LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2017

OF THE CONDITION AND AFFAIRS OF THE

American Equity Investment Life Insurance Company

NAIC Group Code 2658 (Current) 2658 (Prior) NAIC Company Code 92738 Employer's ID Number 42-1153896

Organized under the Laws of Iowa, State of Domicile or Port of Entry IA

Country of Domicile United States of America

Incorporated/Organized 12/19/1980 Commenced Business 01/01/1981

Statutory Home Office 6000 Westown Parkway (Street and Number), West Des Moines , IA, US 50266-5921 (City or Town, State, Country and Zip Code)

Main Administrative Office 6000 Westown Parkway (Street and Number)

West Des Moines , IA, US 50266-5921 (City or Town, State, Country and Zip Code), 515-221-0002 (Area Code) (Telephone Number)

Mail Address PO Box 71216 (Street and Number or P.O. Box), Des Moines , IA, US 50325 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 6000 Westown Parkway (Street and Number)

West Des Moines , IA, US 50266-5921 (City or Town, State, Country and Zip Code), 515-221-0002 (Area Code) (Telephone Number)

Internet Website Address www.american-equity.com

Statutory Statement Contact Scott Anthony Samuelson (Name), 515-457-1718 (Area Code) (Telephone Number)

ssamuelson@american-equity.com (E-mail Address), 515-440-2715 (FAX Number)

OFFICERS

President	Ronald James Grensteiner	Chief Financial Officer & Treasurer	Ted Morris Johnson
Executive Vice President, General Counsel & Secretary	Renee Denise Montz	Senior Vice President, Chief Actuary & Illustration Actuary	John Robert Miller

OTHER

John Michael Matovina

DIRECTORS OR TRUSTEES

Ronald James Grensteiner	Ted Morris Johnson #	Jeff David Lorenzen #
John Michael Matovina	Renee Denise Montz #	Terry Allan Reimer

State of Iowa
County of Polk SS:

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

Ronald James Grensteiner President	Renee Denise Montz Executive Vice President, General Counsel & Secretary	Ted Morris Johnson Chief Financial Officer & Treasurer

Subscribed and sworn to before me this 20th day of February 2018

Crystal D Wilson

June 5, 2020

a. Is this an original filing? ..... Yes [X] No [ ]

b. If no,

1. State the amendment number.....
2. Date filed .....
3. Number of pages attached.....

ASSETS

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1.	Bonds (Schedule D)	44,729,804,526		44,729,804,526	41,695,880,769
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	27,250,400		27,250,400	28,500,400
	2.2 Common stocks	491,995,102		491,995,102	198,920,074
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	3,162,219,244		3,162,219,244	3,010,351,675
	3.2 Other than first liens				
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ encumbrances)				
	4.2 Properties held for the production of income (less $ encumbrances)				
	4.3 Properties held for sale (less $ encumbrances)				
5.	Cash ($ (5,307,694) , Schedule E - Part 1), cash equivalents ($ 1,541,646,578 , Schedule E - Part 2) and short-term investments ($ 9,474,782 , Schedule DA)	1,545,813,667		1,545,813,667	911,799,579
6.	Contract loans (including $ premium notes)	739,342		739,342	746,788
7.	Derivatives (Schedule DB)	367,198,303		367,198,303	311,288,554
8.	Other invested assets (Schedule BA)	705,970,285	421,596	705,548,688	535,087,595
9.	Receivables for securities	87,336,633		87,336,633	62,644,865
10.	Securities lending reinvested collateral assets (Schedule DL)				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	51,118,327,502	421,596	51,117,905,905	46,755,220,299
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	444,180,186		444,180,186	412,439,312
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	3,918,264	3,440,180	478,084	304,906
	15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	1,283,493		1,283,493	1,305,672
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers				
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	9,754,817		9,754,817	10,691,210
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon				27,980,540
18.2	Net deferred tax asset	74,373,153		74,373,153	134,856,511
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software	2,913,049	1,981,438	931,610	637,509
21.	Furniture and equipment, including health care delivery assets ($)	854,222	854,222		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	1,020,688		1,020,688	544,052
24.	Health care ($) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	244,514,600	2,787,823	241,726,777	236,226,841
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	51,901,139,973	9,485,260	51,891,654,713	47,580,206,852
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	51,901,139,973	9,485,260	51,891,654,713	47,580,206,852
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)				
2501.	COLI	240,781,185		240,781,185	235,036,853
2502.	PREPAID ASSETS	2,716,277	2,716,277		
2503.	OTHER ASSETS	886,602		886,602	1,189,988
2598.	Summary of remaining write-ins for Line 25 from overflow page	130,536	71,546	58,990	
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	244,514,600	2,787,823	241,726,777	236,226,841

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 45,266,057,682 (Exh. 5, Line 9999999) less $ included in Line 6.3 (including $ 2,605,211,286 Modco Reserve)	45,266,057,682	41,930,469,905
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	846,667	897,865
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ 98,124 Modco Reserve)	255,934,617	270,780,017
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	306,100	598,250
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	14,815	24,664
5.	Policyholders' dividends $ and coupons $ 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 $ Modco)		
	6.2 Dividends not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ 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 $ discount; including $ 5,065 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	26,252	16,077
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act	612,000	1,263,031
	9.3 Other amounts payable on reinsurance, including $ assumed and $ ceded		
	9.4 Interest maintenance reserve (IMR, Line 6)	66,454,175	67,372,620
10.	Commissions to agents due or accrued-life and annuity contracts $ 11,580,754 accident and health $ and deposit-type contract funds $	11,580,754	28,596,739
11.	Commissions and expense allowances payable on reinsurance assumed	696	944
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 6)	10,877,971	6,270,571
13.	Transfers to Separate Accounts due or accrued (net) (including $ accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 5)	1,982,697	328,953
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)	18,686,762	
15.2	Net deferred tax liability		
16.	Unearned investment income		
17.	Amounts withheld or retained by company as agent or trustee	7,496,877	10,829,322
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	55,910,176	60,877,693
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 $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	250,249,597	203,953,322
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers	1,190,099,581	1,366,216,470
	24.04 Payable to parent, subsidiaries and affiliates	3,265	234,520
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives		
	24.09 Payable for securities	81,101,130	9,680,097
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	1,667,758,820	895,132,221
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	48,886,000,634	44,853,543,281
27.	From Separate Accounts Statement		
28.	Total liabilities (Lines 26 and 27)	48,886,000,634	44,853,543,281
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes	51,000,000	51,000,000
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	1,298,645,857	1,288,499,086
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	1,653,508,223	1,384,664,485
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	3,003,154,080	2,724,163,571
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	3,005,654,080	2,726,663,571
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	51,891,654,713	47,580,206,852
	DETAILS OF WRITE-INS		
2501.	AMOUNT DUE REINSURERS	24,434,953	62,457,892
2502.	INTEREST RATE DERIVATIVE COLLATERAL	1,640,387,705	827,792,064
2503.	LAWSUIT SETTLEMENT	2,936,162	4,882,265
2598.	Summary of remaining write-ins for Line 25 from overflow page		
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	1,667,758,820	895,132,221
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)		
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)		

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)	3,393,503,841	5,160,063,580
2.	Considerations for supplementary contracts with life contingencies	12,707,486	16,957,441
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	3,119,973,623	1,681,658,113
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	6,503,963	6,580,405
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)	50,175,927	109,529,197
7.	Reserve adjustments on reinsurance ceded	279,568,789	1,522,670,382
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts		
	8.2 Charges and fees for deposit-type contracts		
	8.3 Aggregate write-ins for miscellaneous income	162,920	(326,903)
9.	Total (Lines 1 to 8.3)	6,862,596,548	8,497,132,215
10.	Death benefits	5,956,607	5,571,041
11.	Matured endowments (excluding guaranteed annual pure endowments)		
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	606,021,505	493,664,346
13.	Disability benefits and benefits under accident and health contracts	307,394	348,273
14.	Coupons, guaranteed annual pure endowments and similar benefits		
15.	Surrender benefits and withdrawals for life contracts	1,718,303,557	1,527,981,983
16.	Group conversions		
17.	Interest and adjustments on contract or deposit-type contract funds	8,289,409	9,477,942
18.	Payments on supplementary contracts with life contingencies	36,087,068	34,809,137
19.	Increase in aggregate reserves for life and accident and health contracts	3,335,536,580	5,441,717,038
20.	Totals (Lines 10 to 19)	5,710,502,119	7,513,569,760
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	390,114,092	557,217,532
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	24,622,091	66,538,186
23.	General insurance expenses (Exhibit 2, Line 10, Cols. 1, 2, 3 and 4)	78,643,623	78,950,293
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3)	11,830,268	6,322,286
25.	Increase in loading on deferred and uncollected premiums	59,409	6,399
26.	Net transfers to or (from) Separate Accounts net of reinsurance		
27.	Aggregate write-ins for deductions	98,208,046	140,610,968
28.	Totals (Lines 20 to 27)	6,313,979,649	8,363,215,424
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	548,616,900	133,916,791
30.	Dividends to policyholders		
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	548,616,900	133,916,791
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	171,560,661	44,178,728
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)	377,056,239	89,738,063
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (622,857) (excluding taxes of $ 3,007,586 transferred to the IMR)	(1,156,734)	(14,702,810)
35.	Net income (Line 33 plus Line 34)	375,899,505	75,035,253
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	2,726,663,571	2,415,418,645
37.	Net income (Line 35)	375,899,505	75,035,253
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 833,103	10,527,496	7,618,662
39.	Change in net unrealized foreign exchange capital gain (loss)		
40.	Change in net deferred income tax	(59,650,255)	3,468,770
41.	Change in nonadmitted assets	(1,587,469)	1,411,828
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		
44.	Change in asset valuation reserve	(46,296,275)	(27,453,654)
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		255,000,000
	51.2 Transferred to capital (Stock Dividend)		
	51.3 Transferred from capital		
	51.4 Change in surplus as a result of reinsurance	(10,049,265)	(10,049,200)
52.	Dividends to stockholders		
53.	Aggregate write-ins for gains and losses in surplus	10,146,771	6,213,267
54.	Net change in capital and surplus for the year (Lines 37 through 53)	278,990,509	311,244,926
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	3,005,654,080	2,726,663,571
	DETAILS OF WRITE-INS		
08.301.	MISCELLANEOUS INCOME	162,920	(326,903)
08.302.			
08.303.			
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page		
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	162,920	(326,903)
2701.	INCOME ON FUNDS HELD UNDER REINSURANCE TREATIES WITH UNAUTHORIZED REINSURERS	96,222,340	145,576,421
2702.	LAWSUIT SETTLEMENT	(1,443,263)	(9,520,084)
2703.	INTEREST ON SURPLUS NOTES	4,080,000	4,080,000
2798.	Summary of remaining write-ins for Line 27 from overflow page	(651,031)	474,631
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	98,208,046	140,610,968
5301.	STOCK-BASED COMPENSATION	9,335,692	6,210,587
5302.	ACQUISITION OF PARENT COMPANY COMMON STOCK	811,079	2,680
5303.			
5398.	Summary of remaining write-ins for Line 53 from overflow page		
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	10,146,771	6,213,267

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	3,406,011,094	5,176,961,029
2.	Net investment income	3,700,639,579	2,213,555,542
3.	Miscellaneous income	40,289,582	99,728,094
4.	Total (Lines 1 through 3)	7,146,940,255	7,490,244,665
5.	Benefit and loss related payments	2,367,480,968	2,068,220,369
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts		
7.	Commissions, expenses paid and aggregate write-ins for deductions	524,572,569	723,539,061
8.	Dividends paid to policyholders		
9.	Federal and foreign income taxes paid (recovered) net of $ tax on capital gains (losses)	124,873,893	36,025,074
10.	Total (Lines 5 through 9)	3,016,927,430	2,827,784,504
11.	Net cash from operations (Line 4 minus Line 10)	4,130,012,825	4,662,460,161
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	3,132,179,862	3,728,195,969
	12.2 Stocks	1,464,000	25,085
	12.3 Mortgage loans	526,324,439	407,007,049
	12.4 Real estate		
	12.5 Other invested assets	175,688,295	91,829,023
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments		
	12.7 Miscellaneous proceeds		
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	3,835,656,596	4,227,057,126
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	6,156,024,013	8,850,393,968
	13.2 Stocks	285,000,000	100,000,020
	13.3 Mortgage loans	678,764,633	596,450,973
	13.4 Real estate		
	13.5 Other invested assets	331,792,610	151,091,189
	13.6 Miscellaneous applications	686,778,870	597,815,005
	13.7 Total investments acquired (Lines 13.1 to 13.6)	8,138,360,126	10,295,751,155
14.	Net increase (decrease) in contract loans and premium notes	(7,446)	53,880
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(4,302,696,084)	(6,068,747,909)
	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	466,798	255,000,000
	16.3 Borrowed funds		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(23,134,809)	(36,883,222)
	16.5 Dividends to stockholders		
	16.6 Other cash provided (applied)	829,365,357	1,578,931,989
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	806,697,346	1,797,048,767
	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)	634,014,087	390,761,019
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	911,799,579	521,038,560
	19.2 End of year (Line 18 plus Line 19.1)	1,545,813,666	911,799,579

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

20.0001. Mortgage Refinances	44,882,578	67,157,669
20.0002. Stock Based Compensation	9,679,973	6,213,267
20.0003. Additional Investment to Other Invested Asset, Affiliate	1,500,000	

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS

		1	2	Ordinary			6	Group		Accident and Health			12
				3	4	5		7	8	9	10	11	Aggregate of All Other Lines of Business
		Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (a)	Annuities	Group	Credit (Group and Individual)	Other	
1.	Premiums and annuity considerations for life and accident and health contracts	3,393,503,841		3,508,157	3,382,894,570			6,972,217		52,251		76,646	
2.	Considerations for supplementary contracts with life contingencies	12,707,486				12,707,486							
3.	Net investment income	3,119,973,623		1,634,465	3,102,301,614	15,946,885		31,616		7,646		51,397	
4.	Amortization of Interest Maintenance Reserve (IMR)	6,503,962		3,407	6,467,123	33,243		66		16		107	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses												
6.	Commissions and expense allowances on reinsurance ceded	50,175,927		24,433	50,151,494								
7.	Reserve adjustments on reinsurance ceded	279,568,789			279,568,789								
8.	Miscellaneous Income:												
	8.1 Fees associated with income from investment management, administration and contract guarantees from Separate Accounts												
	8.2 Charges and fees for deposit-type contracts												
	8.3 Aggregate write-ins for miscellaneous income	162,920			162,920								
9.	Totals (Lines 1 to 8.3)	6,862,596,548		5,170,462	6,821,546,510	28,687,614		7,003,899		59,913		128,150	
10.	Death benefits	5,956,607		2,380,737				3,575,870					
11.	Matured endowments (excluding guaranteed annual pure endowments)												
12.	Annuity benefits	606,021,505			606,021,505								
13.	Disability benefits and benefits under accident and health contracts	307,393								179,865		127,528	
14.	Coupons, guaranteed annual pure endowments and similar benefits												
15.	Surrender benefits and withdrawals for life contracts	1,718,303,557		339,562	1,717,963,995								
16.	Group conversions												
17.	Interest and adjustments on contract or deposit-type contract funds	8,289,410			6,475,971	1,813,439							
18.	Payments on supplementary contracts with life contingencies	36,087,068			17,630,216	18,456,852							
19.	Increase in aggregate reserves for life and accident and health contracts	3,335,536,580		923,677	3,335,144,861	(437,707)		(43,053)		(3,574)		(47,624)	
20.	Totals (Lines 10 to 19)	5,710,502,120		3,643,976	5,683,236,548	19,832,584		3,532,817		176,291		79,904	
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	390,114,092		413,954	387,598,247			2,101,891					
22.	Commissions and expense allowances on reinsurance assumed	24,622,092		4,128	24,595,019			11,350		11,253		342	
23.	General insurance expenses	78,643,623		41,199	78,198,173	401,965		797		193		1,296	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	11,830,269		6,198	11,763,260	60,467		120		29		195	
25.	Increase in loading on deferred and uncollected premiums	59,409		(1,431)				60,840					
26.	Net transfers to or (from) Separate Accounts net of reinsurance												
27.	Aggregate write-ins for deductions	98,208,046			98,859,077			(651,031)					
28.	Totals (Lines 20 to 27)	6,313,979,651		4,108,024	6,284,250,324	20,295,016		5,056,784		187,766		81,737	
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	548,616,897		1,062,438	537,296,186	8,392,598		1,947,115		(127,853)		46,413	
30.	Dividends to policyholders												
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	548,616,897		1,062,438	537,296,186	8,392,598		1,947,115		(127,853)		46,413	
32.	Federal income taxes incurred (excluding tax on capital gains)	171,560,661		332,241	168,020,506	2,624,490		608,892		(39,982)		14,514	
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)	377,056,236		730,197	369,275,680	5,768,108		1,338,223		(87,871)		31,899	
	DETAILS OF WRITE-INS												
08.301.	MISCELLANEOUS INCOME	162,920			162,920								
08.302.													
08.303.													
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page												
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	162,920			162,920								
2701.	INCOME ON FUNDS HELD UNDER REINSURANCE TREATIES WITH UNAUTHORIZED REINSURERS	96,222,340			96,222,340								
2702.	LAWSUIT SETTLEMENT	(1,443,263)			(1,443,263)								
2703.	INTEREST ON SURPLUS NOTES	4,080,000			4,080,000								
2798.	Summary of remaining write-ins for Line 27 from overflow page	(651,031)						(651,031)					
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	98,208,046			98,859,077			(651,031)					

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

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	41,930,469,902		22,874,599	41,769,568,016	137,779,023		248,264	
2. Tabular net premiums or considerations	3,404,936,914		3,582,313	3,382,894,570	12,707,486		5,752,545	
3. Present value of disability claims incurred	61,495				XXX		61,495	
4. Tabular interest	1,860,212,140		1,104,560	1,851,559,069	7,454,572		93,939	
5. Tabular less actual reserve released	440,164,023			442,306,938	(2,142,915)			
6. Increase in reserve on account of change in valuation basis								
6.1 Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve		XXX		XXX	XXX	XXX	XXX	XXX
7. Other increases (net)								
8. Totals (Lines 1 to 7)	47,635,844,474		27,561,472	47,446,328,593	155,798,166		6,156,243	
9. Tabular cost	9,041,542		3,138,475		XXX		5,903,067	
10. Reserves released by death	413,456		413,456	XXX	XXX			XXX
11. Reserves released by other terminations (net)	1,789,595,495		211,266	1,789,336,264			47,965	
12. Annuity, supplementary contract and disability payments involving life contingencies	570,736,303			552,279,451	18,456,852			
13. Net transfers to or (from) Separate Accounts								
14. Total Deductions (Lines 9 to 13)	2,369,786,796		3,763,197	2,341,615,715	18,456,852		5,951,032	
15. Reserve December 31, current year	45,266,057,678		23,798,275	45,104,712,878	137,341,314		205,211	

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 282,567	273,826
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 1,937,142,450	1,967,355,426
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b) 2,629,357	2,629,357
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	207,445	207,445
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c) 164,667,705	165,003,114
4.	Real estate	(d)	
5	Contract loans	54,742	54,742
6	Cash, cash equivalents and short-term investments	(e) 11,714,460	12,254,136
7	Derivative instruments	(f) 1,089,518,730	1,089,518,730
8.	Other invested assets	43,490,671	44,152,226
9.	Aggregate write-ins for investment income	(56,571,257)	(56,571,257)
10.	Total gross investment income	3,193,136,870	3,224,877,745
11.	Investment expenses		(g) 94,970,075
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g)
13.	Interest expense		(h)
14.	Depreciation on real estate and other invested assets		(i)
15.	Aggregate write-ins for deductions from investment income		9,934,048
16.	Total deductions (Lines 11 through 15)		104,904,123
17.	Net investment income (Line 10 minus Line 16)		3,119,973,622
	DETAILS OF WRITE-INS		
0901.	Miscellaneous investment income	8,929,935	8,929,935
0902.	Net realized gains on ceded options	(65,501,192)	(65,501,192)
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	(56,571,257)	(56,571,257)
1501.	Interest expense on derivative collateral		9,599,557
1502.	Interest expense on repurchase agreements		334,491
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		9,934,048

(a) Includes $ 83,767,431 accrual of discount less $ 84,688,908 amortization of premium and less $ 12,836,859 paid for accrued interest on purchases.

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

(c) Includes $ 649,723 accrual of discount less $ amortization of premium and less $ 113,935 paid for accrued interest on purchases.

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

(e) Includes $ 5,422,343 accrual of discount less $ 45,923 amortization of premium and less $ 825,225 paid for accrued interest on purchases.

(f) Includes $ accrual of discount less $ amortization of premium.

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

(h) Includes $ interest on surplus notes and $ interest on capital notes.

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

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	(4,673)		(4,673)		
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	12,133,796	(4,593,254)	7,540,542	719,947	
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)					
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)					
2.21	Common stocks of affiliates				8,059,931	
3.	Mortgage loans		(722,348)	(722,348)	1,000,000	
4.	Real estate					
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments					
7.	Derivative instruments					
8.	Other invested assets				1,580,721	
9.	Aggregate write-ins for capital gains (losses)					
10.	Total capital gains (losses)	12,129,123	(5,315,602)	6,813,521	11,360,599	
	DETAILS OF WRITE-INS					
0901.						
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)					

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

		1	2	Ordinary		5	Group		Accident and Health			11
				3	4		6	7	8	9	10	
		Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business
	FIRST YEAR (other than single)											
1.	Uncollected	4,076		4,076								
2.	Deferred and accrued	83,315		83,315								
3.	Deferred , accrued and uncollected:											
	3.1 Direct	87,391		87,391								
	3.2 Reinsurance assumed											
	3.3 Reinsurance ceded											
	3.4 Net (Line 1 + Line 2)	87,391		87,391								
4.	Advance	1,013		1,013								
5.	Line 3.4 - Line 4	86,378		86,378								
6.	Collected during year:											
	6.1 Direct	3,397,151,953		244,974	3,396,906,742		237					
	6.2 Reinsurance assumed	372,456,599			372,456,599							
	6.3 Reinsurance ceded	482,658,006			482,658,006							
	6.4 Net	3,286,950,546		244,974	3,286,705,335		237					
7.	Line 5 + Line 6.4	3,287,036,924		331,352	3,286,705,335		237					
8.	Prior year (uncollected + deferred and accrued - advance)	99,650		99,650								
9.	First year premiums and considerations:											
	9.1 Direct	3,397,138,681		231,702	3,396,906,742		237					
	9.2 Reinsurance assumed	372,456,599			372,456,599							
	9.3 Reinsurance ceded	482,658,006			482,658,006							
	9.4 Net (Line 7 - Line 8)	3,286,937,274		231,702	3,286,705,335		237					
	SINGLE											
10.	Single premiums and considerations:											
	10.1 Direct	9,293,007			9,293,007							
	10.2 Reinsurance assumed											
	10.3 Reinsurance ceded											
	10.4 Net	9,293,007			9,293,007							
	RENEWAL											
11.	Uncollected	617,050		98,043			514,068		1,050		3,889	
12.	Deferred and accrued	1,374,938		1,374,938								
13.	Deferred, accrued and uncollected:											
	13.1 Direct	1,369,702		856,497			513,205					
	13.2 Reinsurance assumed	622,286		616,484			863		1,050		3,889	
	13.3 Reinsurance ceded											
	13.4 Net (Line 11 + Line 12)	1,991,988		1,472,981			514,068		1,050		3,889	
14.	Advance	25,239		20,118			56				5,065	
15.	Line 13.4 - Line 14	1,966,749		1,452,863			514,012		1,050		(1,176)	
16.	Collected during year:											
	16.1 Direct	101,136,438		3,125,492	91,259,661		6,751,285					
	16.2 Reinsurance assumed	7,979,721		353,838	7,477,244		16,179		53,547		78,913	
	16.3 Reinsurance ceded	12,056,105		215,428	11,840,677							
	16.4 Net	97,060,054		3,263,902	86,896,228		6,767,464		53,547		78,913	
17.	Line 15 + Line 16.4	99,026,803		4,716,765	86,896,228		7,281,476		54,597		77,737	
18.	Prior year (uncollected + deferred and accrued - advance)	1,753,245		1,440,311			309,496		2,346		1,092	
19.	Renewal premiums and considerations:											
	19.1 Direct	101,286,179		3,070,074	91,259,661		6,956,444					
	19.2 Reinsurance assumed	8,043,486		421,809	7,477,244		15,536		52,251		76,646	
	19.3 Reinsurance ceded	12,056,105		215,428	11,840,677							
	19.4 Net (Line 17 - Line 18)	97,273,560		3,276,455	86,896,228		6,971,980		52,251		76,646	
	TOTAL											
20.	Total premiums and annuity considerations:											
	20.1 Direct	3,507,717,867		3,301,776	3,497,459,410		6,956,681					
	20.2 Reinsurance assumed	380,500,085		421,809	379,933,843		15,536		52,251		76,646	
	20.3 Reinsurance ceded	494,714,111		215,428	494,498,683							
	20.4 Net (Lines 9.4 + 10.4 + 19.4)	3,393,503,841		3,508,157	3,382,894,570		6,972,217		52,251		76,646	

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

		1	2	Ordinary		5	Group		Accident and Health			11
				3	4		6	7	8	9	10	
		Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business
	DIVIDENDS AND COUPONS APPLIED (included in Part 1)											
21.	To pay renewal premiums											
22.	All other											
	REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED											
23.	First year (other than single):											
	23.1 Reinsurance ceded	40,625,018			40,625,018							
	23.2 Reinsurance assumed	23,113,636			23,113,636							
	23.3 Net ceded less assumed	17,511,382			17,511,382							
24.	Single:											
	24.1 Reinsurance ceded											
	24.2 Reinsurance assumed											
	24.3 Net ceded less assumed											
25.	Renewal:											
	25.1 Reinsurance ceded	9,550,909		24,433	9,526,476							
	25.2 Reinsurance assumed	1,508,456		4,128	1,481,383		11,350		11,253		342	
	25.3 Net ceded less assumed	8,042,453		20,305	8,045,093		(11,350)		(11,253)		(342)	
26.	Totals:											
	26.1 Reinsurance ceded (Page 6, Line 6)	50,175,927		24,433	50,151,494							
	26.2 Reinsurance assumed (Page 6, Line 22)	24,622,092		4,128	24,595,019		11,350		11,253		342	
	26.3 Net ceded less assumed	25,553,835		20,305	25,556,475		(11,350)		(11,253)		(342)	
	COMMISSIONS INCURRED (direct business only)											
27.	First year (other than single)	385,426,844		226,894	385,199,950							
28.	Single	357,433			357,433							
29.	Renewal	4,329,815		187,060	2,040,864		2,101,891					
30.	Deposit-type contract funds											
31.	Totals (to agree with Page 6, Line 21)	390,114,092		413,954	387,598,247		2,101,891					

EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6
		1	Accident and Health		4		
			2	3	All Other Lines of		
		Life	Cost Containment	All Other	Business	Investment	Total
1.	Rent	2,509,425		47		51,214	2,560,686
2.	Salaries and wages	40,053,476		758		817,433	40,871,667
3.11	Contributions for benefit plans for employees	7,567,362		143		154,439	7,721,944
3.12	Contributions for benefit plans for agents						
3.21	Payments to employees under non-funded benefit plans						
3.22	Payments to agents under non-funded benefit plans						
3.31	Other employee welfare	1,619,979		31		33,061	1,653,071
3.32	Other agent welfare	166,893		3			166,896
4.1	Legal fees and expenses	1,216,198		23			1,216,221
4.2	Medical examination fees	2,000					2,000
4.3	Inspection report fees	8,200					8,200
4.4	Fees of public accountants and consulting actuaries	2,404,655		46			2,404,701
4.5	Expense of investigation and settlement of policy claims	21,645					21,645
5.1	Traveling expenses	3,493,345		67			3,493,412
5.2	Advertising	959,431		18			959,449
5.3	Postage, express, telegraph and telephone	2,249,811		43			2,249,854
5.4	Printing and stationery	1,617,907		31			1,617,938
5.5	Cost or depreciation of furniture and equipment	426,498		8			426,506
5.6	Rental of equipment	564,400		11			564,411
5.7	Cost or depreciation of EDP equipment and software	4,000,054		76			4,000,130
6.1	Books and periodicals	385,747		7			385,754
6.2	Bureau and association fees	691,745		13			691,758
6.3	Insurance, except on real estate	358,288		7			358,295
6.4	Miscellaneous losses						
6.5	Collection and bank service charges	166,942		3			166,945
6.6	Sundry general expenses	2,413,780		46			2,413,826
6.7	Group service and administration fees	(6,505)					(6,505)
6.8	Reimbursements by uninsured plans						
7.1	Agency expense allowance						
7.2	Agents' balances charged off (less $ recovered)	263,925		5			263,930
7.3	Agency conferences other than local meetings	5,486,932		104			5,487,036
9.1	Real estate expenses						
9.2	Investment expenses not included elsewhere					93,913,928	93,913,928
9.3	Aggregate write-ins for expenses						
10.	General expenses incurred	78,642,133		1,490		94,970,075	(a) 173,613,698
11.	General expenses unpaid December 31, prior year	6,250,786		137		19,649	6,270,572
12.	General expenses unpaid December 31, current year	10,877,765		206			10,877,971
13.	Amounts receivable relating to uninsured plans, prior year						
14.	Amounts receivable relating to uninsured plans, current year						
15.	General expenses paid during year (Lines 10+11-12-13+14)	74,015,154		1,421		94,989,724	169,006,299
	DETAILS OF WRITE-INS						
09.301.							
09.302.							
09.303.							
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page						
09.399.	Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)						

(a) Includes management fees of $ 93,694,898 to affiliates and $ to non-affiliates.

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

		Insurance			4	5
		1	2	3		
		Life	Accident and Health	All Other Lines of Business	Investment	Total
1.	Real estate taxes	128				128
2.	State insurance department licenses and fees	6,491,905	123			6,492,028
3.	State taxes on premiums	282,428	5			282,433
4.	Other state taxes, including $ 95,614 for employee benefits	95,612	2			95,614
5.	U.S. Social Security taxes	2,338,140	44			2,338,184
6.	All other taxes	2,621,832	50			2,621,882
7.	Taxes, licenses and fees incurred	11,830,045	224			11,830,269
8.	Taxes, licenses and fees unpaid December 31, prior year	328,946	7			328,953
9.	Taxes, licenses and fees unpaid December 31, current year	1,982,660	38			1,982,698
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	10,176,331	193			10,176,524

EXHIBIT 4 - DIVIDENDS OR REFUNDS

NONE

		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		
4.	Applied to provide paid-up annuities		
5.	Total Lines 1 through 4		
6.	Paid in cash		
7.	Left on deposit		
8.	Aggregate write-ins for dividend or refund options		
9.	Total Lines 5 through 8		
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		
16.	Total from prior year		
17.	Total dividends or refunds (Lines 9 + 15 - 16)		
	DETAILS OF WRITE-INS		
0801.			
0802.			
0803.			
0898.	Summary of remaining write-ins for Line 8 from overflow page		
0899.	Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100001. AM MEN (5) 3.5% NL	43,910		43,910		
0100002. 1958 CSO 3.0% CRVM	107,279		107,279		
0100003. 1958 CSO 3.0% NL	22,253		22,253		
0100004. 1958 CSO 3.5% CRVM	613,941		613,941		
0100005. 1958 CSO 3.5% NL	119,591		119,591		
0100006. 1958 CSO 4.0% NL	68,937		68,937		
0100007. 1958 CET 3.0% NL	7,106		7,106		
0100008. 1958 CET 3.5% NL	328,640		328,640		
0100009. 1958 CET 4.0% NL	24,964		24,964		
0100010. 1980 CSO 4.0% CRVM	5,166,182		5,166,182		
0100011. 1980 CSO 4.5% CRVM	1,611,818		1,611,818		
0100012. 1980 CSO 5.0% CRVM	668,598		668,598		
0100013. 1980 CSO 5.5% CRVM	4,416,084		4,416,084		
0100014. 1980 CSO 4.0% NL	133,841		133,841		
0100015. 1980 CSO 5.0% NL	4,544,024		4,544,024		
0100016. 1980 CSO 5.5% NL	93,307		93,307		
0100017. 1980 CET 4.0% NL	82,718		82,718		
0100018. 1980 CET 5.5% NL	369		369		
0100019. 2001 CSO 3.5% CRVM	1,634,052		1,634,052		
0100020. 2001 CSO 4.0% CRVM	4,115,621		4,115,621		
0100021. NET UNEARNED PREMIUM	20,000				20,000
0199997. Totals (Gross)	23,823,235		23,803,235		20,000
0199998. Reinsurance ceded	801,601		801,601		
0199999. Life Insurance: Totals (Net)	23,021,634		23,001,634		20,000
0200001. SING PREM DEF 1.00%	1,864,268,707	XXX	1,864,268,707	XXX	
0200002. SING PREM DEF 2.00%	339,383,109	XXX	339,383,109	XXX	
0200003. SING PREM DEF 3.00%	135,876,788	XXX	135,876,788	XXX	
0200004. SING PREM DEF 4.00%	40,109,311	XXX	40,109,311	XXX	
0200005. FLEX PREM DEF 1.00%	3,853,875,687	XXX	3,853,875,687	XXX	
0200006. FLEX PREM DEF 1.50%	25,122,973,726	XXX	25,122,973,726	XXX	
0200007. FLEX PREM DEF 2.00%	203,202,852	XXX	203,202,852	XXX	
0200008. FLEX PREM DEF 2.20%	49,973,898	XXX	49,973,898	XXX	
0200009. FLEX PREM DEF 2.25%	5,039,869,962	XXX	5,039,869,962	XXX	
0200010. FLEX PREM DEF 3.00%	10,938,775,719	XXX	10,938,775,719	XXX	
0200011. FLEX PREM DEF 4.00%	22,336,031	XXX	22,336,031	XXX	
0200012. 1983 TABLE A, 6.25%	56,991	XXX	56,991	XXX	
0200013. 2000 TABLE, 6.25%	74,851	XXX	74,851	XXX	
0200014. 2000 TABLE, 7.00%	187,169	XXX	187,169	XXX	
0200015. 2000 TABLE, 6.75%	147,318	XXX	147,318	XXX	
0200016. 2000 TABLE, 6.50%	247,883	XXX	247,883	XXX	
0200017. 2000 TABLE, 6.00%	2,411,056	XXX	2,411,056	XXX	
0200018. 2000 TABLE, 5.50%	2,090,031	XXX	2,090,031	XXX	
0200019. 2000 TABLE, 5.25%	28,851,025	XXX	28,851,025	XXX	
0200020. 2000 TABLE, 5.00%	55,197,573	XXX	55,197,573	XXX	
0200021. 2000 TABLE, 4.25%	30,924,001	XXX	30,924,001	XXX	
0200022. 2000 TABLE, 4.00%	18,959,254	XXX	18,959,254	XXX	
0200023. 2000 TABLE, 4.50%	4,126,237	XXX	4,126,237	XXX	
0200024. 2012 TABLE, 4.00%	14,991,010	XXX	14,991,010	XXX	
0200025. 2012 TABLE, 3.75%	8,902,450	XXX	8,902,450	XXX	
0299997. Totals (Gross)	47,777,812,639	XXX	47,777,812,639	XXX	
0299998. Reinsurance ceded	2,673,099,761	XXX	2,673,099,761	XXX	
0299999. Annuities: Totals (Net)	45,104,712,878	XXX	45,104,712,878	XXX	
0300001. 1983 TABLE A, 6.75%	14,098		14,098		
0300002. 1983 TABLE A, 6.25%	92,865		92,865		
0300003. 2000 TABLE, 6.25%	508,335		508,335		
0300004. 2000 TABLE, 7.00%	1,123,571		1,123,571		
0300005. 2000 TABLE, 6.75%	1,928,088		1,928,088		
0300006. 2000 TABLE, 6.50%	3,965,521		3,965,521		
0300007. 2000 TABLE, 6.00%	19,055,360		19,055,360		
0300008. 2000 TABLE, 5.50%	33,639,613		33,639,613		
0300009. 2000 TABLE, 5.25%	40,574,771		40,574,771		
0300010. 2000 TABLE, 5.00%	19,545,440		19,545,440		
0300011. 2000 TABLE, 4.00%	9,336,947		9,336,947		
0300012. 2000 TABLE, 4.25%	5,401,178		5,401,178		
0300013. 2000 TABLE, 4.50%	2,684,082		2,684,082		
0399997. Totals (Gross)	137,869,869		137,869,869		
0399998. Reinsurance ceded	528,553		528,553		
0399999. SCWLC: Totals (Net)	137,341,316		137,341,316		
0400001. 1959 ADB TBL W/ 1958 CSO 3%	437		437		
0499997. Totals (Gross)	437		437		
0499998. Reinsurance ceded	437		437		
0499999. Accidental Death Benefits: Totals (Net)					
0500001. 1952 STUDY TBL W/ 1958 CSO 3%	782		782		
0599997. Totals (Gross)	782		782		
0599998. Reinsurance ceded					
0599999. Disability-Active Lives: Totals (Net)	782		782		
0600001. 1970 INTERCOMPANY TBL	185,212				185,212
0699997. Totals (Gross)	185,212				185,212
0699998. Reinsurance ceded					
0699999. Disability-Disabled Lives: Totals (Net)	185,212				185,212
0700001. IMMEDIATE PAYMENT OF CLAIMS	457,541		457,541		
0700002. DEFICIENCY RESERVES	338,321		338,321		
0799997. Totals (Gross)	795,862		795,862		
0799998. Reinsurance ceded					
0799999. Miscellaneous Reserves: Totals (Net)	795,862		795,862		
9999999. Totals (Net) - Page 3, Line 1	45,266,057,684		45,265,852,472		205,212

EXHIBIT 5 - INTERROGATORIES

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

1.2 If not, state which kind is issued.
NON-PARTICIPATING

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

2.2 If not, state which kind is issued.
NON-PARTICIPATING

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

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

4.1 Amount of insurance? ..... $

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 the 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 31 of the current year? ..... Yes [ ] No [X]

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

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 [X] No [ ]

9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: ..... $ 38,977,766,801

9.2 State the amount of reserves established for this business: ..... $ 35,042,420,902

9.3 Identify where the reserves are reported in the blank:
Exhibit 5, Annuities Lines

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

1	Valuation Basis		4
	2	3	
Description of Valuation Class	Changed From	Changed To	Increase in Actuarial Reserve Due to Change
9999999 - Total (Column 4, only)			

NONE

EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS

		1	2	3	4	Other Individual Contracts				
		Total	Group Accident and Health	Credit Accident and Health (Group and Individual)	Collectively Renewable	5 Non-Cancelable	6 Guaranteed Renewable	7 Non-Renewable for Stated Reasons Only	8 Other Accident Only	9 All Other
	ACTIVE LIFE RESERVE									
1.	Unearned premium reserves	29,567	25,000				4,567			
2.	Additional contract reserves (a)	512,393					512,393			
3.	Additional actuarial reserves-Asset/Liability analysis									
4.	Reserve for future contingent benefits	228,706					228,706			
5.	Reserve for rate credits									
6.	Aggregate write-ins for reserves									
7.	Totals (Gross)	770,666	25,000				745,666			
8.	Reinsurance ceded									
9.	Totals (Net)	770,666	25,000				745,666			
	CLAIM RESERVE									
10.	Present value of amounts not yet due on claims	76,000	76,000							
11.	Additional actuarial reserves-Asset/Liability analysis									
12.	Reserve for future contingent benefits									
13.	Aggregate write-ins for reserves									
14.	Totals (Gross)	76,000	76,000							
15.	Reinsurance ceded									
16.	Totals (Net)	76,000	76,000							
17.	TOTAL (Net)	846,666	101,000				745,666			
18.	TABULAR FUND INTEREST	25,400	3,030				22,370			
	DETAILS OF WRITE-INS									
0601.										
0602.										
0603.										
0698.	Summary of remaining write-ins for Line 6 from overflow page									
0699.	TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above)									
1301.										
1302.										
1303.										
1398.	Summary of remaining write-ins for Line 13 from overflow page									
1399.	TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above)									

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

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	277,219,447		187,683,179	89,536,268		
2. Deposits received during the year	53,548,413		15,568,153	37,980,260		
3. Investment earnings credited to the account	12,644,737		7,090,466	5,554,271		
4. Other net change in reserves	(4,180,879)		(614,495)	(3,566,384)		
5. Fees and other charges assessed						
6. Surrender charges						
7. Net surrender or withdrawal payments	76,293,344		49,130,454	27,162,890		
8. Other net transfers to or (from) Separate Accounts						
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8)	262,938,374		160,596,849	102,341,525		
10. Reinsurance balance at the beginning of the year	(6,439,428)			(6,439,428)		
11. Net change in reinsurance assumed	53,707			53,707		
12. Net change in reinsurance ceded	618,035			618,035		
13. Reinsurance balance at the end of the year (Lines 10+11-12)	(7,003,756)			(7,003,756)		
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	255,934,618		160,596,849	95,337,769		

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											
	1.2 Reinsurance assumed											
	1.3 Reinsurance ceded											
	1.4 Net											
2. In course of settlement:												
2.1 Resisted	2.11 Direct											
	2.12 Reinsurance assumed											
	2.13 Reinsurance ceded											
	2.14 Net			(b)	(b)		(b)	(b)				
2.2 Other	2.21 Direct	146,100						146,100				
	2.22 Reinsurance assumed	8,500								8,500		
	2.23 Reinsurance ceded											
	2.24 Net	154,600		(b)	(b)		(b)	(b) 146,100		(b) 8,500	(b)	(b)
3. Incurred but unreported:												
	3.1 Direct	100,000						100,000				
	3.2 Reinsurance assumed	66,315		50,000				10,000		2,058		4,257
	3.3 Reinsurance ceded											
	3.4 Net	166,315		(b) 50,000	(b)		(b)	(b) 110,000		(b) 2,058	(b)	(b) 4,257
4. TOTALS	4.1 Direct	246,100						246,100				
	4.2 Reinsurance assumed	74,815		50,000				10,000		10,558		4,257
	4.3 Reinsurance ceded											
	4.4 Net	320,915	(a)	(a) 50,000				(a) 256,100		10,558		4,257

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to $ ..... in Column 2, $ ..... in Column 3 and $ ..... 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 $ .....
Individual Annuities $ ..... , Credit Life (Group and Individual) $ ..... , and Group Life $ ..... , are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health $ .....
Credit (Group and Individual) Accident and Health $ ..... , and Other Accident and Health $ ..... 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	765,852,391		2,185,015	741,291,329	18,508,027		3,868,020				
1.2 Reinsurance assumed	19,047,657		483,848	18,246,567					184,284		132,958
1.3 Reinsurance ceded	153,855,691		288,126	153,516,390	51,175						
1.4 Net	(d) 631,044,357		2,380,737	606,021,506	18,456,852		3,868,020		184,284		132,958
2. Liability December 31, current year from Part 1:											
2.1 Direct	246,100						246,100				
2.2 Reinsurance assumed	74,815		50,000				10,000		10,558		4,257
2.3 Reinsurance ceded											
2.4 Net	320,915		50,000				256,100		10,558		4,257
3. Amounts recoverable from reinsurers December 31, current year											
4. Liability December 31, prior year:											
4.1 Direct	538,250						538,250				
4.2 Reinsurance assumed	84,664		50,000				10,000		14,977		9,687
4.3 Reinsurance ceded											
4.4 Net	622,914		50,000				548,250		14,977		9,687
5. Amounts recoverable from reinsurers December 31, prior year											
6. Incurred Benefits											
6.1 Direct	765,560,241		2,185,015	741,291,329	18,508,027		3,575,870				
6.2 Reinsurance assumed	19,037,808		483,848	18,246,567					179,865		127,528
6.3 Reinsurance ceded	153,855,691		288,126	153,516,390	51,175						
6.4 Net	630,742,358		2,380,737	606,021,506	18,456,852		3,575,870		179,865		127,528

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

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

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

(d) Includes $ ..... premiums waived under total and permanent disability benefits.

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)			
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			
	2.2 Common stocks			
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens			
	3.2 Other than first liens			
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company			
	4.2 Properties held for the production of income			
	4.3 Properties held for sale			
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			
6.	Contract loans			
7.	Derivatives (Schedule DB)			
8.	Other invested assets (Schedule BA)	421,596	454,874	33,278
9.	Receivables for securities			
10.	Securities lending reinvested collateral assets (Schedule DL)			
11.	Aggregate write-ins for invested assets			
12.	Subtotals, cash and invested assets (Lines 1 to 11)	421,596	454,874	33,278
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued			
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	3,440,180	4,572,919	1,132,739
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due			
	15.3 Accrued retrospective premiums and contracts subject to redetermination			
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers			
	16.2 Funds held by or deposited with reinsured companies			
	16.3 Other amounts receivable under reinsurance contracts			
17.	Amounts receivable relating to uninsured plans			
18.1	Current federal and foreign income tax recoverable and interest thereon			
18.2	Net deferred tax asset			
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software	1,981,438	811,667	(1,169,771)
21.	Furniture and equipment, including health care delivery assets	854,222	145,424	(708,798)
22.	Net adjustment in assets and liabilities due to foreign exchange rates			
23.	Receivables from parent, subsidiaries and affiliates			
24.	Health care and other amounts receivable			
25.	Aggregate write-ins for other than invested assets	2,787,823	1,912,907	(874,916)
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	9,485,260	7,897,791	(1,587,469)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	9,485,260	7,897,791	(1,587,469)
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page			
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)			
2501.	PREPAID ASSETS	2,716,277	1,693,032	(1,023,245)
2502.	MISCELLANEOUS RECEIVABLES	71,546	219,875	148,329
2503.				
2598.	Summary of remaining write-ins for Line 25 from overflow page			
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	2,787,823	1,912,907	(874,916)

NOTES TO FINANCIAL STATEMENTS

1 - SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES:

A. Accounting Practices

The financial statements of the Company are presented on the basis of accounting practices prescribed or permitted by the Iowa Department of Commerce, Insurance Division (the "Insurance Division").

The Insurance Division recognizes only statutory accounting practices prescribed or permitted by the State of Iowa for determining and reporting the financial condition and results of operations of an insurance company and for determining its solvency under Iowa Insurance Law. The National Association of Insurance Commissioners' ("NAIC") *Accounting Practices and Procedures Manual* ("NAIC SAP") has been adopted as a component of prescribed or permitted practices by the Insurance Division. The Company differs from NAIC SAP via application of Bulletin 08-18, *Accounting for Derivative Instruments Used to Hedge the Growth in Interest Credited for Indexed Insurance Products and Accounting for the Indexed Insurance Products Reserve* ("Bulletin 08-18"), a prescribed practice issued by the Insurance Division. Under this prescribed practice, call option derivative instruments that hedge the growth in interest credited on index products are accounted for at amortized cost with the corresponding amortization recorded as a decrease to net investment income and indexed annuity reserves are calculated based on Standard Valuation Law and Guideline 35 assuming the market value of the call options associated with the current index term is zero regardless of the observable market value for such options.

The Company also has a prescribed practice under Iowa Administrative Code 191 - Chapter 43 *"Annuity Mortality Tables For Use In Determining Reserve Liabilities for Annuities"* ("IAC 191-43") which allows the use of the Annuity 2000 Mortality Table for determining the minimum standard of valuation for annuities issued during 2015. The Company began using the 2012 IAR Mortality Table for annuities issued on or after January 1, 2016. NAIC SAP requires the use of the 2012 IAR Mortality Table for determining the minimum standard of valuation for annuities issued on or after January 1, 2015.

A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the Insurance Division is shown below:

NET INCOME	SSAP #	F/S page	F/S Line #	December 31, 2017	December 31, 2016
Net income, Iowa basis				$ 375,899,505	$ 75,035,253
(1) State Prescribed Practices that increase/(decrease) NAIC SAP:					
Bulletin 08-18					
(a) Net investment income - derivatives	86	4	3	(31,039,824)	(4,013,760)
(b) Change in reserves	51	4	19	477,858,690	274,381,216
IAC 191-43					
(c) Change in reserves	51	4	19	3,857,062	(6,933,119)
(2) Net income, NAIC SAP (1-a-b-c=2)				$ (74,776,423)	$ (188,399,084)
SURPLUS					
Statutory surplus, Iowa basis				$ 3,005,654,080	$ 2,726,663,571
(3) State Prescribed Practices that increase/(decrease) NAIC SAP:					
Bulletin 08-18					
(a) Derivative instruments	86	2, 4	7, 3	(1,112,468,599)	(472,808,520)
(b) Reserves for indexed annuities	51	3, 4	1, 19	943,669,743	465,811,053
(c) Tax impact	101	2	18.2	59,079,600	2,449,113
IAC 191-43	51	3, 4	1, 19	115,328,059	112,820,969
(4) Statutory surplus, NAIC SAP (3-a-b-c=4)				$ 3,000,045,277	$ 2,618,390,956

NOTES TO FINANCIAL STATEMENTS

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

The preparation of financial statements in conformity with Statutory Accounting Principles requires management to make certain estimates that affect the reported assets and liabilities, including reporting or disclosure of contingent assets and liabilities as of the date of the financial statements and the reported amounts of revenues and expenses during the reporting period. Future events, including changes in interest rates and asset valuations, could cause actual results to differ in the near term from the estimates used in the financial statements.

The most significant estimates include those used in determining policy reserves, impairment losses on investments and federal income taxes. Although some variability is inherent in these estimates, the recorded amounts reflect management's best estimates based on facts and circumstances as of the date of the financial statements. Management believes the amounts provided are appropriate.

C. Accounting Policy

The company uses the following accounting policies:

1. The Company considers all highly liquid debt instruments purchased with a maturity of twelve months or less to be short-term investments and are stated at amortized cost.

2. Investments in bonds rated NAIC 1-5 (including loan-backed securities), are reported at cost adjusted for amortization of premiums or discounts. Bonds with NAIC 6 ratings are reported at the lower of amortized cost or fair value. Amortization is computed using methods which result in a level yield over the life of the security. The Company reviews its prepayment assumptions on mortgage and other asset-backed securities at regular intervals and adjusts amortization rates retrospectively when such assumptions are changed due to experience and/or expected future patterns.

   Realized capital gains and losses are recorded on the trade date and determined on the basis of specific identification and are recorded net of related federal income taxes and amounts transferred to the Interest Maintenance Reserve ("IMR"). Under a formula prescribed by the NAIC, the Company defers, in the IMR, the portion of realized gains and losses on sales of fixed income investments, principally bonds, attributable to changes in the general level of interest rates and amortizes those deferrals over the remaining period to maturity of the security. The Asset Valuation Reserve ("AVR") is established by the Company to provide for anticipated losses in the event of default by issuers of certain invested assets. The AVR is determined using a formula that is intended to establish a reserve to offset potential credit-related investment losses.

   The carrying values of all investments are reviewed on an ongoing basis for credit deterioration. An other than temporary impairment shall be considered to have occurred if it is probable that the reporting entity will be unable to collect all amounts due according to the contractual terms of a debt security in effect at the date of acquisition. If this review indicates a decline in fair value that is other than temporary, the carrying amount of the investment, other than loan-backed and structured securities, is reduced to its fair value and a specific other than temporary impairment is taken. A decline in fair value which is other than temporary includes situations where the Company has made a decision to sell a security prior to its maturity at an amount below its carrying value. Such reductions in carrying values are recognized as realized losses on investments.

3. Common stocks are stated at fair value based on the latest quoted market prices.

4. Preferred stocks are stated primarily at cost adjusted for amortization of premiums and accrual of discounts and for other than temporary decline in the fair value of the preferred stock. An exception is preferred stocks with an NAIC designation of RP4 to RP6 and P4 to P6, which are reported at the lower of amortized cost or fair value.

5. Investments in mortgage loans on real estate are reported at cost adjusted for amortization of premiums and accrual of discounts. Amortization is computed using methods which result in a level yield over the life of the loan. Mortgage loans are stated at the aggregate unpaid principal balance net of loan loss allowance.

6. If the fair value of a loan-backed or structured security is less than its amortized cost at the reporting date, the Company assesses whether the impairment is other than temporary. If the Company intends to sell the loan-backed or structured security, an other than temporary impairment is considered to have occurred and a loss is recognized through earnings in an amount equal to the excess of amortized cost over fair value at the reporting date.

NOTES TO FINANCIAL STATEMENTS

If the Company does not intend to sell the loan-backed or structured security, the Company assesses whether it has the intent and ability to retain the investment in the security for a period of time sufficient to recover the amortized cost. If the Company does not have the intent and ability to retain the investment for the time sufficient to recover the amortized cost, an other than temporary impairment is considered to have occurred and a loss is recognized through earnings in an amount equal to the excess of amortized cost over fair value at the reporting date.

If the Company does not expect to recover the amortized cost basis of the security, it is unable to assert that it will recover its amortized cost even if it does not intend to sell the security and the entity has the intent and ability hold such security. Therefore, in those situations, an other than temporary impairment is considered to have occurred and a loss is recognized in an amount equal to the excess of amortized cost over the present value of cash flows expected to be collected, discounted at the loan-backed or structured security's effective interest rate.

Interest income is recognized on an accrual basis. Dividend income is recognized when declared. The Company does not accrue income on bonds in default which are delinquent more than twelve months. Further, income is not accrued when collection is uncertain.

7. The Company accounts for investments in subsidiaries, controlled and affiliated ("SCA") entities using the audited statutory equity of the investee if the entity is an insurance company. All non-insurance entities are valued at the audited U.S. GAAP equity of the investee.

8. The Company has ownership interests in joint ventures, partnerships, and limited liability companies. The Company carries these interests based on the underlying audited U.S. GAAP equity of the investee.

9. The Company has fixed index annuity products that guarantee the return of principal to the policyholder and credit interest based on a percentage of the gain in a specified market index. When fixed index annuity premiums are received, a portion of the premium is used to purchase derivatives consisting of call options on the applicable market indices to fund the index credits due to fixed index annuity policyholders. Substantially all such call options are one year options purchased to match the funding requirements of the underlying policies. On the respective anniversary dates of the fixed index policies, the index used to compute the annual index credit is reset and the Company purchases new one-year call options to fund the next annual index credit. The Company manages the cost of these purchases through the terms of its fixed index annuities, which permit the Company to change annual participation rates, caps and/or asset fees, subject to guaranteed minimums. By adjusting participation rates, caps or asset fees, the Company can generally manage options costs except in cases where the contractual features would prevent further modifications.

   The Company's hedging strategy attempts to mitigate any potential risk of loss under these agreements through a regular monitoring process which evaluates the program's effectiveness. The Company purchases call options to fund the next annual index credit on fixed index annuities from its Parent who purchases the call options from national recognized investment banking institutions. The Company is exposed to risk of loss in the event of nonperformance by the counterparties and, accordingly, its Parent purchases its option contracts from multiple counterparties and evaluates the creditworthiness of all counterparties prior to purchase of the contracts. All of these options purchased by the Company's Parent have been purchased from nationally recognized financial institutions with a Standard and Poor's credit rating of A - or higher at the time of purchase. The Company's Parent also has credit support agreements that allow it to request the counterparty to provide collateral to it when the fair value of the exposure to the counterparty exceeds specified amounts (See Note 16 for more information).

   The Company has adopted Bulletin 08-18, a prescribed practice issued by the Insurance Division. Under this prescribed practice, call option derivative instruments that hedge the growth in interest credited on fixed index products are accounted for at amortized cost with the corresponding amortization recorded as a decrease to net investment income.

10. The Company does not anticipate investment income as a factor in the premium deficiency calculation.

11. The Company utilizes actuarial tables and incurred but not reported data to estimate the liabilities for losses and loss/claim adjustment expense for accident and health contracts.

12. No material changes were made to the capitalization policy during 2017.

13. The Company did not have any pharmaceutical rebate receivables as of December 31, 2017.

NOTES TO FINANCIAL STATEMENTS

D. Going Concern

The Company's management has evaluated its ability to continue as a going concern and does not have any substantial doubt the entity will continue as a going concern.

2 - ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS:

The Company and no material changes in accounting principles or correction of errors to report for the year ended December 31, 2017.

3 - BUSINESS COMBINATIONS AND GOODWILL:

A. Statutory Purchase Method

During 2017, the Company did not have any business combinations taking the form of a statutory purchase.

B. Statutory Mergers

During 2017, the Company did not have any business combinations taking the form of a statutory merger.

C. Assumption Reinsurance

As of December 31, 2017, the Company did not have goodwill resulting from assumption reinsurance.

D. Impairment Losses

As of December 31, 2017, the Company did not have any impaired assets related to business combinations or goodwill.

4 - DISCONTINUED OPERATIONS:

The Company did not have any discontinued operations during 2017.

5 - INVESTMENTS:

A. Mortgage Loans, including Mezzanine Real Estate Loans

1. The maximum and minimum lending rates for commercial mortgage loans originated by the Company during 2017 were 6.32% and 3.85%, respectively, while the rates on loans closed under a funds withheld agreement with an unauthorized reinsurer were 8.25% and 4.18%, respectively.

2. The maximum percentage of any one loan to value of security at the time of the loan originated by the Company during 2017 was 75%, while the loan to value on loans closed under a funds withheld agreement with an unauthorized reinsurer was 74%.

	2017	2016
3. Taxes, assessments and any amounts advanced not included in mortgage loan total	—	—

NOTES TO FINANCIAL STATEMENTS

4. Age Analysis of Mortgage Loans:

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
1. Recorded Investments (All)							
(a) Current	$ —	$ —	$ —	$ 2,719,980,688	$ —	$ 442,238,557	$ 3,162,219,245
(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	—	—	—	—	—	—	—
b. Prior Year							
1. Recorded Investments (All)							
(a) Current	—	—	—	2,432,062,840	—	578,288,835	3,010,351,675
(b) 30 - 59 Days Past Due	—	—	—	—	—	—	—
(c) 60 - 89 Days Past Due	—	—	—	—	—	—	—
(d) 90 - 179 Days Past Due	—	—	—		—	—	—
(e) 180+ Days Past Due	—	—	—	—	—	—	—
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded Investment	—	—	—	—	—	—	—
(b) Interest Accrued	—	—	—	—	—	—	—
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	—	—	—	—	—	—	—
(b) Interest Accrued	—	—	—	—	—	—	—
4. Interest Reduced							
(a) Recorded Investment	—	—	—	—	—	—	—
(b) Number of Loans	—	—	—	—	—	—	—
(c) Percent Reduced	—	—	—	—	—	—	—

5. Investment in Impaired Loans With or Without Allowance for Credit Losses:

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
1. With Allowance for credit Losses	$ —	$ —	$ —	$ 3,223,226	$ —	$ —	$ 3,223,226
2. No Allowance for Credit Losses	—	—	—	1,435,951	—	—	1,435,951
b. Prior Year							
1. With Allowance for credit Losses	—	—	—	4,955,194	—	—	4,955,194
2. No Allowance for Credit Losses	—	—	—	—	—	—	—

NOTES TO FINANCIAL STATEMENTS

6. Investment in Impaired Loans - Average Recorded Investment, Interest Income Recognized, Recorded Investment on Nonaccrual Status and Amount of Interest Income Recognized using a Cash-Basis Method of Accounting:

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
1. Average Recorded Investment	$ —	$ —	$ —	$ 4,111,285	$ —	$ —	$ 4,111,285
2. Interest Income Recognized	—	—	—	300,765	—	—	300,765
3. Recorded Investments on Nonaccrual Status	—	—	—	—	—	—	—
4. Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting	—	—	—	302,322	—	—	302,322
b. Prior Year							
1. Average Recorded Investment	—	—	—	4,399,977	—	—	4,399,977
2. Interest Income Recognized	—	—	—	292,980	—	—	292,980
3. Recorded Investments on Nonaccrual Status	—	—	—	—	—	—	—
4. Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting	—	—	—	294,458	—	—	294,458

7. Allowance for credit losses:

	2017	2016
a. Balance at the beginning of the period	$ 7,795,900	$ 12,480,082
b. Additions charged to operations	(1,000,000)	2,777,503
c. Direct write-downs against the allowance	(722,348)	(2,586,791)
d. Recoveries of amounts previously charged off	722,348	(4,874,894)
e. Balance at the end of the period	$ 6,795,900	$ 7,795,900

8. The Company accrues interest income on impaired loans to the extent it is deemed collectible (delinquent less than 90 days) and the loan continues to perform under its original or "workout" (e.g. interest only) terms. Interest income on non-performing loans (e.g. loans 90 days or more past due and/or collateral dependent loans) is generally recognized on a cash basis.

B. Debt Restructuring

	2017	2016
1. The total recorded investment in loans for which impairment has been recognized in accordance with SSAP No. 36, Troubled Debt Restructuring, as of year end	$ 3,533,648	$ 3,700,768
2. The realized capital losses related to these loans	—	466,988
3. The total contractual commitments to extend credit to debtors owing receivables whose terms have been modified in debt restructurings	—	—

4. The Company accrued interest income on impaired loans to the extent it is deemed collectible (delinquent less than 90 days) and the loan continues to perform under its original or "workout" (e.g. interest only) terms. Interest income on non-performing loans (e.g. loans 90 days or more past due and/or collateral dependent loans) is generally recognized on a cash basis.

C. Reverse Mortgages

The Company does not have any reverse mortgages.

D. Loan-Backed Securities

1. Prepayment assumptions for loan-backed securities were obtained from third party rating agencies and/or third party loan servicers.

NOTES TO FINANCIAL STATEMENTS

2. For the year ended December 31, 2017, the Company did not recognize any other than temporary impairments on the basis of the intent to sell or the basis of the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost.

3. The following table lists the loan-backed securities held by the Company at December 31, 2017 for which the present value of cash flows expected to be collected was less than amortized cost, and as a result other than temporary impairments were recorded during the year ended December 31, 2017.

CUSIP	Amortized Cost Prior to OTTI	Present Value of Projected Cash Flows	OTTI Recognized in Earnings	Amortized Cost After OTTI	Fair Value	Financial Statement Reporting Period
466247B28	$ 3,050,115	$ 2,765,057	$ 40,014	$ 3,010,101	$ 3,010,102	3/31/2017
749583AE0	1,640,371	1,574,948	63,845	1,576,526	1,576,527	3/31/2017
61755GAS2	6,165,681	5,890,907	201,210	5,964,471	5,964,471	6/30/2017
86359DQS9	10,910,948	9,963,480	460,930	10,450,018	10,450,018	6/30/2017
80629QAA3	4,854,000	4,567,000	287,000	4,567,000	4,567,000	6/30/2017
126694GU6	4,938,679	4,647,444	273,221	4,665,458	4,665,458	9/30/2017
46628YBF6	3,342,190	3,293,298	32,281	3,309,909	3,309,909	9/30/2017
61755GAS2	5,747,642	5,544,066	158,064	5,589,578	5,589,578	9/30/2017
61755GAS2	5,316,415	5,102,615	213,800	5,102,615	5,102,615	12/31/2017
74162JAB3	6,328,872	5,951,152	377,720	5,951,152	5,951,152	12/31/2017
	$ 52,294,913	$ 49,299,967	$ 2,108,085	$ 50,186,828	$ 50,186,830	

Total OTTI recognized under SSAP 43R for the year ended December 31, 2017: $2,108,085

4. For loan-backed and structured securities with unrealized losses as of December 31, 2017, the gross unrealized losses and fair value, aggregated by length of time that individual securities have been in a continuous unrealized loss position are summarized as follows:

a. Aggregate amount of unrealized loss:

Less than 12 months	$	16,224,700
12 months or longer	$	71,967,383

b. Aggregate related fair value of securities with unrealized losses:

Less than 12 months	$	1,958,560,372
12 months or longer	$	1,606,230,219

5. The process for evaluating loan-backed and structured securities is based on a number of factors. The primary consideration in the evaluation process is the issuer's ability to meet current and future interest and principal payments as contractually stated at the time of purchase. The review of these securities includes an analysis of the cash flow modeling under various default scenarios considering independent third party benchmarks, the seniority of the specific tranche within the structure of the security, the composition of the collateral and the actual default, loss severity and prepayment experience exhibited. With the input of third party assumptions for default projections, loss severity and prepayment expectations, the Company evaluates the cash flow projections to determine whether the security is performing in accordance with its contractual obligations.

At December 31, 2017 the Company had no exposure to subprime loan-backed securities. Substantially all of the owned securities are in the highest rated tranche of the pool in which they are structured and are not subordinated to any other tranche.

NOTES TO FINANCIAL STATEMENTS

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(1) None

(2) There were no assets pledged as collateral as part of a dollar repurchase agreement or securities lending transaction as of December 31, 2017.

(3) There was no collateral received as of December 31, 2017.

(4) The Company has no securities lending agreements as of December 31, 2017; therefore, it has not reported as assets on Page 2, Line 10 - Securities Lending Reinvested Collateral Assets.

(5) The Company does not have any securities lending or repurchase agreements open as of December 31, 2017; therefore, it has no information to report under this item.

(6) There was no collateral received as of December 31, 2017.

(7) None

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

As part of it's investment strategy, the Company enters into securities repurchase agreements. The maximum amount borrowed during 2017 and 2016 was $274.5 million and $113.0 million, respectively. When the Company borrows cash on these repurchase agreements, it pledges collateral in the form of debt securities with fair values approximately equal to the amount due and uses the cash to purchase debt securities ahead of the time it collects the cash from selling annuity policies to avoid a lag between the investment of funds and the obligation to credit interest to policyholders. The Company earns investment income on the securities purchased with these borrowings at a rate in excess of the cost of these borrowings. Such borrowings averaged $40.0 million and $4.5 million for the years ended December 31, 2017 and 2016, respectively. The weighted average interest rate on amounts due under repurchase agreements was 0.84% and 0.66% for the years ended December 31, 2017 and 2016, respectively.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company did not have any reverse repurchase agreements transactions accounted for as secured borrowing as of December 31, 2017.

H. Repurchase Agreements Transactions Accounted for as a Sale

The Company did not have any repurchase agreements transactions accounted for as a sale as of December 31, 2017.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

The Company did not have any reverse repurchase agreements transactions accounted for as a sale as of December 31, 2017.

J. Real Estate

The Company did not have any investments in real estate as of December 31, 2017

K. Low Income Housing Credits

The Company did not have any investments in low-income housing tax credits as of December 31, 2017

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets

Restricted Assets (including pledged)

	Restricted Asset Category	Gross Restricted, Current Year 1 Total General Account (G/A)	2 G/A Supporting S/A Activity (a)	3 Total Separate Account (S/A) Restricted Assets	4 S/A Assets Supporting G/A Activity (b)	5 Total (1 plus 3)
a.	Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	$ —
b.	Collateral held under security lending agreements	—	—	—	—	—
c.	Subject to repurchase agreements	—	—	—	—	—
d.	Subject to reverse repurchase agreement	—	—	—	—	—
e.	Subject to dollar repurchase agreements	—	—	—	—	—
f.	Subject to dollar reverse repurchase agreements	—	—	—	—	—
g.	Placed under option contracts	—	—	—	—	—
h.	Letter stock or securities restricted as to sale	—	—	—	—	—
i.	FHLB capital stock	—	—	—	—	—
j.	On deposit with states	2,408,011	—	—	—	2,408,011
k.	On deposit with other regulatory bodies	—	—	—	—	—
l.	Pledged collateral to FHLB	—	—	—	—	—
m.	Pledged as collateral not captured in other categories	—	—	—	—	—
n.	Other restricted assets	5,363,609,253	—	—	—	5,363,609,253
o.	Total Restricted Assets	$ 5,366,017,264	$ —	$ —	$ —	$ 5,366,017,264

	Restricted Asset Category	Gross Restricted 6 Total From Prior Year	7 Increase / (Decrease) (5-6)	8 Total Current Year Admitted Restricted	Percentage 9 Gross Restricted to Total Assets	10 Admitted Restricted to Total Admitted Assets
a.	Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	—%	—%
b.	Collateral held under security lending agreements	—	—	—	—%	—%
c.	Subject to repurchase agreements	—	—	—	—%	—%
d.	Subject to reverse repurchase agreement	—	—	—	—%	—%
e.	Subject to dollar repurchase agreements	—	—	—	—%	—%
f.	Subject to dollar reverse repurchase agreements	—	—	—	—%	—%
g.	Placed under option contracts	—	—	—	—%	—%
h.	Letter stock or securities restricted as to sale	—	—	—	—%	—%
i.	FHLB capital stock	—	—	—	—%	—%
j.	On deposit with states	2,281,725	126,286	2,408,011	—%	—%
k.	On deposit with other regulatory bodies	—	—	—	—%	—%
l.	Pledged collateral to FHLB	—	—	—	—%	—%
m.	Pledged as collateral not captured in other categories	—	—	—	—%	—%
n.	Other restricted assets	4,348,473,423	1,015,135,830	5,363,609,253	10.3%	10.3%
o.	Total Restricted Assets	$ 4,350,755,148	$ 1,015,262,116	$ 5,366,017,264	10.3%	10.3%

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)

None

NOTES TO FINANCIAL STATEMENTS

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

	Gross Restricted				
	Current Year				
	1	2	3	4	5
	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)
Derivative collateral	$ 1,640,387,793	$ —	$ —	$ —	$ 1,640,387,793
Funds withheld assets	1,132,715,055	—	—	—	1,132,715,055
Mod-co assets	2,590,506,405	—	—	—	2,590,506,405
Total	$ 5,363,609,253	$ —	$ —	$ —	$ 5,363,609,253

	Gross Restricted		8	Percentage	
	6	7		9	10
	Total From Prior Year	Increase / (Decrease) (5-6)	Total Current Year Admitted Restricted	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Derivative collateral	$ 827,792,064	$ 812,595,729	$ 1,640,387,793	3.2%	3.2%
Funds withheld assets	1,296,977,120	(164,262,065)	1,132,715,055	2.2%	2.2%
Mod-co assets	2,223,704,239	366,802,166	2,590,506,405	5.0%	5.0%
Total	$ 4,348,473,423	$ 1,015,135,830	$ 5,363,609,253	10.3%	10.3%

M. Working Capital Finance Investments

The Company did not have any working capital finance investments as of December 31, 2017.

N. Offsetting and Netting of Assets and Liabilities

The Company did not have any offsetting and netting of assets and liabilities as of December 31, 2017.

O. Structured Notes

The Company did not have any investments in structured notes as of December 31, 2017.

P. 5* Securities

The Company did not have any investments in 5* securities as of December 31, 2017.

Q. Short Sales

The Company did not have unsettled and settled short sale transactions outstanding as of December 31, 2017.

R. Prepayment Penalty and Acceleration Fees:

	General Account	Separate Accounts
(1) Number of CUSIPS	48	—
(2) Aggregate Amount of Investment Income	23,860,910	—

6 - JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES:

A. The Company did not have any investments in joint ventures, partnerships, or limited liability companies that exceed 10% of its admitted assets as of December 31, 2017.

B. The Company did not recognize any impairment write down for its investments in joint ventures, partnerships, or limited liability companies as of December 31, 2017.

NOTES TO FINANCIAL STATEMENTS

7 - INVESTMENT INCOME:

A. Interest income is recognized on an accrual basis. Due and accrued income was excluded from surplus on the following bases:

The Company does not accrue income on bonds in default which are delinquent more than twelve months. Further, income is not accrued when collection is uncertain. Accrued investment income on bonds that are over 90 days past due is nonadmitted.

B. At December 31, 2017, no amounts were excluded from investment income due and accrued.

8 - DERIVATIVE INSTRUMENTS:

The Company uses call options to pay the benefit provided for in the Company's indexed annuity insurance products. The financial characteristics of the call options purchased by the Company generally provide for the Company to be paid the average one-year appreciation of various published indices. The term of the call options is generally one year. The Company pays cash to the counterparty based upon an agreed to price at the outset of the contract. The counterparty usually pays a single payment at each due date.

The Company is exposed to risk of loss in the event of nonperformance by the counterparties and, accordingly, the Company purchases its option contracts from multiple counterparties and evaluates the creditworthiness of all counterparties prior to purchase of the contracts. All options had been purchased from nationally recognized investment banking institutions (See Note 16 of our annual statement for more information).

In accordance with Bulletin 08-18, call option derivative instruments that hedge the growth in interest credited on index products are accounted for at amortized cost with the corresponding amortization recorded as a decrease to net investment income.

For the year ended December 31, 2017, proceeds received upon expiration of options and amortization of options included as components of net investment income were as follows:

	2017	2016
Proceeds received upon expiration	$ 1,720,387,844	$ 290,738,823
Amortization	(630,851,971)	(594,721,086)
	1,089,535,873	(303,982,263)
Less ceded options	65,501,192	17,636,218
	$ 1,024,034,681	$ (286,346,045)

NOTES TO FINANCIAL STATEMENTS

9 - INCOME TAXES:

A. The components of the net deferred tax asset/(liability) are as follows:

1.

		12/31/2017		
		Ordinary	Capital	Total
(a)	Gross deferred tax assets	$ 302,969,615	$ 6,757,142	$ 309,726,757
(b)	Statutory valuation allowance adjustments	—	—	—
(c)	Adjusted gross deferred tax assets	302,969,615	6,757,142	309,726,757
(d)	Deferred tax assets nonadmitted	—	—	—
(e)	Subtotal net admitted deferred tax assets	302,969,615	6,757,142	309,726,757
(f)	Deferred tax liabilities	228,704,099	6,649,505	235,353,604
(g)	Net admitted deferred tax assets	$ 74,265,516	$ 107,637	$ 74,373,153

		12/31/2016		
		Ordinary	Capital	Total
(a)	Gross deferred tax assets	$ 177,869,124	$ 15,245,691	$ 193,114,815
(b)	Statutory valuation allowance adjustments	—	—	—
(c)	Adjusted gross deferred tax assets	177,869,124	15,245,691	193,114,815
(d)	Deferred tax assets nonadmitted	—	—	—
(e)	Subtotal net admitted deferred tax assets	177,869,124	15,245,691	193,114,815
(f)	Deferred tax liabilities	47,901,363	10,356,941	58,258,304
(g)	Net admitted deferred tax assets	$ 129,967,761	$ 4,888,750	$ 134,856,511

		Change		
		Ordinary	Capital	Total
(a)	Gross deferred tax assets	$ 125,100,491	$ (8,488,549)	$ 116,611,942
(b)	Statutory valuation allowance adjustments	—	—	—
(c)	Adjusted gross deferred tax assets	125,100,491	(8,488,549)	116,611,942
(d)	Deferred tax assets nonadmitted	—	—	—
(e)	Subtotal net admitted deferred tax assets	125,100,491	(8,488,549)	116,611,942
(f)	Deferred tax liabilities	180,802,736	(3,707,436)	177,095,300
(g)	Net admitted deferred tax assets	$ (55,702,245)	$ (4,781,113)	$ (60,483,358)

NOTES TO FINANCIAL STATEMENTS

2. The admission calculation components of the deferred tax assets under SSAP No. 101 are provided in the following table:

Admission Calculation Components of SSAP No. 101

		12/31/2017		
		Ordinary	Capital	Total
(a)	Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carrybacks	$ —	$ 6,757,142	$ 6,757,142
(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)	86,532,499	—	86,532,499
	1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date	86,532,499	—	86,532,499
	2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold	XXX	XXX	439,552,398
(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	216,437,116	—	216,437,116
(d)	Deferred Tax Assets Admitted as the results of application of SSAP No. 101 Total	$ 302,969,615	$ 6,757,142	$ 309,726,757

		12/31/2016		
		Ordinary	Capital	Total
(a)	Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carrybacks	$ 132,938,006	$ 2,526,270	$ 135,464,276
(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)	—	12,719,421	12,719,421
	1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date	—	12,719,421	12,719,421
	2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold	XXX	XXX	388,675,433
(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	44,931,118	—	44,931,118
(d)	Deferred Tax Assets Admitted as the results of application of SSAP No. 101 Total	$ 177,869,124	$ 15,245,691	$ 193,114,815

		Change		
		Ordinary	Capital	Total
(a)	Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carrybacks	$ (132,938,006)	$ 4,230,872	$ (128,707,134)
(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)	86,532,499	(12,719,421)	73,813,078
	1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date	86,532,499	(12,719,421)	73,813,078
	2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold	XXX	XXX	50,876,965
(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	171,505,998	—	171,505,998
(d)	Deferred Tax Assets Admitted as the results of application of SSAP No. 101 Total	$ 125,100,491	$ (8,488,549)	$ 116,611,942

3.

		2017	2016
(a)	Ratio Percentage Used to Determine Recovery Period and Threshold Limitation Amount	740%	653%
(b)	Amount of Adjusted Capital and Surplus Used to Determine Recovery Period and Threshold Limitation in 2(b)2 above	2,930,349,317	2,591,169,551

NOTES TO FINANCIAL STATEMENTS

4. **Impact of Tax Planning Strategies**

(a) Determination of adjusted gross deferred tax assets and net admitted deferred assets, by tax character as a percentage.

		12/31/2017	
		Ordinary	Capital
1.	Adjusted Gross DTAs	$ 302,969,615	$ 6,757,142
2.	Percentage of adjusted gross DTAs attributable to the impact of the planning strategies	—%	93.79 %
3.	Net Admitted DTAs	$ 302,969,615	$ 6,757,142
4.	Percentage of net admitted DTAs admitted because of the impact of tax planning strategies	—%	1.59 %

		12/31/2016	
		Ordinary	Capital
1.	Adjusted Gross DTAs	$ 177,869,124	$ 15,245,691
2.	Percentage of adjusted gross DTAs attributable to the impact of the planning strategies	—%	100 %
3.	Net Admitted DTAs	$ 177,869,124	$ 15,245,691
4.	Percentage of net admitted DTAs admitted because of the impact of tax planning strategies	—%	100 %

		Change	
		Ordinary	Capital
1.	Adjusted Gross DTAs	$ 125,100,491	$ (8,488,549)
2.	Percentage of adjusted gross DTAs attributable to the impact of the planning strategies	—%	(6.21)%
3.	Net Admitted DTAs	$ 125,100,491	$ (8,488,549)
4.	Percentage of net admitted DTAs admitted because of the impact of tax planning strategies	—%	(98.41)%

(b) Do the Company's tax-planning strategies include the use of reinsurance (Yes/No)? NO

B. Regarding deferred tax liabilities not recognized:

As of December 31, 2017, the Company had no temporary differences for which deferred tax liabilities are not recognized.

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

1. Current Income Tax

		12/31/2017	12/31/2016	Change
(a)	Federal	$ 171,560,661	$ 44,178,728	$ 127,381,933
(b)	Foreign	—	—	—
(c)	Subtotal	171,560,661	44,178,728	127,381,933
(d)	Federal income tax on net capital gains	2,384,729	(4,386,038)	6,770,767
(e)	Utilization of capital loss carry-forwards	—	—	—
(f)	Other - Stock based compensation	(2,404,195)	(679,334)	(1,724,861)
(g)	Federal & Foreign income tax incurred	$ 171,541,195	$ 39,113,356	$ 132,427,839

NOTES TO FINANCIAL STATEMENTS

2. Deferred tax assets:

	12/31/2017	12/31/2016	Change
(a) Ordinary:			
(1) Discounting of unpaid losses	$ —	$ —	$ —
(2) Unearned Premium reserve	—	—	—
(3) Policyholder reserves	195,653,427	1,774,139	193,879,288
(4) Investments	1,281,005	4,288,745	(3,007,740)
(5) Deferred acquisition costs	31,214,608	54,956,314	(23,741,706)
(6) Policyholder dividends accrual	—	—	—
(7) Fixed Assets	—	—	—
(8) Compensation and benefits accrual	2,161,315	6,622,871	(4,461,556)
(9) Pension accrual	—	—	—
(10) Receivables - nonadmitted	2,080,440	2,923,433	(842,993)
(11) Net operating loss carry-forward	—	—	—
(12) Tax credit carry-forward	—	—	—
(13) Other (including items<5% of total ordinary tax assets)	70,578,820	107,303,622	(36,724,802)
(14) Other assets - nonadmitted	—	—	—
(99) Subtotal	302,969,615	177,869,124	125,100,491
(b) Statutory valuation allowance adjustment	—	—	—
(c) Nonadmitted	—	—	—
(d) Admitted ordinary deferred tax assets	302,969,615	177,869,124	125,100,491
(e) Capital:			
(1) Investments	6,757,142	15,245,691	(8,488,549)
(2) Net capital loss carry-forward	—	—	—
(3) Real estate	—	—	—
(4) Other (including items < 5% of total capital tax assets)	—	—	—
(99) Subtotal	6,757,142	15,245,691	(8,488,549)
(f) Statutory valuation allowance adjustment	—	—	—
(g) Nonadmitted	—	—	—
(h) Admitted capital deferred tax assets	6,757,142	15,245,691	(8,488,549)
(i) Admitted deferred tax assets	$ 309,726,757	$ 193,114,815	$ 116,611,942

3. Deferred tax liabilities:

	12/31/2017	12/31/2016	Change
(a) Ordinary:			
(1) Investments	$ 23,293,505	$ 29,704,113	$ (6,410,608)
(2) Fixed Assets	188,382	—	188,382
(3) Deferred and uncollected premiums	290,805	479,992	(189,187)
(4) Policy holders reserves	194,681,327	—	194,681,327
(5) Other (including items<5% of total ordinary tax liabilities)	10,250,080	17,717,258	(7,467,178)
(99) Subtotal	228,704,099	47,901,363	180,802,736
(b) Capital:			—
(1) Investments	6,649,505	10,356,941	(3,707,436)
(2) Net capital loss carry-forward	—	—	—
(3) Real estate	—	—	—
(4) Other (including items<5% of total capital tax assets)	—	—	—
(99) Subtotal	6,649,505	10,356,941	(3,707,436)
(c) Deferred tax liabilities	$ 235,353,604	$ 58,258,304	$ 177,095,300
4. Net Deferred Tax Assets/Liabilities (2i-3c)	$ 74,373,153	$ 134,856,511	$ (60,483,358)

NOTES TO FINANCIAL STATEMENTS

D. Analysis of Actual Income Tax Expense

The Company's income tax expense differs from the amount obtained by applying the statutory rate of 35% to pretax net income for the following reasons at December 31, 2017:

	12/31/2017	
	Amounts	**Effective Tax Rate (%)**
Provisions computed at statutory rate	$ 194,400,647	35.00 %
Tax exempt income deducted	(1,222,086)	(0.22)%
Dividends received deduction	(17,444)	— %
Nondeductible Expenses	235,445	0.04 %
IMR	(2,276,387)	(0.41)%
Nonadmitted Assets	(555,614)	(0.10)%
Stock Compensation	(2,452,164)	(0.44)%
Change in surplus as a result of reinsurance	(3,517,243)	(0.63)%
Company owned life insurance	(3,048,105)	(0.55)%
Income inclusion of disregarded subsidiary	322,131	0.06 %
Other	(259,833)	(0.05)%
Rate Differential	49,582,102	8.93 %
Total	$ 231,191,450	41.62 %
Federal income tax incurred	$ 171,541,195	
Change in net deferred income taxes	59,650,255	
Total statutory income tax	$ 231,191,450	41.62 %

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

1. At December 31, 2017, the Company did not have any unused operating loss carryforwards or net capital loss carryforwards available to offset against future taxable income.

2. The following are income taxes incurred in the current and prior years that will be available for recoupment in the event of future net losses:

	Capital
2017	$ 17,228,226
2016	$ 4,283,185

The Company did not have any protective tax deposits under Section 6603 of the Internal Revenue Code.

F. Consolidated Federal Income Tax Return

1. The Company is included in the consolidated federal income tax return filed by the Holding Company (the “common parent”) and its other subsidiaries.

2. The Company computes federal income tax expense as if it were filing a separate tax return and remits amounts due to the common parent which files a consolidated tax return on behalf of the affiliated group.

G. Federal or Foreign Federal Income Tax Loss Contingencies

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

10 - INFORMATION CONCERNING PARENT, SUBSIDIARIES, AFFILIATES AND OTHER RELATED PARTIES:

A. Please see Schedule Y, Part 2 for all reportable transactions by the Company and its affiliated insurers with other affiliates.

B. The Company is wholly owned by American Equity Investment Life Holding Company (the “Holding Company”), an insurance holding company domiciled in the State of Iowa. The Company owns 100% of the outstanding common stock of American Equity Investment Life Insurance Company of New York (“American Equity NY”) and Eagle Life Insurance Company (“Eagle Life”).

Please see Schedule Y, Part 2 for all reportable transactions by the Company and its affiliated insurers with other affiliates.

NOTES TO FINANCIAL STATEMENTS

The Company received no capital contributions during 2017. The Company received capital contributions of $255,000,000 during 2016.

The Company is the sole owner of AERL, LC, which is a limited liability company that operates in the mortgage and real estate businesses. The Company's interest in AERL, LC, which is included in other invested assets, was $6,835,980 and $6,234,956 at December 31, 2017 and 2016, respectively. The Company provides certain administrative functions to AERL, LC. In exchange for providing these administrative functions, AERL, LC reimburses the Company for actual costs incurred arrived at a fair and equitable manner. During the years ended December 31, 2017 and 2016, AERL, LC reimbursed the Company $0 and $0 and reimbursed the Holding Company $20,517 and $104,772, respectively.

The Company has an Investment Advisory Agreement with the Holding Company whereby the Company pays fees at an annual rate of 0.25% on the first $100,000,000 plus 0.20% on the amount in excess of $100,000,000 of the market value of invested assets. In exchange for this fee, the Holding Company provides investment advice and makes investment decisions. During the years ended December 31, 2017 and 2016, the Company incurred fees of $93,694,898 and $84,981,214, respectively, in accordance with this agreement.

The Company and American Equity NY and Eagle Life have entered into Management Services Agreements. Under these agreements, the Company agrees to provide administrative functions related to agent licensing, payment of commissions, actuarial services, annuity policy issuance and service, accounting and finance, compliance, market conduct, general and informational services and marketing. In exchange for providing these administrative functions, American Equity NY and Eagle Life reimburse the Company for actual costs incurred arrived at a fair and equitable manner. During the years ended December 31, 2017 and 2016, American Equity NY reimbursed the Company $227,029 and $219,332, respectively. During the years ended December 31, 2017 and 2016, Eagle Life reimbursed the Company $670,922 and $800,295, respectively.

The Company receives reimbursements from American Equity Capital, Inc. ("AE Capital"), an affiliated broker/dealer, in exchange for providing certain administrative functions and services to AE Capital. For the years ended December 31, 2017 and 2016 the Company received reimbursements of $42,400 and $42,400, respectively, from AE Capital.

C. Please see Schedule Y, Part 2 for all reportable transactions by the Company and its affiliated insurers with other affiliates.

D. Please see Schedule Y, Part 2 for all reportable transactions by the Company and its affiliated insurers with other affiliates.

E. During 2017, the Company made no guarantees or undertakings for the benefit of an affiliate or related party that could result in a material contingent exposure.

F. Please see Schedule Y, Part 2 for all reportable transactions by the Company and its affiliated insurers with other affiliates.

G. Please see Schedule Y, Part 2 for all reportable transactions by the Company and its affiliated insurers with other affiliates.

H. Downstream SCAs do not own shares of the Company's ultimate parent, Holding Company.

I. The Company does not own any interest in SCA entities whose carrying value is equal to or exceeds 10% of the admitted assets of the Company as of December 31, 2017.

J. The Company did not recognize any impairment write-downs for investments in SCA entities during 2017.

K. The Company did not own any investments in a foreign insurance subsidiary where CARVM and related Actuarial Guidelines were calculated as of December 31, 2017.

L. The Company did not own any investment in a downstream noninsurance holding companies as of December 31, 2017.

NOTES TO FINANCIAL STATEMENTS

M. All SCA Investments

(1) Balance Sheet Value (Admitted and Non-admitted) All SCAs

	SCA entity	% of SCA ownership	Gross amount	Admitted amount	Non-admitted amount
a.	SSAP No. 97 8a entities				
	None		$ —	$ —	$ —
	Total SSAP No. 97 8a entities		$ —	$ —	$ —
b.	SSAP No. 97 8b(ii) entities				
	None		$ —	$ —	$ —
	Total SSAP No. 97 8b(ii) entities		$ —	$ —	$ —
c.	SSAP No. 97 8b(iii) entities				
	AERL, LC	100%	$ 6,835,980	$ 6,835,980	$ —
	Total SSAP No. 97 8b(iii) entities		$ 6,835,980	$ 6,835,980	$ —
d.	SSAP No. 97 8b(iv) entities				
	None		$ —	$ —	$ —
	Total SSAP 97 8b(iv) entities		$ —	$ —	$ —
e.	Total SSAP No. 97 8b entities (except 8bi entities) (b+c+d)		6,835,980	6,835,980	—
f.	Aggregate total (a+e)		$ 6,835,980	$ 6,835,980	$ —

N. Investment in Insurance SCAs

(1) One of the Company's SCAs has accounting practices that differ from the NAIC accounting practices and procedures. In accordance with practices permitted by the State of Iowa, the SCA accounts for call option derivative instruments that hedge the growth in interest credited on index products at amortized cost and utilizes the Annuity 2000 Mortality Table for determining the valuation for annuities issued before January 1, 2016.

(2) The monetary effect on net income and surplus as a result of using an accounting practice that differed from NAIC SAP, the amount of the investment in the insurance SCAs per audited statutory equity and the amount of the investment if the insurance SCAs had completed statutory financial statements in accordance with the NAIC's *Accounting Practices and Procedures Manual* ("AP&P Manual") were as follows as of December 31, 2017.

	Monetary effect on NAIC SAP		Amount of investment	
SCA entity (Investments in insurance SCA entities)	Net income increase (decrease)	Surplus increase (decrease)	Per audited Statutory equity	If the insurance SCA had completed Statutory financial
Eagle Life Insurance Company	$ (5,273,383)	$ (1,784,564)	$ 172,372,049	$ 174,156,616

*Per AP&P Manual (without permitted or prescribed practices)

(3) If the SCA had not been permitted to include these practices, the SCA's risk-based capital would not have triggered a regulatory event.

11 - DEBT:

A. The Company has no debentures outstanding or any reverse repurchase agreements.

B. The Company does not have any FHLB agreements for the year ended December 31, 2017.

12 - RETIREMENT PLANS, DEFERRED COMPENSATION, POSTEMPLOYEMENT BENEFITS AND COMPENSATED ABSENCES AND OTHER POSTRETIREMENT BENEFIT PLANS:

A. Defined Benefit Plan

The company did not have a Defined Benefit Plan as of December 31, 2017.

NOTES TO FINANCIAL STATEMENTS

B. Description of Investment Policies and Strategies

None

C. Fair Value of Plan Assets

None

D. Rate of Return Assumptions

None

E. Defined Contribution Plans

The Company did not have a Defined Contribution Plan as of December 31, 2017.

F. Multiemployer Plans

The Company did not have Multiemployer Plans as of December 31, 2017.

G. Consolidated/Holding Company Plans

The Company participates in the American Equity Investment Profit Sharing and 401(k) Plan (the "Plan"), which is sponsored by the Holding Company and is a defined contribution plan which is qualified under Section 401(k) of the Internal Revenue Service Code. The plan covers substantially all full-time employees of the Company, subject to minimum eligibility requirements. Employees can contribute a percentage of their annual salary up to a maximum contribution of $18,000 and $17,500 in 2017 and 2016, respectively. The Company contributes an additional amount, subject to limitations, based on the voluntary contribution of the employee. Further, the plan provides for additional employer contributions based on the discretion of the Board of Directors. Plan contributions charged to expense were $1,180,660 and $1,094,934 for the years ended December 31, 2017 and 2016, respectively.

The Company participates in the American Equity Investment Employee Stock Ownership Plan ("ESOP") established July 1, 2007 and sponsored by the Holding Company. The principal purpose of the ESOP is to provide each eligible employee with an equity interest in the Holding Company. Employees become eligible once they have completed a minimum of six months of service. Employees become 100% vested after two years of service. For the years ended December 31, 2017 and 2016, the Company recognized compensation expense of $1,280,728 and $2,183,489, respectively, related to the ESOP plan.

The Company has deferred compensation agreements with certain officers whereby these individuals make compensation which is deposited into the American Equity Officer Rabbi Trust ("Officer Rabbi Trust"). The assets of the Officer Rabbi Trust are included in the assets of the Company and a corresponding deferred compensation liability is recorded. The deferred compensation liability is recorded at the fair market value of the assets in the Officer Rabbi Trust with the change in fair value included as a component of compensation expense. The deferred compensation liability related to these agreements was $1,956,040 and $3,493,471 at December 31, 2017 and 2016, respectively. At December 31, 2017, the assets of the Officer Rabbi Trust included investments in common stock of the Company's parent, the Holding Company, with a cost of $321,317 and fair market value of $1,061,383. At December 31, 2016, the assets of the Officer Rabbi Trust included investments in common stock of the Company's parent, the Holding Company, with a cost of $1,132,396 and fair market value of $2,481,112. In accordance with SSAP No. 97 *Investments in Subsidiary, Controlled, and Affiliated Entities, A Replacement of SSAP No. 88* ("SSAP 97"), this investment is treated as reciprocal ownership and the value of the common stock is reduced to zero through additional paid in capital.

During 2014, the Company established the 2014 Independent Insurance Agent Restricted Stock and Restricted Stock Unit Plan, which was amended during 2016. Under the amended plan, agents of the Company may receive grants of restricted stock and restricted stock units based upon their individual sales. The plan authorizes grants of up to 1,800,000 shares of our common stock. We recognize commission expense and an increase to additional paid-in capital as share-based compensation equal to the fair value of the restricted stock and restricted stock units as they are earned.

In January 2017, agents were granted 363,624 restricted stock units based on their production during 2016, and the Company recorded commission expense of $2.6 million in 2016. In January 2018, agents vested in 138,820 restricted stock units granted in January 2017 based on their continued service as an independent agent and their 2017 individual sales of our products, and for which we recorded commission expense of $1.3 million in 2017.

NOTES TO FINANCIAL STATEMENTS

In January 2016, agents were granted 650,683 restricted stock units based on their production during 2015, and we recorded commission expense of $3.5 million in 2015. In January 2017, agents vested in 246,532 restricted stock units granted in January 2016 based on their continued service as an independent agent and their 2016 individual sales of our products, and for which we recorded commission expense of $1.7 million in 2016. In January 2018, agents vested in 100,586 restricted stock units granted in January 2016 based on their continued service as an independent agent and their 2017 individual sales o four products, and for which recorded commission expense of $2.2 million in 2017. 20% of the restricted stock units will vest one year from the grant date if the agent is in good standing at that date. The remaining 80% of the restricted stock units granted to retirement eligible individuals will vest over a four year period if the agent remains in good standing. The remaining 80% of the restricted stock units granted to non-retirement eligible individuals will vest based on the agent's individual sales and continued service as an independent agent over a period of time not to exceed five years.

H. Postemployment Benefits and Compensated Absences

None

I. Impact of Medicare Modernization Act

None

13 - CAPITAL AND SURPLUS, SHAREHOLDERS' DIVIDEND RESTRICTIONS AND QUASI-REORGANIZATIONS:

1. The Company has 4,000,000 shares authorized and 2,500,000 shares of common stock issued and outstanding, $1.00 per share par value at December 31, 2017.The Company also has 5,000,000 shares of series preferred stock authorized, $1.00 per share par value, but no shares have been issued or are outstanding.

2. Dividends on Company stock are paid as declared by its Board of Directors.

3. Prior approval of the Insurance Division is required for the payment of dividends to the Company's stockholders, which exceed an annual limitation. During 2018, the Company may pay dividends to the Holding Company of $377,056,239 without prior approval of statutory authorities.

4. The Company did not pay cash dividends to the Holding Company during 2017 or 2016.

5. Within the limitation of (3) above, there are no restrictions placed on the portion of Company profits that may be paid as ordinary dividends to the Company’s stockholder.

6. No restrictions have been placed on the Company’s unassigned surplus.

7. The Company does not have any advances to surplus not repaid.

8. The Company held none of its stock or stock of affiliated companies for special purposes.

9. The Company has not issued any surplus notes or debentures or similar obligations.

10. The change in unassigned funds (surplus) due to unrealized gains was $10,527,496 for 2017.

11. The following table summarizes the Company's outstanding surplus notes.

Date Issued	Interest Rate	Amount of Notes	Carrying Value	Interest Paid Current Year	Total Interest Paid	Unapproved Interest and/or Principal	Date of Maturity
10/8/1996	8.00%	$ 2,500,000	$ 2,500,000	$ 200,000	$ 4,171,740	—	None
12/30/1998	8.00%	5,500,000	5,500,000	440,000	8,159,914	—	None
9/9/1999	8.00%	17,000,000	17,000,000	1,360,000	24,862,850	—	None
6/19/2001	8.00%	16,000,000	16,000,000	1,280,000	21,120,000	—	None
12/31/2002	8.00%	10,000,000	10,000,000	800,000	12,000,000	—	None
		$ 51,000,000	$ 51,000,000	$ 4,080,000	$ 70,314,504		

12. The Company did not have any quasi-reorganizations during 2017.

13. The Company did not have any quasi-reorganizations during 2017.

NOTES TO FINANCIAL STATEMENTS

14 - CONTINGENCIES:

A. Contingent Commitments

The Company has unfunded commitments to limited partnerships of $47.9 million and secured bank loans of $11.2 million as of December 31, 2017.

B. Assessments

Assessments are, from time to time, levied on the Company by life and health guaranty associations by most states in which the Company is licensed to cover losses to policyholders of insolvent or rehabilitated companies. In some states, these assessments can be partially recovered through a reduction in future premium taxes. The Company paid assessments of $173,394 and $14,057 during the years ended December 31, 2017 and 2016, respectively.

C. Gain Contingencies

The Company did not have any gain contingencies as of December 31, 2017.

D. Claims Related to Extra Contractual Obligations and Bad Faith Losses Stemming from Lawsuits

The Company did not pay amounts during the reporting period to settle claims related to extra contractual obligations or bad faith claims stemming from lawsuits.

E. Joint and Several Liabilities

The Company did not have any joint or several liabilities as of December 31, 2017.

F. All Other Contingencies

The Company is occasionally involved in litigation, both as a defendant and as a plaintiff. In addition, state regulatory bodies, such as state insurance departments, the Securities and Exchange Commission, Financial Industry Regulatory Authority, the Department of Labor, and other regulatory bodies regularly make inquiries and conduct examinations or investigations concerning its compliance with, among other things, insurance laws, securities laws, the Employee Retirement Income Security Act of 1974, as amended, and laws governing the activities of broker-dealers.

In accordance with applicable accounting guidelines, the Company will establish an accrued liability for litigation and regulatory matters when those matters present loss contingencies that are both probable and estimable. As a litigation or regulatory matter is developing, the Company, in conjunction with outside counsel, evaluate on an ongoing basis whether the matter presents a loss contingency that meets conditions indicating the need for accrual and/or disclosure, and if not the matter will continue to be monitored for further developments. If and when the loss contingency related to litigation or regulatory matters is deemed to be both probable and estimable, the Company will establish an accrued liability with respect to that matter and will continue to monitor the matter for further developments that may affect the amount of the accrued liability.

Companies in the life insurance and annuity business have faced litigation, including class action lawsuits, alleging improper product design, improper sales practices and similar claims. The Company was a defendant in a purported class action, *McCormack, et al. v. American Equity Investment Life Insurance Company, et al.,* in the United States District Court for the Central District of California, Western Division and *Anagnostis v. American Equity, et al.,* coordinated in the Central District, entitled, *In Re: American Equity Annuity Practices and Sales Litigation* (complaint filed September 7, 2005) (the "Los Angeles Case"), involving allegations of improper sales practices and similar claims.

The Los Angeles Case was a consolidated action involving several lawsuits filed by putative class members seeking class action status for a national class of purchasers of annuities issued by the Company. On July 30, 2013, the parties entered into a settlement agreement and stipulated to certification of the case as a class action for settlement purposes only. A class member filed an appeal with the United States Court of Appeals for the Ninth Circuit on February 28, 2014. On February 19, 2016, the United States Court of Appeals for the Ninth Circuit affirmed the terms of the settlement agreement and on April 6, 2016, the class members subsequent request for a rehearing en banc was denied. All remaining opportunities for appeal have passed.

The Company estimates it litigation liability in this matter to be $2.9 million based on its best estimate of probable loss. There can be no assurance that any other pending of future litigation will not have a material adverse effect on its business, financial condition, or results of operations.

NOTES TO FINANCIAL STATEMENTS

15 - LEASES:

A. Lessee Leasing Arrangements

1. The Company leases home office space and certain other equipment under operating leases which expire through 2026. Some of these renewals are subject to adjustments in future periods. During the years ended December 31, 2017 and 2016, rent expense totaled $3,125,097 and $2,999,111 respectively.

2. At December 31, 2017, minimum rental payments due under all non-cancelable operating leases with initial terms of one year or more are:

Year ended December 31st:	
2018	1,637,244
2019	1,616,483
2020	1,664,912
2021	1,529,563
2022	1,495,248
Total	7,943,450

3. The company is not involved in any sales - leaseback transactions.

B. Lessor Leasing Arrangements

The Company is not a lessor under any leasing arrangements.

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 as of the period indicated:

	Assets		Liabilities	
	2017	2016	2017	2016
Swaps	$ —	$ —	$ —	$ —
Futures	—	—	—	—
Options	367,198,303	311,288,554	—	—
Total	$ 367,198,303	$ 311,288,554	$ —	$ —

2.-3. See Note 1- Summary of Significant Accounting Policies for a summary of the Company's accounting policy for derivatives. See Note 8 - Derivatives for a description of the nature and terms of the Company's derivatives, including market risk and credit risk.

4. As of December 31, 2017, the Company held $1,640,387,705 of cash and cash equivalents received from counterparties for derivative collateral, which is included in other liabilities in the financial statements. See Schedule DB of the Company's annual statement for additional detail.

17 - SALE, TRANSFER AND SERVICING OF FINANCIAL ASSETS AND EXTINGUISHMENTS OF LIABILITIES:

A. Transfers of Receivables Reported as Sales

For the year ended December 31, 2017, the Company did not have transfers of receivables reported as sales.

B. Transfer and Servicing of Financial Assets

The company did not have any transactions surrounding the transfers and servicing of financial assets during the year ended December 31, 2017.

C. Wash Sales

In the course of the Company's asset management, securities are sold and reacquired within 30 days of the sale date. During the year ended December 31, 2017, the Company did not have any transactions qualifying as wash sales.

NOTES TO FINANCIAL STATEMENTS

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

A. ASO Plans

The Company did not have ASO plans during 2017.

B. ASC Plans

The Company did not have any ASC plans during 2017.

C. Medicare or Similarly Structured Cost Based Reimbursement Contract

The Company did not have any Medicare or other similarly structured cost based reimbursement contracts during 2017.

19 - DIRECT PREMIUM WRITTEN/PRODUCED BY MANAGING GENERAL AGENTS/THIRD PARTY ADMINISTRATORS:

The Company did not have any direct premiums written by managing general agents or third party administrators during 2017.

20 - FAIR VALUE MEASUREMENTS:

A. The Company's financial assets measured at fair value on the reporting date of December 31, 2017 are as follows:

Description for each class of asset or liability	Level 1	Level 2	Level 3	Total
Bonds - Industrial & Miscellaneous	$ —	$ 1,281,369	$ —	$ 1,281,369
Bonds - Other ABS	—	1,478,649	—	1,478,649
Total assets at fair value	$ —	$ 2,760,018	$ —	$ 2,760,018

(2) Fair Value Measurements in (level 3) of the Fair Value Hierarchy

None.

(3) Policy on Transfers Into and Out of Level 3

Transfers of securities among the levels occur at times and depend on the type of inputs used to determine fair value of each security. There were no transfers between levels during any period presented.

(4) Inputs and Techniques Used for Level 2 and Level3 Fair Values

Fair value is the price that would be received to sell an asset or paid to transfer a liability (exit price) in an orderly transaction between market participants at the measurement date. The objective of a fair value measurement is to determine that price for each financial instrument at each measurement date. The Company met this objective using various methods of valuation that include market, income and cost approaches.

The Company categorizes its financial instruments into three levels of fair value hierarchy based on the priority of inputs used in determining fair value. The hierarchy defines the highest priority inputs (Level 1) as quoted prices in active markets for identical assets or liabilities. The lowest priority inputs (Level 3) are the Company's assumptions about what a market participant would use in determining fair value such as estimated future cash flows. In certain cases, the inputs used to measure fair value may fall into different levels of the fair value hierarchy. In such cases, a financial instrument's level within the fair value hierarchy is based on the lowest level of input that is significant to the fair value measurement. The Company's assessment of the significance of a particular input to the fair value measurement in its entirety requires judgment and considers factors specific to the financial instrument. The Company categorizes its financial assets and liabilities recorded at fair value in the consolidated balance sheets as follows:

Level 1 - Quoted prices are available in active markets for identical financial instruments as of the reporting date. The Company does not adjust the quoted price for these financial instruments, even in situations where it holds a large position and a sale could reasonably impact the quoted price.

NOTES TO FINANCIAL STATEMENTS

Level 2 - Quoted prices in active markets for similar financial instruments, quoted prices for identical or similar financial instruments in markets that are not active; and models and other valuation methodologies using inputs other than quoted prices that are observable.

Level 3 - Models and other valuation methodologies using significant inputs that are unobservable for financial instruments and include situations where there is little, if any, market activity for the financial instrument. The inputs into the determination of fair value require significant management judgment or estimation. Financial instruments that are included in Level 3 are securities for which no market activity or data exists and for which the Company used discounted expected future cash flows with its own assumptions about what a market participant would use in determining fair value.

(5) Derivative Fair Values

None.

B. Other Fair Value Disclosures

None

C. Fair Values for All Financial Instruments by the Fair Value Hierarchy

The following table represents the fair values and admitted values of all admitted assets and liabilities that are financial instruments. The fair values are also categorized into the three-level fair value hierarchy.

Type of Financial Instrument	Fair Value	Admitted Value	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Assets:						
Bonds	$ 47,050,058,403	$ 44,729,804,526	$ 2,557,494	$ 46,971,041,272	$ 76,459,637	$ —
Preferred stock	27,761,075	27,250,400	24,587,575	3,173,500	—	—
Common stock - unaffiliated	285,000,000	285,000,000	285,000,000	—	—	—
Mortgage loans on real-estate	3,169,373,241	3,162,219,244	—	—	3,169,373,241	—
Derivatives instruments	1,547,848,016	367,198,303	—	1,547,848,016	—	—
Policy loans	739,342	739,342	—	—	—	739,342
Other invested assets	741,825,511	705,548,688	—	679,405,635	62,419,876	—
Cash and cash equivalents	1,536,338,884	1,536,338,884	1,536,338,884	—	—	—
Short-term investments	9,474,782	9,474,782	—	9,474,782	—	—
Liabilities:						
Policy benefit reserves	$ 41,532,461,350	$ 45,193,480,647	$ —	$ —	$41,532,461,350	$ —

The following methods and assumptions were used by the Company in estimating the fair values of financial instruments.

Bonds: The fair values of bonds are obtained from third parties and are based on quoted market prices when available. The third parties use yield data and other factors relating to instruments or securities with similar characteristics to determine fair value for securities that are not actively traded.

Preferred and common stock: The fair values of preferred and common stocks are based on quoted market prices.

Mortgage loans on real estate: The fair values of mortgage loans on real estate are calculated using discounted expected cash flows using current competitive market interest rates currently being offered for similar loans.

Derivatives: The fair values of the Company's derivatives are based upon the amount of cash the Company will receive to settle each derivative instrument. The fair values of derivative instruments, primarily call options, are based upon the amount of cash that we will receive to settle each derivative instrument on the reporting date. These amounts are determined by our investment team using industry accepted valuation models. Inputs include market volatility and risk free interest rates and are used in income valuation techniques in arriving at a fair value for each option contract.

Policy loans: The Company has not attempted to determine the fair values associated with its policy loans as management believes any differences between the Company's carrying value and the fair values afforded these instruments are immaterial to the Company's financial position and, accordingly, the cost to provide such disclosure is not worth the benefit to be derived.

NOTES TO FINANCIAL STATEMENTS

Other invested assets: The fair values of other invested assets are obtained from third parties and are based on quoted market prices when available. When quoted market prices are not available, the fair values are determined by calculating the present value of future cash flows discounted by a risk free rate, a risk spread and a liquidity discount.

Cash, cash equivalents and short-term investments: Amounts reported in the statutory-basis balance sheets for these instruments are reported at their historical cost which approximates fair value due to the nature of the assets assigned to this category.

Policy benefit reserves: The fair values of the liabilities under contracts are stated at the cost the Company would incur to extinguish the liability (i.e., the cash surrender value). For period-certain annuity benefit contracts, the fair value is determined by discounting the benefits at the interest rates currently in effect for newly purchased immediate annuity contracts.

D. The Company has not attempted to determine the fair values associated with policy loans, as the Company believes any differences between carrying values and fair values are immaterial to the Company's financial position and, accordingly, the cost to provide such disclosure does not justify the benefit to be derived. As a result, the Company also has not determined an effective interest rate or maturity date.

Type or Class of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date
Policy loans	$ 739,342	NA	NA

21 - OTHER ITEMS:

A. Extraordinary Items

The Company did not have any extraordinary items during 2017.

B. Troubled Debt Restructuring: Debtors

During the year ended December 31, 2017, the Company did not have any troubled debt restructuring.

C. Other Disclosures

The Company did not have any unusual items or investments pledged as collateral as of December 31, 2017.

D. Business Interruption Insurance Recoveries

The Company did not have any business interruption insurance recoveries during 2017.

E. State Transferable Tax Credits

The Company did not have any state transferable or non-transferable tax credits as of December 31, 2017.

F. Subprime Mortgage-Related Risk Exposure

The Company defines its exposure to subprime mortgages as any fixed income security primarily backed by mortgage pools with any of the following characteristics calculated on a weighted average basis:

- First lien mortgages whose borrowers have FICO scores less than 650
- First lien mortgages with loan-to-value ratios greater than 90%
- Second lien mortgages whose borrowers have FICO scores less than 675
- Borrowers with less than conventional documentation and FICO scores less than 650
- Any security backed by a U.S. Government Agency or insured by FHA or VA is not considered to be subprime

The Company did not have any exposure to subprime securities during the year ended December 31, 2017.

G. Retained Assets

As of December 31, 2017, the Company does not have any retained assets.

NOTES TO FINANCIAL STATEMENTS

H. Insurance-Linked Securities (ILS) Contracts

As of December 31, 2017, the Company does not have any insurance-linked securities.

22 - EVENTS SUBSEQUENT:

Type I - Recognized Subsequent Events:

Subsequent events have been considered through February 23, 2018.

There are no subsequent events to report.

Type II - Nonrecognized Subsequent Events:

Subsequent events have been considered through February 23, 2018.

There are no subsequent events to report.

The Company is not subject to an annual fee under Section 9010 of the Federal Affordable Care Act.

23 - REINSURANCE:

A. Ceded Insurance 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)

1. 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 any other person not primarily engaged in the insurance business?

   Yes ( ) No (X)

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)

   a. If yes, what is the estimated amount of aggregate reduction in surplus of a unilateral cancellation by the reinsurer as of the date of this statement, for those agreements in which cancellation results in a net obligation of the reporting entity to the reinsurer, and for which such obligation is not presently accrued? Where necessary, the reporting entity may consider the current or anticipated experience of the business reinsured in making this estimate. $_____

   b. What is the total amount of reinsurance credits taken, whether as an asset or as a reduction of liability, for these agreements in this statement? $_____

2. Does the reporting entity have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies?

   Yes ( ) No (X)

NOTES TO FINANCIAL STATEMENTS

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 their estimate. $737,276,493

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 in force or which had existing reserves established by the Company as of the effective date of the agreement?

   Yes ( ) No (X)

   If yes, what is the amount of reinsurance credits, whether as asset or reduction of liability, taken for such new agreements or amendments?

The Company has entered into two coinsurance agreements with EquiTrust Life Insurance Company ("EquiTrust"), covering 70% of certain of the Company's fixed rate and index annuities issued from August 1, 2001 through December 31, 2001, 40% of those contracts issued during 2002 and 2003 and 20% of those contracts issued from January 1, 2004 to July 31, 2004, when the agreement was suspended by mutual consent of the parties. As a result of the suspension, new business will no longer be ceded to EquiTrust unless the parties mutually agree to resume the coinsurance of new business. These reinsurance transactions are summarized as follows:

Income Statement	December 31, 2017	December 31, 2016
Annuity Considerations	$ 1,786,905	$ 1,868,105
Commission and Expense Allowance	(688,020)	(763,840)
Benefits and Surrenders Ceded	93,849,576	100,457,320
Balance Sheet		
Reserve Credit	$ 617,920,854	$ 675,566,572

Effective July 1, 2013, the Company entered into an YRT reinsurance agreement ("2013 Agreement") with Hannover covering inforce and new business net of any existing reinsurance agreements. Under the 2013 agreement, Hannover agreed to reinsure 45.6% of waived surrender charges on free partial withdrawals, Lifetime Income Benefit Rider ("LIBR") payments and death claim payments and also LIBR payments greater than the fund value of the underlying contract. The Company pays quarterly reinsurance premiums under the agreement on policies with LIBR. In addition, an experience refund is calculated on a quarterly basis.

The 2013 agreement essentially amends and replaces a previous agreement ("the 2005 agreement"). As the 2013 agreement covers business issued prior to the effective date of the agreement, and the recapture of the 2005 agreement and the 2013 agreement were entered into simultaneously, the initial net impact of the recapture and the 2013 agreement of $45.2 million was recognized directly in surplus during the third quarter of 2013. These reinsurance transactions are summarized as follows:

Income Statement	December 31, 2017	December 31, 2016
Annuity Considerations	$ 105,827,846	$ 99,858,813
Benefits and Surrenders Ceded	77,297,623	72,189,832
Balance Sheet		
Reserve Credit	$ 737,276,493	$ 638,762,832

During 2007, the Company entered into reinsurance agreements with Ace Tempest Life Reinsurance Ltd. and Hannover to cede to each 50% of the risk associated with the Company's life income benefit on certain annuities issued beginning in 2007. The amounts ceded under these agreements were immaterial as of and for the years ended December 31, 2017 and 2016.

Effective July 1, 2009, the Company entered into two funds withheld coinsurance agreements with Athene Life Re Ltd. ("Athene"), an unauthorized Bermuda life reinsurer. One agreement ceded 20% of certain index annuities issued from January 1, 2009, through December 31, 2009. The other agreement cedes 80% of the Company's multi-year rate guaranteed annuities issued on or after July 1, 2009 through December 31, 2013. The Company remains liable to

NOTES TO FINANCIAL STATEMENTS

policyholders with respect to the policy liabilities ceded to Athene should Athene fail to meet the obligations it has coinsured. The balance due under these agreements with Athene represents the amortized cost of call options held by the Company to fund index credits related to the ceded business and cash due to Athene related to monthly settlements of policy activity. These transactions are summarized as follows:

Income Statement		December 31, 2017		December 31, 2016
Annuity Considerations	$	3,274,337	$	4,845,688
Commission and Expense Allowance		(5,028,267)		(6,278,888)
Benefits and Surrenders Ceded		225,204,426		296,300,047
Balance Sheet				
Reserve Credit		1,179,689,008		1,334,486,863
Funds Withheld Under Treaty	$	1,190,099,581	$	1,366,216,470

Effective January 1, 2014, the Company entered into an annuity modified coinsurance agreement with Athene. The amended agreement cedes 80% of the Company's multi-year rate guaranteed annuities ("MYGA") issued on or after January 1, 2014 (both direct MYGA business and MYGA business assumed from Eagle Life) and 80% of certain of the Company's index annuities issued from August 1, 2016 through December 31, 2016. In addition, the agreement cedes 100% of the fixed index annuities the Company assumes from Eagle Life. The Company remains liable to policyholders with respect to the policy liabilities ceded to Athene should Athene fail to meet the obligations it has coinsured. The transaction is summarized as follows:

Income Statement		December 31, 2017		December 31, 2016
Annuity Considerations	$	384,607,377	$	1,732,958,677
Commission and Expense Allowance		(34,302,538)		(92,308,600)
Benefits and Surrenders Ceded		61,695,985		21,789,506
Balance Sheet				
Mod Co Reserve	$	2,605,309,411	$	2,196,789,289

During December of 2010, the Company entered into a coinsurance agreement with Eagle Life in which the Company is ceding 100% of the risk associated with certain fixed annuities issued on or after January 1, 2010 through December 31, 2013 to Eagle Life. This coinsurance agreement is summarized as follows:

Income Statement		December 31, 2017		December 31, 2016
Annuity Considerations	$	379,575	$	195,085
Commission and Expense Allowance		(83,405)		(98,984)
Benefits and Surrenders Ceded		7,626,788		8,908,085
Balance Sheet				
Reserve Credit	$	144,486,217	$	145,203,074

Effective January 1, 2014, no new business is being ceded to Eagle Life under this coinsurance agreement.

Effective January 1, 2014, the Company entered into a coinsurance agreement with Eagle Life under which the Company assumes 80% of the risk associated with Eagle Life's fixed index annuities issued on or after January 1, 2014 through December 31, 2016. The Company's coinsurance agreement with Eagle Life states the Company's assumption of risk associated with Eagle Life's fixed index annuities changes to 50% beginning with policies issued on or after January 1, 2017. This change is effective on new business only. In addition, the Company has a coinsurance agreement with Eagle Life in which the Company is assuming 100% of the risk associated with Eagle Life's fixed annuities. These coinsurance agreements are summarized as follows:

Income Statement		December 31, 2017		December 31, 2016
Annuity Considerations	$	379,990,308	$	1,341,342,819
Commission and Expense Allowance		(24,595,019)		(66,513,451)
Benefits and Surrenders Assumed		51,790,652		19,112,381
Balance Sheet				
Reserve	$	2,128,679,792	$	1,739,319,294

NOTES TO FINANCIAL STATEMENTS

24 - RETROSPECTIVELY RATED CONTRACTS & CONTRACTS SUBJECT TO REDETERMINATION:

A. Disclose the method used by the reporting entity to estimate accrued retrospective premium adjustments.

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

B. Disclose whether accrued retrospective premiums are recorded through written premium or as an adjustment to earned premium.

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

C. Disclose the amount of net premiums written that are subject to retrospective rating features, as well as the corresponding percentage to total net premiums written.

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

D. Medical Loss Ratio Rebates.

The Company does not have any medical loss ratio rebates.

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

The Company is not subject to risk-sharing provisions of the Affordable Care Act.

25 - CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES:

The Company did not have any change in incurred losses and loss adjustment expense during 2017.

26 - INTERCOMPANY POOLING ARRANGEMENTS:

A.-G. The Company did not participate in any intercompany pooling arrangements during 2017.

27 - STRUCTURED SETTLEMENTS:

A.-B. The Company did not have any structured settlements in 2017.

28 - HEALTH CARE RECEIVABLES:

A.-B. The Company did not have any health care receivables as of December 31, 2017.

29 - PARTICIPATING POLICIES:

The Company did not have any participating policies during 2017.

30 - PREMIUM DEFICIENCY RESERVES:

1. Liability carried for premium deficiency reserves	$	338,321
2. Date of the most recent evaluation of this liability		12/31/2017
3. Was anticipated investment income utilized in the calculation?		No

31 - RESERVES FOR LIFE CONTRACTS AND ANNUITY CONTRACTS:

1. The Company waives deduction of fractional premiums upon the death of the insured 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. As part of the underwriting process, an individual may be determined to be substandard. In such cases, additional premiums are charged depending on such determination.

The reserves for life, accident and health and annuity policies, developed by actuarial methods, are established and maintained on the basis of published mortality and morbidity tables using assumed interest rates and valuation methods that will provide, in the aggregate, reserves that are not less than the minimum valuation required by law or guaranteed policy cash values.

NOTES TO FINANCIAL STATEMENTS

Unpaid claims include amounts for losses and related adjustment expenses and are determined using individual claim evaluations and statistical analysis. Unpaid claims represent estimates of the ultimate net costs of all losses, reported and unreported, which remain unpaid at the end of the current reporting period. These estimates are necessarily subject to the impact of future changes in claim severity, frequency and other factors. In spite of the variability inherent in such situations, management believes that the unpaid claim amounts are adequate. The estimates are continuously reviewed and as adjustments to these amounts become necessary, such adjustments are reflected in current operations.

Certain policies of the Company include provisions for refunds of premiums based upon annual experience of the underlying business. The Company has recorded a liability for expected refunds based on experience.

The Company adopted Bulletin 08-18 effective December 31, 2008 and under this prescribed practice indexed annuity reserves are calculated based on Standard Valuation Law and Guideline 35 assuming the market value of the call options associated with the current index term is zero regardless of the observable market value for such options. At the conclusion of the index term, credited interest is reflected in the reserve as realized, based on actual index performance.

3. As of December 31, 2017, the Company had no insurance in force for which the gross premiums are less than the net premiums according to the standard valuation set by the State of Iowa.

4. The Tabular Interest, Tabular Less Actual Reserves Released and Tabular Cost have been determined by formula as described in the instructions.

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

6. None.

NOTES TO FINANCIAL STATEMENTS

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

A. Subject to discretionary withdrawal	General Account	Separate Account with Guarantees	Separate Account Non-guaranteed	Amount	% of Total
(1) With fair value adjustment	$ 3,109,592,450	$ —	$ —	$ 3,109,592,450	6.45%
(2) At book value less current surrender charge of 5% or more	40,274,404,259	—	—	40,274,404,259	83.59%
(3) At fair value	—	—	—	—	—%
(4) Total with adjustment or at market value (Total of 1 through 3)	43,383,996,709	—	—	43,383,996,709	90.05%
(5) At book value without adjustment (minimal or no charge or adjustment)	4,226,649,082	—	—	4,226,649,082	8.77%
B. Not subject to discretionary withdrawal	568,097,743	—	—	568,097,743	1.18%
C. Total (gross)	48,178,743,534	—	—	48,178,743,534	100.00%
D. Reinsurance ceded	2,680,754,724	—	—	2,680,754,724	
E. Total (net)*(C-D)	$ 45,497,988,810	—	—	$ 45,497,988,810	

* Reconciliation of total annuity actuarial reserves and deposit fund liabilities.

F. Life, Accident and Health Annual Statement:	Amount
(1) Exhibit 5 - Annuities Section, Total (net)	$ 45,104,712,878
(2) Exhibit 5 - Supplementary Contracts with Life Contingencies Section, Total (net)	137,341,316
(3) Exhibit 7 - Deposit-Type Contracts, Line 14, Column 1	255,934,616
(4) Subtotal	$ 45,497,988,810
Separate Accounts Annual Statement	
(5) Exhibit 3, Line 299999, Column 2	$ —
(6) Exhibit 3, Line 399999, Column 2	—
(7) Policyholder dividend and coupon accumulations	—
(8) Policyholder premiums	—
(9) Guaranteed interest contracts	—
(10) Other contract deposit funds	—
(11) Subtotal	$ —
(12) Combined Total	$ 45,497,988,810

33 - PREMIUMS AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED:

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

	Gross	Net of Loading
1. Industrial	$ —	$ —
2. Ordinary new business	87,391	24,311
3. Ordinary renewal	1,472,981	1,356,584
4. Credit life	—	—
5. Group Life	514,068	375,741
6. Group Annuity	—	—
7. Totals	$ 2,074,440	$ 1,756,636

34 - SEPARATE ACCOUNTS:

The Company did not have any Separate Accounts as of December 31, 2017.

35 - LOSS/CLAIM ADJUSTMENT EXPENSES:

The Company did not have loss/claim adjustment expense during 2017.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

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

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

1.3 State Regulating? ..... IOWA

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. 12/31/2013

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. 12/31/2013

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). 06/08/2015

3.4 By what department or departments?
DEPARTMENT OF COMMERCE, DIVISION OF INSURANCE, STATE OF IOWA .....

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 [X] No [ ] N/A [ ]

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

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

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

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

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

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

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

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

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

1 Nationality	2 Type of Entity

GENERAL INTERROGATORIES

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
AMERICAN EQUITY INVESTMENT CAPITAL, INC	WEST DES MOINES, IOWA	NO	NO	NO	YES

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?
KPMG
2500 RUAN CENTER
666 CENTER AVENUE
DES MOINES, IOWA 50309

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

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

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

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

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

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

11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?
JOHN R. MILLER, SR. VICE PRESIDENT & CHIEF ACTUARY & ILLUSTRATION ACTUARY
AMERICAN EQUITYINVESTMENT LIFE INSURANCE COMPANY
6000 WESTOWN PARKWAY
WEST DES MOINES, IA 50266

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

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

12.12 Number of parcels involved .....

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

12.2 If, yes provide explanation:

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

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

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

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

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

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

(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

BOARD OF DIRECTORS

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

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

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

FINANCIAL

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

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

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 ..... $
- 20.22 To stockholders not officers ..... $
- 20.23 Trustees, supreme or grand (Fraternal Only) ..... $

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

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

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 [X]

22.2 If answer is yes:
- 22.21 Amount paid as losses or risk adjustment $ .....
- 22.22 Amount paid as expenses ..... $
- 22.23 Other amounts paid ..... $

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

23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $ 588,220

INVESTMENT

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

24.02 If no, give full and complete information relating thereto

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

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 [X]

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

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

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 [X]

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

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 [X]

GENERAL INTERROGATORIES

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

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

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

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

25.21	Subject to repurchase agreements	$
25.22	Subject to reverse repurchase agreements	$
25.23	Subject to dollar repurchase agreements	$
25.24	Subject to reverse dollar repurchase agreements	$
25.25	Placed under option agreements	$
25.26	Letter stock or securities restricted as to sale - excluding FHLB Capital Stock	$
25.27	FHLB Capital Stock	$
25.28	On deposit with states	$ 2,408,011
25.29	On deposit with other regulatory bodies	$
25.30	Pledged as collateral - excluding collateral pledged to an FHLB	$
25.31	Pledged as collateral to FHLB - including assets backing funding agreements	$
25.32	Other	$ 3,723,221,460

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 [X] No [ ]

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

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

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

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

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

1 Name of Custodian(s)	2 Custodian's Address
STATE STREET BANK & TRUST	225 LIBERTY STREET, 2 WORLD FINANCIAL CENTER, NEW YORK, NY 10281

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

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

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

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

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

GENERAL INTERROGATORIES

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

1 Name of Firm or Individual	2 Affiliation
GSO CAPITAL PARTNERS	U
AMERICAN EQUITY ADVISORS, INC.	A
AMERICA EQUITY INVESTMENT LIFE HOLDING COMPANY	A
VOYA INVESTMENT MANAGEMENT CO. LLC	U

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
	AMERICAN EQUITY ADVISORS, INC.			DS
152294	GSO CAPITAL PARTNERS		SEC #801-70830	
	AMERICA EQUITY INVESTMENT LIFE HOLDING COMPANY		SEC	DS
	VOYA INVESTMENT MANAGEMENT CO. LLC		State Of Delaware	NO

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

29.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
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	45,392,320,738	47,712,574,614	2,320,253,876
30.2 Preferred stocks	27,250,400	27,761,075	510,675
30.3 Totals	45,419,571,138	47,740,335,689	2,320,764,551

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

FAIR VALUES ARE DETERMINED BY USING MATRICES, BROKER QUOTES, EXCHANGE PRICES, PRICING SERVICES, AND OTHER EXTERNAL 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 [X] No [ ]

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

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:

GENERAL INTERROGATORIES

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

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

OTHER

34.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 622,631

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
American Council of Life Insurers	257,993

35.1 Amount of payments for legal expenses, if any? ..... $ 1,400,305

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
Porter Novelli Public Services	885,328
Skadden, Arps, Slate, Meagher & Flom, LLP	386,240

36.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? ..... $ 71,957

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
American Council of Life Insurers	55,867

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 $

1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? $
1.31 Reason for excluding:

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

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

1.6 Individual policies:

Most current three years:
1.61 Total premium earned $
1.62 Total incurred claims $
1.63 Number of covered lives

All years prior to most current three years
1.64 Total premium earned $
1.65 Total incurred claims $
1.66 Number of covered lives

1.7 Group policies:

Most current three years:
1.71 Total premium earned $
1.72 Total incurred claims $
1.73 Number of covered lives

All years prior to most current three years
1.74 Total premium earned $
1.75 Total incurred claims $
1.76 Number of covered lives

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	129,279	145,954
2.2	Premium Denominator	3,393,503,841	5,160,063,580
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator	273,088	297,882
2.5	Reserve Denominator	45,266,429,402	41,931,213,917
2.6	Reserve Ratio (2.4/2.5)	0.000	0.000

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

3.2 If yes, has a Separate Accounts Statement been filed with this Department? Yes [ ] 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? $

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 [ ] No [ ]

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

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

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 $ 93,694,898
4.22 Received $ 940,351

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

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

5.21 Page 3, Line 1 $
5.22 Page 4, Line 1 $

6. FOR STOCK REPORTING ENTITIES ONLY:

6.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: $ 1,298,645,857

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

7.11 Cash $ 23,500,000
7.12 Stock $

GENERAL INTERROGATORIES

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

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

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

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

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

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		
8.42	$25,000 - 99,999		
8.43	$100,000 - 249,999		
8.44	$250,000 - 999,999		
8.45	$1,000,000 or more		

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

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: ..... $

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. ..... $

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

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

GENERAL INTERROGATORIES

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

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

12.1 Direct Premium Written	$	3,370,466
12.2 Total Incurred Claims	$	2,185,015
12.3 Number of Covered Lives		5,679

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

FIVE-YEAR HISTORICAL DATA

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

		1 2017	2 2016	3 2015	4 2014	5 2013
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	101,723	102,999	103,275	103,124	101,479
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	14,855	15,705	16,257	17,225	20,000
3.	Credit life (Line 21, Col. 6)					
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	1,874,140	1,925,548	1,963,366	2,096,042	2,173,092
5.	Industrial (Line 21, Col. 2)					
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7.	Total (Line 21, Col. 10)	1,990,718	2,044,252	2,082,898	2,216,391	2,294,571
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)	4,585	4,699	5,799	6,879	8,083
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)					105
10.	Credit life (Line 2, Col. 6)					
11.	Group (Line 2, Col. 9)	28,466	27,191	14,409	13,517	17,950
12.	Industrial (Line 2, Col. 2)					
13.	Total (Line 2, Col. 10)	33,051	31,890	20,208	20,396	26,138
	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)	3,508,157	3,448,578	3,478,582	3,416,478	3,633,390
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)	3,382,894,570	5,149,637,100	6,398,952,475	3,855,885,217	3,864,557,655
16	Credit life (group and individual) (Line 20.4, Col. 5)					
17.1	Group life insurance (Line 20.4, Col. 6)	6,972,217	6,832,247	7,058,018	7,146,712	7,881,139
17.2	Group annuities (Line 20.4, Col. 7)					
18.1	A & H-group (Line 20.4, Col. 8)	52,251	67,466	77,578	88,324	105,467
18.2	A & H-credit (group and individual) (Line 20.4, Col. 9)					
18.3	A & H-other (Line 20.4, Col. 10)	76,646	78,189	67,536	89,799	99,550
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)					
20.	Total	3,393,503,841	5,160,063,580	6,409,634,189	3,866,626,529	3,876,277,200
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	51,891,654,713	47,580,206,852	41,615,583,765	36,129,668,298	32,435,472,755
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	48,886,000,634	44,853,543,281	39,200,165,120	33,957,213,592	30,564,744,417
23.	Aggregate life reserves (Page 3, Line 1)	45,266,057,682	41,930,469,905	36,488,697,938	30,680,714,047	27,109,981,777
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)	846,667	897,865	952,793	1,003,791	1,018,216
25.	Deposit-type contract funds (Page 3, Line 3)	255,934,617	270,780,017	298,130,138	339,519,619	388,342,083
26.	Asset valuation reserve (Page 3, Line 24.01)	250,249,597	203,953,322	176,499,668	153,121,755	123,665,519
27.	Capital (Page 3, Lines 29 and 30)	2,500,000	2,500,000	2,500,000	2,500,000	2,500,000
28.	Surplus (Page 3, Line 37)	3,003,154,080	2,724,163,571	2,412,918,645	2,169,954,706	1,868,228,338
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	4,130,012,825	4,662,460,161	6,134,384,201	4,253,300,508	4,167,932,049
	Risk-Based Capital Analysis					
30.	Total adjusted capital	3,260,327,667	2,933,193,122	2,593,471,947	2,327,334,916	1,995,657,821
31.	Authorized control level risk - based capital	430,709,480	428,630,532	385,646,466	312,686,530	290,042,381
	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)	87.5	89.2	89.5	87.2	85.1
33.	Stocks (Lines 2.1 and 2.2)	1.0	0.5	0.3	0.3	0.5
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	6.2	6.4	6.9	7.9	9.1
35.	Real estate (Lines 4.1, 4.2 and 4.3)					
36.	Cash, cash equivalents and short-term investments (Line 5)	3.0	2.0	1.3	2.3	2.8
37.	Contract loans (Line 6)	0.0	0.0	0.0	0.0	0.0
38.	Derivatives (Page 2, Line 7)	0.7	0.7	0.8	0.7	0.7
39.	Other invested assets (Line 8)	1.4	1.1	1.2	1.5	1.9
40.	Receivables for securities (Line 9)	0.2	0.1	0.0	0.0	0.0
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

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2017	2 2016	3 2015	4 2014	5 2013
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 12, Col. 1)					
45.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)					
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),	206,995,102	198,920,074	93,043,322	71,034,512	67,140,603
47.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)					
48.	Affiliated mortgage loans on real estate					
49.	All other affiliated	6,835,980	6,234,956	22,405,392	34,616,143	50,554,385
50.	Total of above Lines 44 to 49	213,831,082	205,155,030	115,448,714	105,650,655	117,694,988
51.	Total Investment in Parent included in Lines 44 to 49 above					
	Total Nonadmitted and Admitted Assets					
52.	Total nonadmitted assets (Page 2, Line 28, Col. 2)	9,485,260	7,897,791	9,309,619	13,647,390	42,133,994
53.	Total admitted assets (Page 2, Line 28, Col. 3)	51,891,654,713	47,580,206,852	41,615,583,765	36,129,668,298	32,435,472,755
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	3,119,973,622	1,681,658,111	1,822,036,016	2,267,407,991	2,017,168,832
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	(1,156,734)	(14,702,810)	(13,575,767)	(3,295,502)	10,198,047
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	10,527,496	7,618,662	4,852,273	1,460,887	(5,843,258)
57.	Total of above Lines 54, 55 and 56	3,129,344,384	1,674,573,963	1,813,312,522	2,265,573,376	2,021,523,621
	Benefits and Reserve Increases (Page 6)					
58.	Total contract benefits - life (Lines 10, 11, 12, 13, 14 and 15 Col. 1, minus Lines 10, 11,12, 13, 14 and 15 Cols. 9, 10 and 11)	2,330,281,669	2,027,217,369	1,798,220,714	1,667,495,642	1,488,967,084
59.	Total contract benefits - A & H (Lines 13 & 14, Cols. 9, 10 & 11)	307,393	348,273	289,741	346,598	309,346
60.	Increase in life reserves - other than group and annuities (Line 19, Cols. 2 and 3)	923,677	870,148	806,556	1,176,088	1,538,467
61.	Increase in A & H reserves (Line 19, Cols. 9, 10 & 11)	(51,198)	(54,928)	(50,998)	(14,425)	(87,710)
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 100.0	13.1	11.5	10.5	11.0	11.1
64.	Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0	2.9	2.9	4.0	4.6	5.1
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	198.5	201.2	164.6	186.4	108.1
66.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)					
67.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	10.3	10.2	13.3	122.4	137.5
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)	100,798	102,518	114,193	113,154	93,513
69.	Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)	94,551	101,682	94,037	62,748	114,349
70.	Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)	39,825	53,801	35,128	44,021	41,290
71.	Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)	9,687	10,259	14,293	14,127	18,228
	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)	730,197	412,924	357,186	2,333,216	765,885
74.	Ordinary - individual annuities (Col. 4)	369,275,680	88,704,626	139,781,032	334,853,034	196,229,364
75.	Ordinary-supplementary contracts (Col. 5)	5,768,108	237,868	3,569,230	2,571,528	(5,019,337)
76.	Credit life (Col. 6)					
77.	Group life (Col. 7)	1,338,223	466,892	1,075,276	3,679,881	3,150,089
78.	Group annuities (Col. 8)					
79.	A & H-group (Col. 9)	(87,871)	(70,842)	161,597	(107,337)	(124,015)
80.	A & H-credit (Col. 10)					
81.	A & H-other (Col. 11)	31,899	(13,404)	83,473	(34,499)	1,842
82.	Aggregate of all other lines of business (Col. 12)					
83.	Total (Col. 1)	377,056,236	89,738,065	145,027,794	343,295,822	195,003,828

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:

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

NAIC Group Code 2658 — NAIC Company Code 92738

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	3,370,466		6,751,522		10,121,988
2. Annuity considerations	3,497,459,410				3,497,459,410
3. Deposit-type contract funds	15,568,153	XXX		XXX	15,568,153
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	3,516,398,029		6,751,522		3,523,149,550
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	2,185,015		3,868,020		6,053,035
10. Matured endowments					
11. Annuity benefits	741,291,329				741,291,329
12. Surrender values and withdrawals for life contracts	1,994,804,682				1,994,804,682
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	2,738,281,026		3,868,020		2,742,149,046
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year					26	538,250			26	538,250
17. Incurred during current year	174	2,185,015			266	3,575,870			440	5,760,885
Settled during current year:										
18.1 By payment in full	174	2,185,015			274	3,868,020			448	6,053,035
18.2 By payment on compromised claims										
18.3 Totals paid	174	2,185,015			274	3,868,020			448	6,053,035
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	174	2,185,015			274	3,868,020			448	6,053,035
19. Unpaid Dec. 31, current year (16+17-18.6)					18	246,100			18	246,100
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	7,445	118,303,176		(a)	131	1,922,401,047			7,576	2,040,704,223
21. Issued during year	313	4,585,000				28,465,750			313	33,050,750
22. Other changes to in force (Net)	(333)	(6,309,842)			(5)	(78,665,386)			(338)	(84,975,228)
23. In force December 31 of current year	7,425	116,578,334		(a)	126	1,872,201,411			7,551	1,988,779,745

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)					
24.1 Federal Employees 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)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

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

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance)

		Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
		1	2	3	4	5	6	Number of 7	Number of 8	9	
		Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Individual Policies and Group Certificates	Amount of Insurance	Policies	Certificates	Amount of Insurance	Total Amount of Insurance
1.	In force end of prior year			7,450	118,704			153	115,571	1,925,548	2,044,252
2.	Issued during year			313	4,585				1,504	28,466	33,051
3.	Reinsurance assumed								11	75	75
4.	Revived during year			20	260						260
5.	Increased during year (net)				562						562
6.	Subtotals, Lines 2 to 5			333	5,407				1,515	28,541	33,948
7.	Additions by dividends during year	XXX		XXX		XXX		XXX	XXX		
8.	Aggregate write-ins for increases										
9.	Totals (Lines 1 and 6 to 8)			7,783	124,111			153	117,086	1,954,089	2,078,200
	Deductions during year:										
10.	Death			209	2,934			XXX	274	3,868	6,802
11.	Maturity							XXX			
12.	Disability							XXX			
13.	Expiry				75						75
14.	Surrender			84	2,124						2,124
15.	Lapse			65	1,328			10	4,734	76,081	77,409
16.	Conversion							XXX	XXX	XXX	
17.	Decreased (net)				1,072						1,072
18.	Reinsurance										
19.	Aggregate write-ins for decreases										
20.	Totals (Lines 10 to 19)			358	7,533			10	5,008	79,949	87,482
21.	In force end of year (Line 9 minus Line 20)			7,425	116,578			143	112,078	1,874,140	1,990,718
22.	Reinsurance ceded end of year	XXX		XXX		XXX		XXX	XXX		
23.	Line 21 minus Line 22	XXX		XXX	116,578	XXX	(a)	XXX	XXX	1,874,140	1,990,718
	DETAILS OF WRITE-INS										
0801.											
0802.											
0803.											
0898.	Summary of remaining write-ins for Line 8 from overflow page.										
0899.	TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8 above)										
1901.											
1902.											
1903.											
1998.	Summary of remaining write-ins for Line 19 from overflow page.										
1999.	TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above)										

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

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	
25.	Other paid-up insurance			1,016	5,371
26.	Debit ordinary insurance	XXX	XXX		

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	Term Insurance Excluding Extended Term Insurance	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
27.	Term policies - decreasing				
28.	Term policies - other			91	11,689
29.	Other term insurance - decreasing	XXX		XXX	
30.	Other term insurance	XXX		XXX	
31.	Totals (Lines 27 to 30)			91	11,689
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX		XXX	
33.	Totals, extended term insurance	XXX	XXX	382	3,167
34.	Totals, whole life and endowment	313	4,585	6,952	101,723
35.	Totals (Lines 31 to 34)	313	4,585	7,425	116,579

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				
37.	Ordinary	4,585		116,578	
38.	Credit Life (Group and Individual)				
39.	Group	28,466		1,874,138	
40.	Totals (Lines 36 to 39)	33,051		1,990,716	

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 [illegible] companies	XXX		XXX	
42.	Number in force end of year if the number under reinsured contracts is counted on a pro-rata basis		XXX		XXX
43.	Federal Employees' Group Life Insurance included in Line				
44.	Servicemen's Group Life Insurance included in Line 21				
45.	Group Permanent Insurance included in Line 21				

NONE

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46.	Amount of additional accidental death benefits in force end of year under ordinary policies	258

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 Actual Amount

47.2 For each $5,000 on husband, wife $1,000, children $2,500

POLICIES WITH DISABILITY PROVISIONS

		Industrial		Ordinary		Credit		Group	
	Disability Provisions	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance	5 Number of Policies	6 Amount of Insurance	7 Number of Certifi-cates	8 Amount of Ins rance
48.	Waiver of Premium			17	308			112,078	1,874,138
49.	Disability Income								
50.	Extended Benefits			XXX	XXX				
51.	Other								
52.	Total		(a)	17	(a) 308		(a)	112,078	(a) 1,874,138

(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	3,030	2,619		
2.	Issued during year	187	698		
3.	Reinsurance assumed		5		
4.	Increased during year (net)				
5.	Total (Lines 1 to 4)	3,217	3,322		
	Deductions during year:				
6.	Decreased (net)	146	364		
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	146	364		
9.	In force end of year	3,071	2,958		
10.	Amount on deposit		(a)		(a)
11.	Income now payable	3,071	2,958		
12.	Amount of income payable	(a) 18,647,913	(a) 26,377,185	(a)	(a)

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	6,258	592,981	11	
2.	Issued during year	217	34,458		
3.	Reinsurance assumed		7,348		
4.	Increased during year (net)				
5.	Totals (Lines 1 to 4)	6,475	634,787	11	
	Deductions during year:				
6.	Decreased (net)	798	26,969		
7.	Reinsurance ceded		444		
8.	Totals (Lines 6 and 7)	798	27,413		
9.	In force end of year	5,677	607,374	11	
	Income now payable:				
10.	Amount of income payable	(a) 62,986,712	XXX	XXX	(a)
	Deferred fully paid:				
11.	Account balance	XXX	(a)	XXX	(a)
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 47,753,958,342	XXX	(a)

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	351	67,201			979	78,632
2.	Issued during year						
3.	Reinsurance assumed						
4.	Increased during year (net)		XXX		XXX		XXX
5.	Totals (Lines 1 to 4)	351	XXX		XXX	979	XXX
	Deductions during year:						
6.	Conversions		XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)	52	XXX		XXX	55	XXX
8.	Reinsurance ceded		XXX		XXX		XXX
9.	Totals (Lines 6 to 8)	52	XXX		XXX	55	XXX
10.	In force end of year	299	(a) 53,547		(a)	924	(a) 78,913

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1.	In force end of prior year		
2.	Issued during year		
3.	Reinsurance assumed		
4.	Increased during year (net)		
5.	Totals (Lines 1 to 4)		
	Deductions During Year:		
6.	Decreased (net)		
7.	Reinsurance ceded		
8.	Totals (Lines 6 and 7)		
9.	In force end of year		
10.	Amount of account balance	(a)	(a)

NONE

(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	67,372,620
2.	Current year's realized pre-tax capital gains/(losses) of $ 8,593,104 transferred into the reserve net of taxes of $ 3,007,586	5,585,520
3.	Adjustment for current year's liability gains/(losses) released from the reserve	
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	72,958,140
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	6,503,963
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	66,454,177

AMORTIZATION

	Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1.	2017	6,007,755	496,208		6,503,963
2.	2018	5,000,140	704,331		5,704,471
3.	2019	4,027,706	639,173		4,666,879
4.	2020	3,404,164	540,645		3,944,809
5.	2021	3,092,820	436,213		3,529,033
6.	2022	2,865,880	329,841		3,195,721
7.	2023	2,722,617	277,869		3,000,486
8.	2024	2,614,764	283,780		2,898,543
9.	2025	2,612,100	289,324		2,901,423
10.	2026	2,617,735	294,690		2,912,425
11.	2027	2,682,150	302,880		2,985,030
12.	2028	2,732,915	278,794		3,011,710
13.	2029	2,797,796	228,361		3,026,157
14.	2030	2,787,673	171,814		2,959,487
15.	2031	2,777,304	111,651		2,888,955
16.	2032	2,743,819	55,529		2,799,347
17.	2033	2,711,416	22,996		2,734,412
18.	2034	2,707,193	21,717		2,728,910
19.	2035	2,620,947	20,575		2,641,522
20.	2036	2,344,283	19,011		2,363,294
21.	2037	1,966,914	17,591		1,984,505
22.	2038	1,523,071	15,050		1,538,122
23.	2039	1,005,249	12,236		1,017,484
24.	2040	555,428	8,581		564,009
25.	2041	289,304	5,202		294,506
26.	2042	140,293	1,828		142,121
27.	2043	31,462	(130)		31,331
28.	2044	(9,598)	(104)		(9,701)
29.	2045	(2,284)	(75)		(2,359)
30.	2046	1,605	(45)		1,560
31.	2047 and Later		(16)		(16)
32.	Total (Lines 1 to 31)	67,372,620	5,585,520		72,958,140

ASSET VALUATION RESERVE

	Default Component			Equity Component			
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	7 Total Amount (Cols. 3 + 6)
1. Reserve as of December 31, prior year	176,636,986	18,156,218	194,793,204		9,160,126	9,160,126	203,953,330
2. Realized capital gains/(losses) net of taxes - General Account	(687,207)	(469,526)	(1,156,733)				(1,156,733)
3. Realized capital gains/(losses) net of taxes - Separate Accounts							
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	(2,290,742)	(3,965,000)	(6,255,742)		661,786	661,786	(5,593,956)
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts							
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves							
7. Basic contribution	52,535,417	3,612,401	56,147,818		89,828	89,828	56,237,645
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	226,194,454	17,334,093	243,528,546		9,911,740	9,911,740	253,440,286
9. Maximum reserve	263,546,394	19,679,970	283,226,364	28,500,000	12,268,300	40,768,300	323,994,664
10. Reserve objective	181,731,869	15,142,475	196,874,343	28,500,000	12,112,529	40,612,529	237,486,873
11. 20% of (Line 10 - Line 8)	(8,892,517)	(438,324)	(9,330,841)	5,700,000	440,158	6,140,158	(3,190,683)
12. Balance before transfers (Lines 8 + 11)	217,301,937	16,895,769	234,197,706	5,700,000	10,351,897	16,051,897	250,249,603
13. Transfers							
14. Voluntary contribution							
15. Adjustment down to maximum/up to zero							
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	217,301,937	16,895,769	234,197,706	5,700,000	10,351,897	16,051,897	250,249,603

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt Obligations	8,923,807	XXX	XXX	8,923,807	0.0000		0.0000		0.0000	
2.	1	Highest Quality	26,060,160,913	XXX	XXX	26,060,160,913	0.0004	10,424,064	0.0023	59,938,370	0.0030	78,180,483
3.	2	High Quality	14,749,643,994	XXX	XXX	14,749,643,994	0.0019	28,024,324	0.0058	85,547,935	0.0090	132,746,796
4.	3	Medium Quality	1,143,494,325	XXX	XXX	1,143,494,325	0.0093	10,634,497	0.0230	26,300,369	0.0340	38,878,807
5.	4	Low Quality	131,923,653	XXX	XXX	131,923,653	0.0213	2,809,974	0.0530	6,991,954	0.0750	9,894,274
6.	5	Lower Quality	14,851,408	XXX	XXX	14,851,408	0.0432	641,581	0.1100	1,633,655	0.1700	2,524,739
7.	6	In or Near Default	6,569,444	XXX	XXX	6,569,444	0.0000		0.2000	1,313,889	0.2000	1,313,889
8.		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX		XXX		XXX		XXX	
9.		Total Long-Term Bonds (Sum of Lines 1 through 8)	42,115,567,544	XXX	XXX	42,115,567,544	XXX	52,534,440	XXX	181,726,172	XXX	263,538,988
		PREFERRED STOCK										
10.	1	Highest Quality		XXX	XXX		0.0004		0.0023		0.0030	
11.	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
12.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
13.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
14.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
15.	6	In or Near Default	400	XXX	XXX	400	0.0000		0.2000	80	0.2000	80
16.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	400	XXX	XXX	400	XXX		XXX	80	XXX	80
		SHORT - TERM BONDS										
18.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
19.	1	Highest Quality		XXX	XXX		0.0004		0.0023		0.0030	
20.	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
21.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
22.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
23.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
24.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
25.		Total Short - Term Bonds (Sum of Lines 18 through 24)		XXX	XXX		XXX		XXX		XXX	
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded	2,442,086	XXX	XXX	2,442,086	0.0004	977	0.0023	5,617	0.0030	7,326
27.	1	Highest Quality		XXX	XXX		0.0004		0.0023		0.0030	
28.	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
29.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
30.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
31.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
32.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
33.		Total Derivative Instruments	2,442,086	XXX	XXX	2,442,086	XXX	977	XXX	5,617	XXX	7,326
34.		Total (Lines 9 + 17 + 25 + 33)	42,118,010,030	XXX	XXX	42,118,010,030	XXX	52,535,417	XXX	181,731,869	XXX	263,546,394

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality			XXX		0.0010		0.0050		0.0065	
36.		Farm Mortgages - CM2 - High Quality			XXX		0.0035		0.0100		0.0130	
37.		Farm Mortgages - CM3 - Medium Quality			XXX		0.0060		0.0175		0.0225	
38.		Farm Mortgages - CM4 - Low Medium Quality			XXX		0.0105		0.0300		0.0375	
39.		Farm Mortgages - CM5 - Low Quality			XXX		0.0160		0.0425		0.0550	
40.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
41.		Residential Mortgages - All Other			XXX		0.0013		0.0030		0.0040	
42.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	2,246,455,231		XXX	2,246,455,231	0.0010	2,246,455	0.0050	11,232,276	0.0065	14,601,959
44.		Commercial Mortgages - All Other - CM2 - High Quality	354,288,854		XXX	354,288,854	0.0035	1,240,011	0.0100	3,542,889	0.0130	4,605,755
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	20,989,136		XXX	20,989,136	0.0060	125,935	0.0175	367,310	0.0225	472,256
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality			XXX		0.0105		0.0300		0.0375	
47.		Commercial Mortgages - All Other - CM5 - Low Quality			XXX		0.0160		0.0425		0.0550	
		Overdue, Not in Process:										
48.		Farm Mortgages			XXX		0.0420		0.0760		0.1200	
49.		Residential Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
50.		Residential Mortgages - All Other			XXX		0.0025		0.0058		0.0090	
51.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
52.		Commercial Mortgages - All Other			XXX		0.0420		0.0760		0.1200	
		In Process of Foreclosure:										
53.		Farm Mortgages			XXX		0.0000		0.1700		0.1700	
54.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
55.		Residential Mortgages - All Other			XXX		0.0000		0.0130		0.0130	
56.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
57.		Commercial Mortgages - All Other			XXX		0.0000		0.1700		0.1700	
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	2,621,733,221		XXX	2,621,733,221	XXX	3,612,401	XXX	15,142,475	XXX	19,679,970
59.		Schedule DA Mortgages			XXX		0.0030		0.0100		0.0130	
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	2,621,733,221		XXX	2,621,733,221	XXX	3,612,401	XXX	15,142,475	XXX	19,679,970

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public	285,000,000	XXX	XXX	285,000,000	0.0000		0.1000 (a)	28,500,000	0.1000 (a)	28,500,000
2.		Unaffiliated - Private		XXX	XXX		0.0000		0.1600		0.1600	
3.		Federal Home Loan Bank		XXX	XXX		0.0000		0.0050		0.0080	
4.		Affiliated - Life with AVR	206,995,102	XXX	XXX	206,995,102	0.0000		0.0000		0.0000	
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations					XXX		XXX		XXX	
6.		Fixed Income - Highest Quality					XXX		XXX		XXX	
7.		Fixed Income - High Quality					XXX		XXX		XXX	
8.		Fixed Income - Medium Quality					XXX		XXX		XXX	
9.		Fixed Income - Low Quality					XXX		XXX		XXX	
10.		Fixed Income - Lower Quality					XXX		XXX		XXX	
11.		Fixed Income - In/Near Default					XXX		XXX		XXX	
12.		Unaffiliated Common Stock - Public					0.0000		0.1300 (a)		0.1300 (a)	
13.		Unaffiliated Common Stock - Private					0.0000		0.1600		0.1600	
14.		Real Estate					(b)		(b)		(b)	
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)		XXX	XXX		0.0000		0.1300		0.1300	
16.		Affiliated - All Other		XXX	XXX		0.0000		0.1600		0.1600	
17.		Total Common Stock (Sum of Lines 1 through 16)	491,995,102			491,995,102	XXX		XXX	28,500,000	XXX	28,500,000
		REAL ESTATE										
18.		Home Office Property (General Account only)					0.0000		0.0750		0.0750	
19.		Investment Properties					0.0000		0.0750		0.0750	
20.		Properties Acquired in Satisfaction of Debt					0.0000		0.1100		0.1100	
21.		Total Real Estate (Sum of Lines 18 through 20)					XXX		XXX		XXX	
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
23.	1	Highest Quality		XXX	XXX		0.0004		0.0023		0.0030	
24.	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
25.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
26.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
27.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
28.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)		XXX	XXX		XXX		XXX		XXX	

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30.	1	Highest Quality	170,316,620	XXX	XXX	170,316,620	0.0004	68,127	0.0023	391,728	0.0030	510,950
31.	2	High Quality	11,421,596	XXX	XXX	11,421,596	0.0019	21,701	0.0058	66,245	0.0090	102,794
32.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
33.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
34.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
35.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
36.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
37.		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)	181,738,216	XXX	XXX	181,738,216	XXX	89,828	XXX	457,973	XXX	613,744
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality			XXX		0.0010		0.0050		0.0065	
39.		Mortgages - CM2 - High Quality			XXX		0.0035		0.0100		0.0130	
40.		Mortgages - CM3 - Medium Quality			XXX		0.0060		0.0175		0.0225	
41.		Mortgages - CM4 - Low Medium Quality			XXX		0.0105		0.0300		0.0375	
42.		Mortgages - CM5 - Low Quality			XXX		0.0160		0.0425		0.0550	
43.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
44.		Residential Mortgages - All Other		XXX	XXX		0.0013		0.0030		0.0040	
45.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
		Overdue, Not in Process Affiliated:										
46.		Farm Mortgages			XXX		0.0420		0.0760		0.1200	
47.		Residential Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
48.		Residential Mortgages - All Other			XXX		0.0025		0.0058		0.0090	
49.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
50.		Commercial Mortgages - All Other			XXX		0.0420		0.0760		0.1200	
		In Process of Foreclosure Affiliated:										
51.		Farm Mortgages			XXX		0.0000		0.1700		0.1700	
52.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
53.		Residential Mortgages - All Other			XXX		0.0000		0.0130		0.0130	
54.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
55.		Commercial Mortgages - All Other			XXX		0.0000		0.1700		0.1700	
56.		Total Affiliated (Sum of Lines 38 through 55)			XXX		XXX		XXX		XXX	
57.		Unaffiliated - In Good Standing With Covenants			XXX		(c)		(c)		(c)	
58.		Unaffiliated - In Good Standing Defeased With Government Securities			XXX		0.0010		0.0050		0.0065	
59.		Unaffiliated - In Good Standing Primarily Senior			XXX		0.0035		0.0010		0.0130	
60.		Unaffiliated - In Good Standing All Other			XXX		0.0060		0.0175		0.0225	
61.		Unaffiliated - Overdue, Not in Process			XXX		0.0420		0.0760		0.1200	
62.		Unaffiliated - In Process of Foreclosure			XXX		0.0000		0.1700		0.1700	
63.		Total Unaffiliated (Sum of Lines 57 through 62)			XXX		XXX		XXX		XXX	
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)			XXX		XXX		XXX		XXX	

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65.		Unaffiliated Public		XXX	XXX		0.0000		0.1300 (a)		0.1300 (a)	
66.		Unaffiliated Private		XXX	XXX		0.0000		0.1600		0.1600	
67.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
68.		Affiliated Certain Other (See SVO Purposes & Procedures Manual)		XXX	XXX		0.0000		0.1300		0.1300	
69.		Affiliated Other - All Other		XXX	XXX		0.0000		0.1600		0.1600	
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)		XXX	XXX		XXX		XXX		XXX	
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)					0.0000		0.0750		0.0750	
72.		Investment Properties					0.0000		0.0750		0.0750	
73		Properties Acquired in Satisfaction of Debt					0.0000		0.1100		0.1100	
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)					XXX		XXX		XXX	
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75.		Guaranteed Federal Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
76.		Non-guaranteed Federal Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
77.		Guaranteed State Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
78.		Non-guaranteed State Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
79.		All Other Low Income Housing Tax Credit					0.0273		0.0600		0.0975	
80.		Total LIHTC (Sum of Lines 75 through 79)					XXX		XXX		XXX	
		ALL OTHER INVESTMENTS										
81.		NAIC 1 Working Capital Finance Investments		XXX			0.0000		0.0037		0.0037	
82.		NAIC 2 Working Capital Finance Investments		XXX			0.0000		0.0120		0.0120	
83.		Other Invested Assets - Schedule BA	89,650,428	XXX		89,650,428	0.0000		0.1300	11,654,556	0.1300	11,654,556
84.		Other Short-Term Invested Assets - Schedule DA		XXX			0.0000		0.1300		0.1300	
85.		Total All Other (Sum of Lines 81, 82, 83 and 84)	89,650,428	XXX		89,650,428	XXX		XXX	11,654,556	XXX	11,654,556
86.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	271,388,644			271,388,644	XXX	89,828	XXX	12,112,529	XXX	12,268,300

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

Asset Valuation Reserve Replications (Synthetic) Assets

N O N E

Schedule F - Claims

N O N E

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

	Total		Group Accident and Health		Credit Accident and Health (Group and Individual)		Collectively Renewable		Other Individual Contracts									
									Non-Cancelable		Guaranteed Renewable		Non-Renewable for Stated Reasons Only		Other Accident Only		All Other	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %
PART 1. - ANALYSIS OF UNDERWRITING OPERATIONS																		
1. Premiums written	130,330	XXX	52,251	XXX		XXX		XXX		XXX	78,079	XXX		XXX		XXX		XXX
2. Premiums earned	129,279	XXX	52,251	XXX		XXX		XXX		XXX	77,028	XXX		XXX		XXX		XXX
3. Incurred claims	303,819	235.0	176,291	337.4							127,528	165.6						
4. Cost containment expenses																		
5. Incurred claims and cost containment expenses (Lines 3 and 4)	303,819	235.0	176,291	337.4							127,528	165.6						
6. Increase in contract reserves	(47,245)	(36.5)									(47,245)	(61.3)						
7. Commissions (a)	11,595	9.0	11,253	21.5							342	0.4						
8. Other general insurance expenses	1,489	1.2	193	0.4							1,296	1.7						
9. Taxes, licenses and fees	224	0.2	29	0.1							195	0.3						
10. Total other expenses incurred	13,308	10.3	11,475	22.0							1,833	2.4						
11. Aggregate write-ins for deductions																		
12. Gain from underwriting before dividends or refunds	(140,603)	(108.8)	(135,515)	(259.4)							(5,088)	(6.6)						
13. Dividends or refunds																		
14. Gain from underwriting after dividends or refunds	(140,603)	(108.8)	(135,515)	(259.4)							(5,088)	(6.6)						
DETAILS OF WRITE-INS																		
1101.																		
1102.																		
1103.																		
1198. Summary of remaining write-ins for Line 11 from overflow page																		
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)																		

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

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

	1	2	3	4	Other Individual Contracts				
			Credit Accident and Health (Group and Individual)		5	6	7	8	9
	Total	Group Accident and Health		Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
PART 2. - RESERVES AND LIABILITIES									
A. Premium Reserves:									
1. Unearned premiums	29,567	25,000				4,567			
2. Advance premiums	5,065					5,065			
3. Reserve for rate credits									
4. Total premium reserves, current year	34,632	25,000				9,632			
5. Total premium reserves, prior year	33,582	25,000				8,582			
6. Increase in total premium reserves	1,050					1,050			
B. Contract Reserves:									
1. Additional reserves (a)	512,393					512,393			
2. Reserve for future contingent benefits	228,706					228,706			
3. Total contract reserves, current year	741,099					741,099			
4. Total contract reserves, prior year.	788,344					788,344			
5. Increase in contract reserves	(47,245)					(47,245)			
C. Claim Reserves and Liabilities:									
1. Total current year	90,815	86,558				4,257			
2. Total prior year	104,238	94,551				9,687			
3. Increase	(13,423)	(7,993)				(5,430)			

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	85,226	47,998				37,228			
1.2 On claims incurred during current year	232,016	136,286				95,730			
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	55,397	52,800				2,597			
2.2 On claims incurred during current year	35,418	33,758				1,660			
3. Test:									
3.1 Lines 1.1 and 2.1	140,623	100,798				39,825			
3.2 Claim reserves and liabilities, December 31, prior year	104,238	94,551				9,687			
3.3 Line 3.1 minus Line 3.2	36,385	6,247				30,138			

PART 4. - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written	130,330	52,251				78,079			
2. Premiums earned	129,279	52,251				77,028			
3. Incurred claims	303,819	176,291				127,528			
4. Commissions	11,595	11,253				342			
B. Reinsurance Ceded:									
1. Premiums written									
2. Premiums earned									
3. Incurred claims									
4. Commissions									

(a) Includes $ ..... premium deficiency reserve.

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred Claims				
2. Beginning Claim Reserves and Liabilities				
3. Ending Claim Reserves and Liabilities				
4. Claims Paid				
B. Assumed Reinsurance:				
5. Incurred Claims			303,819	303,819
6. Beginning Claim Reserves and Liabilities			104,238	104,238
7. Ending Claim Reserves and Liabilities			90,815	90,815
8. Claims Paid			317,242	317,242
C. Ceded Reinsurance:				
9. Incurred Claims				
10. Beginning Claim Reserves and Liabilities				
11. Ending Claim Reserves and Liabilities				
12. Claims Paid				
D. Net:				
13. Incurred Claims			303,819	303,819
14. Beginning Claim Reserves and Liabilities			104,238	104,238
15. Ending Claim Reserves and Liabilities			90,815	90,815
16. Claims Paid			317,242	317,242
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred Claims and Cost Containment Expenses			303,819	303,819
18. Beginning Reserves and Liabilities			104,238	104,238
19. Ending Reserves and Liabilities			90,815	90,815
20. Paid Claims and Cost Containment Expenses			317,242	317,242

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Amount of In Force at End of Year	8 Reserve	9 Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
13183	26-3218907	10/01/2013	EAGLE LIFE INSURANCE COMPANY	IA	ACO/I		2,128,679,792	379,921,397			
0299999. General Account - U.S. Affiliates - Other							2,128,679,792	379,921,397			
0399999. Total General Account - U.S. Affiliates							2,128,679,792	379,921,397			
0699999. Total General Account - Non-U.S. Affiliates											
0799999. Total General Account - Affiliates							2,128,679,792	379,921,397			
70319	36-1933760	12/31/1995	WASHINGTON NATIONAL INSURANCE COMPANY	IN	OTH/G	1,936,410	20,000	15,536	10,000		
70319	36-1933760	12/31/1995	WASHINGTON NATIONAL INSURANCE COMPANY	IN	OTH/I	25,010,307	7,786,274	421,809	50,000		
70319	36-1933760	12/31/1995	WASHINGTON NATIONAL INSURANCE COMPANY	IN	ACO/I		626,226	12,445			
0899999. General Account - U.S. Non-Affiliates						26,946,717	8,432,500	449,790	60,000		
1099999. Total General Account - Non-Affiliates						26,946,717	8,432,500	449,790	60,000		
1199999. Total General Account						26,946,717	2,137,112,292	380,371,187	60,000		
1499999. Total Separate Accounts - U.S. Affiliates											
1799999. Total Separate Accounts - Non-U.S. Affiliates											
1899999. Total Separate Accounts - Affiliates											
2199999. Total Separate Accounts - Non-Affiliates											
2299999. Total Separate Accounts											
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)						26,946,717	2,137,112,292	380,371,187	60,000		
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)											
9999999 - Totals						26,946,717	2,137,112,292	380,371,187	60,000		

SCHEDULE S - PART 1 - SECTION 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Premiums	8 Unearned Premiums	9 Reserve Liability Other Than for Unearned Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
0399999. Total - U.S. Affiliates											
0699999. Total - Non-U.S. Affiliates											
0799999. Total - Affiliates											
70319	36-1933760	12/31/1995	WASHINGTON NATIONAL INSURANCE COMPANY	IN	OTH/G	52,251	25,000	76,000	10,558		
70319	36-1933760	12/31/1995	WASHINGTON NATIONAL INSURANCE COMPANY	IN	OTH/I	76,646	4,567	741,099	4,257		
0899999. U.S. Non-Affiliates						128,897	29,567	817,099	14,815		
1099999. Total - Non-Affiliates						128,897	29,567	817,099	14,815		
1199999. Total U.S. (Sum of 0399999 and 0899999)						128,897	29,567	817,099	14,815		
1299999. Total Non-U.S. (Sum of 0699999 and 0999999)											
9999999 - Totals						128,897	29,567	817,099	14,815		

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
			NONE			
9999999 Totals - Life, Annuity and Accident and Health						

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
13183	26-3218907	01/01/2010	EAGLE LIFE INSURANCE COMPANY	IA	ACO/I	FL		144,486,217	145,203,074	379,575				
0299999. General Account - Authorized U.S. Affiliates - Other								144,486,217	145,203,074	379,575				
0399999. Total General Account - Authorized U.S. Affiliates								144,486,217	145,203,074	379,575				
0699999. Total General Account - Authorized Non-U.S. Affiliates														
0799999. Total General Account - Authorized Affiliates								144,486,217	145,203,074	379,575				
70319	36-1933760	12/31/1995	WASHINGTON NATIONAL INSURANCE COMPANY	IN	OTH/I	OL		437	457					
63088	42-0623913	12/31/2011	EQUITRUST LIFE INSURANCE COMPANY	IA	ACO/I	FL		617,920,854	675,566,572	1,786,905				
88340	59-2859797	12/30/1998	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	OTH/I	OL		769,172	804,430	200,130				
88340	59-2859797	07/01/2007	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	OTH/I	IA		687,691	674,974	573,689				
88340	59-2859797	07/01/2013	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	OTH/I	OL		737,276,493	638,087,858	105,827,846				
97071	13-3126819	01/01/1997	OPTIMA RE	MO	OTH/I	OL		32,429	32,604	15,298				
0899999. General Account - Authorized U.S. Non-Affiliates								1,356,687,076	1,315,166,895	108,403,868				
1099999. Total General Account - Authorized Non-Affiliates								1,356,687,076	1,315,166,895	108,403,868				
1199999. Total General Account Authorized								1,501,173,293	1,460,369,969	108,783,443				
1499999. Total General Account - Unauthorized U.S. Affiliates														
1799999. Total General Account - Unauthorized Non-U.S. Affiliates														
1899999. Total General Account - Unauthorized Affiliates														
00000	AA-3194154	02/01/2007	ACE TEMPEST LIFE REINS LTD	BMU	OTH/I	IA		694,461	680,356	436,584				
00000	AA-3190982	01/01/2009	ATHENE LIFE RE LTD	BMU	ACOFW/I	OL		1,172,034,045	1,327,465,079	941,836				1,190,099,581
00000	AA-3190982	01/01/2009	ATHENE LIFE RE LTD	BMU	ACOFW/I	SC		7,654,963	7,021,783					
00000	AA-3190982	01/01/2014	ATHENE LIFE RE LTD	BMU	AMCOFW/I	OL				384,552,248			2,605,211,286	
00000	AA-3190982	01/01/2014	ATHENE LIFE RE LTD	BMU	AMCOFW/I	SC							98,124	
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates								1,180,383,469	1,335,167,218	385,930,668			2,605,309,410	1,190,099,581
2199999. Total General Account - Unauthorized Non-Affiliates								1,180,383,469	1,335,167,218	385,930,668			2,605,309,410	1,190,099,581
2299999. Total General Account Unauthorized								1,180,383,469	1,335,167,218	385,930,668			2,605,309,410	1,190,099,581
2599999. Total General Account - Certified U.S. Affiliates														
2899999. Total General Account - Certified Non-U.S. Affiliates														
2999999. Total General Account - Certified Affiliates														
3299999. Total General Account - Certified Non-Affiliates														
3399999. Total General Account Certified														
3499999. Total General Account Authorized, Unauthorized and Certified								2,681,556,762	2,795,537,187	494,714,111			2,605,309,410	1,190,099,581
3799999. Total Separate Accounts - Authorized U.S. Affiliates														
4099999. Total Separate Accounts - Authorized Non-U.S. Affiliates														
4199999. Total Separate Accounts - Authorized Affiliates														
4499999. Total Separate Accounts - Authorized Non-Affiliates														
4599999. Total Separate Accounts Authorized														
4899999. Total Separate Accounts - Unauthorized U.S. Affiliates														
5199999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates														
5299999. Total Separate Accounts - Unauthorized Affiliates														
5599999. Total Separate Accounts - Unauthorized Non-Affiliates														
5699999. Total Separate Accounts Unauthorized														
5999999. Total Separate Accounts - Certified U.S. Affiliates														
6299999. Total Separate Accounts - Certified Non-U.S. Affiliates														
6399999. Total Separate Accounts - Certified Affiliates														
6699999. Total Separate Accounts - Certified Non-Affiliates														
6799999. Total Separate Accounts Certified														
6899999. Total Separate Accounts Authorized, Unauthorized and Certified														
6999999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3799999, 4299999, 4899999, 5399999, 5999999 and 6499999)								1,501,173,293	1,460,369,969	108,783,443				
7099999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 4099999, 4399999, 5199999, 5499999, 6299999 and 6599999)								1,180,383,469	1,335,167,218	385,930,668			2,605,309,410	1,190,099,581
9999999 - Totals								2,681,556,762	2,795,537,187	494,714,111			2,605,309,410	1,190,099,581

SCHEDULE S - PART 3 - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
9999999 - Totals													

NONE

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols.5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8
0399999. Total General Account - Life and Annuity U.S. Affiliates									XXX					
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates									XXX					
0799999. Total General Account - Life and Annuity Affiliates									XXX					
00000	AA-3194154	02/01/2007	ACE TEMPEST LIFE REINS LTD	694,461			694,461	694,461	0001					694,461
00000	AA-3190982	01/01/2009	ATHENE LIFE RE LTD	1,179,689,008			1,179,689,008				1,190,099,581			1,179,689,008
00000	AA-3190982	01/01/2014	ATHENE LIFE RE LTD			2,605,309,410	2,605,309,410				2,618,486,787			2,605,309,410
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates				1,180,383,469		2,605,309,410	3,785,692,879	694,461	XXX		3,808,586,368			3,785,692,879
1099999. Total General Account - Life and Annuity Non-Affiliates				1,180,383,469		2,605,309,410	3,785,692,879	694,461	XXX		3,808,586,368			3,785,692,879
1199999. Total General Account Life and Annuity				1,180,383,469		2,605,309,410	3,785,692,879	694,461	XXX		3,808,586,368			3,785,692,879
1499999. Total General Account - Accident and Health U.S. Affiliates									XXX					
1799999. Total General Account - Accident and Health Non-U.S. Affiliates									XXX					
1899999. Total General Account - Accident and Health Affiliates									XXX					
2199999. Total General Account - Accident and Health Non-Affiliates									XXX					
2299999. Total General Account Accident and Health									XXX					
2399999. Total General Account				1,180,383,469		2,605,309,410	3,785,692,879	694,461	XXX		3,808,586,368			3,785,692,879
2699999. Total Separate Accounts - U.S. Affiliates									XXX					
2999999. Total Separate Accounts - Non-U.S. Affiliates									XXX					
3099999. Total Separate Accounts - Affiliates									XXX					
3399999. Total Separate Accounts - Non-Affiliates									XXX					
3499999. Total Separate Accounts									XXX					
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)									XXX					
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)				1,180,383,469		2,605,309,410	3,785,692,879	694,461	XXX		3,808,586,368			3,785,692,879
9999999 - Totals				1,180,383,469		2,605,309,410	3,785,692,879	694,461	XXX		3,808,586,368			3,785,692,879

(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	121000248	WELLS FARGO BANK, NA	694,461

Schedule S - Part 5

N O N E

Schedule S - Part 5 - Bank Footnote

N O N E

SCHEDULE S - PART 6

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

		1 2017	2 2016	3 2015	4 2014	5 2013
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	494,714	1,837,420	588,348	288,226	292,831
2.	Commissions and reinsurance expense allowances	50,176	109,529	76,030	70,593	60,206
3.	Contract claims	153,856	131,633	127,086	117,914	107,113
4.	Surrender benefits and withdrawals for life contracts	310,202	366,860	339,975	235,006	160,588
5.	Dividends to policyholders					
6.	Reserve adjustments on reinsurance ceded	279,569	1,522,670	419,553	164,446	
7.	Increase in aggregate reserve for life and accident and health contracts	(113,980)	(150,610)	(122,986)	(95,099)	212,078
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected					
9.	Aggregate reserves for life and accident and health contracts	2,674,430	2,789,029	2,946,147	3,067,689	3,164,232
10.	Liability for deposit-type contracts	7,126	6,508	4,421	1,444	
11.	Contract claims unpaid					
12.	Amounts recoverable on reinsurance					
13.	Experience rating refunds due or unpaid					
14.	Policyholders' dividends (not included in Line 10)					
15.	Commissions and reinsurance expense allowances due	7,924	10,691	10,551	5,099	2,388
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)	3,808,586	3,604,777	2,177,661	1,979,225	1,829,886
19.	Letters of credit (L)	694	680	499	425	362
20.	Trust agreements (T)					
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 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	51,117,905,905		51,117,905,905
2.	Reinsurance (Line 16)	9,754,817	(7,924,014)	1,830,803
3.	Premiums and considerations (Line 15)	1,761,576		1,761,576
4.	Net credit for ceded reinsurance	XXX	1,474,946,243	1,474,946,243
5.	All other admitted assets (balance)	762,232,415		762,232,415
6.	Total assets excluding Separate Accounts (Line 26)	51,891,654,713	1,467,022,229	53,358,676,942
7.	Separate Account assets (Line 27)			
8.	Total assets (Line 28)	51,891,654,713	1,467,022,229	53,358,676,942
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	45,266,904,349	2,674,430,352	47,941,334,701
10.	Liability for deposit-type contracts (Line 3)	255,934,617	7,126,410	263,061,027
11.	Claim reserves (Line 4)	320,915		320,915
12.	Policyholder dividends/reserves (Lines 5 through 7)			
13.	Premium & annuity considerations received in advance (Line 8)	26,252		26,252
14.	Other contract liabilities (Line 9)	67,066,175		67,066,175
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)			
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)	1,190,099,581	(1,190,099,581)	
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)			
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)			
19.	All other liabilities (balance)	2,105,648,746	(24,434,952)	2,081,213,794
20.	Total liabilities excluding Separate Accounts (Line 26)	48,886,000,634	1,467,022,229	50,353,022,863
21.	Separate Account liabilities (Line 27)			
22.	Total liabilities (Line 28)	48,886,000,634	1,467,022,229	50,353,022,863
23.	Capital & surplus (Line 38)	3,005,654,080	XXX	3,005,654,080
24.	Total liabilities, capital & surplus (Line 39)	51,891,654,713	1,467,022,229	53,358,676,942
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	2,674,430,352		
26.	Claim reserves			
27.	Policyholder dividends/reserves			
28.	Premium & annuity considerations received in advance			
29.	Liability for deposit-type contracts	7,126,410		
30.	Other contract liabilities			
31.	Reinsurance ceded assets	7,924,014		
32.	Other ceded reinsurance recoverables			
33.	Total ceded reinsurance recoverables	2,689,480,776		
34.	Premiums and considerations			
35.	Reinsurance in unauthorized companies			
36.	Funds held under reinsurance treaties with unauthorized reinsurers	1,190,099,581		
37.	Reinsurance with Certified Reinsurers			
38.	Funds held under reinsurance treaties with Certified Reinsurers			
39.	Other ceded reinsurance payables/offsets	24,434,952		
40.	Total ceded reinsurance payable/offsets	1,214,534,533		
41.	Total net credit for ceded reinsurance	1,474,946,243		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Allocated by States and Territories

States, Etc.		1 Active Status	Direct Business Only					
			Life Contracts		4	5	6	7
			2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama	AL	L	1,341,098	25,555,925			26,897,024	
2. Alaska	AK	L		656,537			656,537	
3. Arizona	AZ	L	25,483	153,600,501			153,625,984	1,068,482
4. Arkansas	AR	L	830,135	17,390,784			18,220,919	
5. California	CA	L	24,168	226,343,244			226,367,412	684,919
6. Colorado	CO	L	16,982	76,177,033			76,194,015	247,522
7. Connecticut	CT	L	576	81,366,456			81,367,032	136,888
8. Delaware	DE	L		38,979,271			38,979,271	68,037
9. District of Columbia	DC	L	3,295	1,325,835			1,329,130	
10. Florida	FL	L	619,330	280,341,605			280,960,935	1,184,407
11. Georgia	GA	L	952,085	80,092,960			81,045,046	20,000
12. Hawaii	HI	L	1,324	8,119,328			8,120,652	
13. Idaho	ID	L	704	25,513,773			25,514,477	60,000
14. Illinois	IL	L	58,442	186,255,232			186,313,674	237,801
15. Indiana	IN	L	313,502	93,502,668			93,816,170	147,639
16. Iowa	IA	L	173,034	66,096,854			66,269,888	3,526,763
17. Kansas	KS	L	348,064	43,470,838			43,818,903	108,302
18. Kentucky	KY	L	345,134	70,176,131			70,521,265	315,457
19. Louisiana	LA	L	247,188	42,027,045			42,274,232	663,437
20. Maine	ME	L		8,762,058			8,762,058	
21. Maryland	MD	L	1,554	90,856,895			90,858,448	582,444
22. Massachusetts	MA	L	72,899	84,435,232			84,508,131	267,808
23. Michigan	MI	L	41,034	133,666,300			133,707,333	79,623
24. Minnesota	MN	L	1,759	42,585,022			42,586,781	922,071
25. Mississippi	MS	L	51,850	21,890,042			21,941,892	90,000
26. Missouri	MO	L	78,862	134,273,943			134,352,806	560,930
27. Montana	MT	L	14,163	5,649,550			5,663,713	
28. Nebraska	NE	L	5,634	18,567,427			18,573,060	50,050
29. Nevada	NV	L	6,622	21,299,653			21,306,276	
30. New Hampshire	NH	L		27,154,969			27,154,969	23,718
31. New Jersey	NJ	L	41,665	112,780,143			112,821,808	565,628
32. New Mexico	NM	L	4,928	12,692,712			12,697,640	
33. New York	NY	N	4,330	3,780,144			3,784,474	
34. North Carolina	NC	L	1,245,450	128,469,361			129,714,811	20,406
35. North Dakota	ND	L	1,417	15,325,855			15,327,272	
36. Ohio	OH	L	582,657	109,549,357			110,132,015	1,402,231
37. Oklahoma	OK	L	24,652	47,695,965			47,720,617	77,599
38. Oregon	OR	L	697	25,657,504			25,658,201	
39. Pennsylvania	PA	L	10,291	197,843,731			197,854,022	828,173
40. Rhode Island	RI	L		14,079,258			14,079,258	17,774
41. South Carolina	SC	L	28,945	97,580,301			97,609,245	342,870
42. South Dakota	SD	L	50,497	17,384,930			17,435,427	200,000
43. Tennessee	TN	L	938,995	80,329,851			81,268,846	118,383
44. Texas	TX	L	1,480,124	259,884,816			261,364,940	326,730
45. Utah	UT	L	(200)	35,561,770			35,561,571	22,000
46. Vermont	VT	L		5,075,228			5,075,228	
47. Virginia	VA	L	53,457	78,961,008			79,014,465	401,000
48. Washington	WA	L	6,923	61,744,628			61,751,550	10,000
49. West Virginia	WV	L	68,271	9,797,127			9,865,399	
50. Wisconsin	WI	L	2,633	69,984,932			69,987,565	189,061
51. Wyoming	WY	L	1,335	7,095,797			7,097,132	
52. American Samoa	AS	N						
53. Guam	GU	N						
54. Puerto Rico	PR	N						
55. U.S. Virgin Islands	VI	N						
56. Northern Mariana Islands	MP	N						
57. Canada	CAN	N						
58. Aggregate Other Alien	OT	XXX		51,882			51,882	
59. Subtotal		(a) 50	10,121,988	3,497,459,410			3,507,581,398	15,568,153
90. Reporting entity contributions for employee benefits plans		XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX						
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX						
93. Premium or annuity considerations waived under disability or other contract provisions		XXX						
94. Aggregate or other amounts not allocable by State		XXX						
95. Totals (Direct Business)		XXX	10,121,988	3,497,459,410			3,507,581,398	15,568,153
96. Plus reinsurance assumed		XXX	370,017	379,933,843	132,460		380,436,320	
97 Totals (All Business)		XXX	10,492,005	3,877,393,253	132,460		3,888,017,718	15,568,153
98. Less reinsurance ceded		XXX	215,428	494,498,683			494,714,111	
99. Totals (All Business) less Reinsurance Ceded		XXX	10,276,577	3,382,894,570	(b) 132,460		3,393,303,607	15,568,153
DETAILS OF WRITE-INS								
58001. MILITARY		XXX		11,000			11,000	
58002. SPAIN		XXX		37,500			37,500	
58003. UNITED KINGDOM		XXX		2,715			2,715	
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX		667			667	
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX		51,882			51,882	
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX						
9499. Totals (Lines 9401 through 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

INDIVIDUAL: STATE OF RESIDENCE WHEN RECEIVED. GROUP: LOCATION OF GROUP POLICYHOLDER

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

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

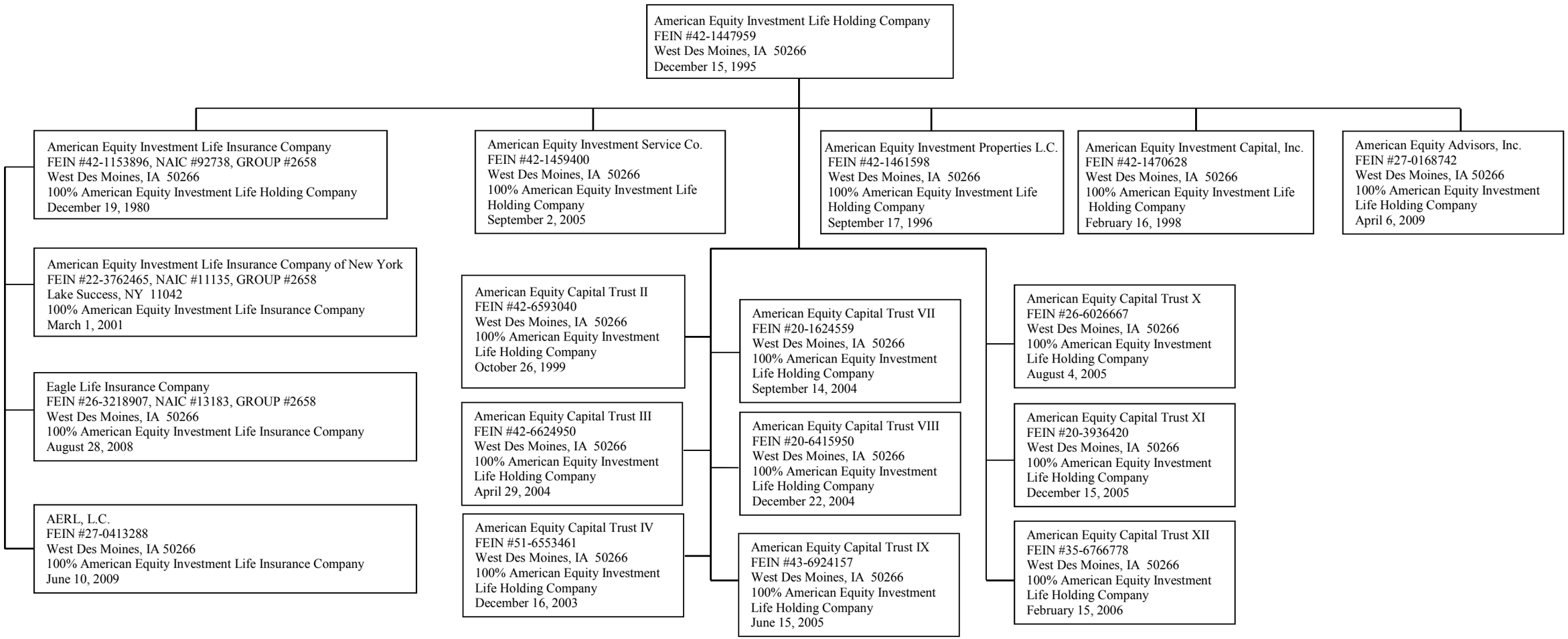
SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.		Direct Business Only					
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama	AL	1,341,098	25,555,925				26,897,024
2. Alaska	AK		656,537				656,537
3. Arizona	AZ	25,483	153,600,501			1,068,482	154,694,465
4. Arkansas	AR	830,135	17,390,784				18,220,919
5. California	CA	24,168	226,343,244			684,919	227,052,331
6. Colorado	CO	16,982	76,177,033			247,522	76,441,537
7. Connecticut	CT	576	81,366,456			136,888	81,503,919
8. Delaware	DE		38,979,271			68,037	39,047,308
9. District of Columbia	DC	3,295	1,325,835				1,329,130
10. Florida	FL	619,330	280,341,605			1,184,407	282,145,341
11. Georgia	GA	952,085	80,092,960			20,000	81,065,046
12. Hawaii	HI	1,324	8,119,328				8,120,652
13. Idaho	ID	704	25,513,773			60,000	25,574,477
14. Illinois	IL	58,442	186,255,232			237,801	186,551,475
15. Indiana	IN	313,502	93,502,668			147,639	93,963,809
16. Iowa	IA	173,034	66,096,854			3,526,763	69,796,651
17. Kansas	KS	348,064	43,470,838			108,302	43,927,205
18. Kentucky	KY	345,134	70,176,131			315,457	70,836,722
19. Louisiana	LA	247,188	42,027,045			663,437	42,937,669
20. Maine	ME		8,762,058				8,762,058
21. Maryland	MD	1,554	90,856,895			582,444	91,440,892
22. Massachusetts	MA	72,899	84,435,232			267,808	84,775,939
23. Michigan	MI	41,034	133,666,300			79,623	133,786,956
24. Minnesota	MN	1,759	42,585,022			922,071	43,508,853
25. Mississippi	MS	51,850	21,890,042			90,000	22,031,892
26. Missouri	MO	78,862	134,273,943			560,930	134,913,736
27. Montana	MT	14,163	5,649,550				5,663,713
28. Nebraska	NE	5,634	18,567,427			50,050	18,623,111
29. Nevada	NV	6,622	21,299,653				21,306,276
30. New Hampshire	NH		27,154,969			23,718	27,178,687
31. New Jersey	NJ	41,665	112,780,143			565,628	113,387,436
32. New Mexico	NM	4,928	12,692,712				12,697,640
33. New York	NY	4,330	3,780,144				3,784,474
34. North Carolina	NC	1,245,450	128,469,361			20,406	129,735,217
35. North Dakota	ND	1,417	15,325,855				15,327,272
36. Ohio	OH	582,657	109,549,357			1,402,231	111,534,245
37. Oklahoma	OK	24,652	47,695,965			77,599	47,798,216
38. Oregon	OR	697	25,657,504				25,658,201
39. Pennsylvania	PA	10,291	197,843,731			828,173	198,682,195
40. Rhode Island	RI		14,079,258			17,774	14,097,031
41. South Carolina	SC	28,945	97,580,301			342,870	97,952,115
42. South Dakota	SD	50,497	17,384,930			200,000	17,635,427
43. Tennessee	TN	938,995	80,329,851			118,383	81,387,230
44. Texas	TX	1,480,124	259,884,816			326,730	261,691,670
45. Utah	UT	(200)	35,561,770			22,000	35,583,571
46. Vermont	VT		5,075,228				5,075,228
47. Virginia	VA	53,457	78,961,008			401,000	79,415,465
48. Washington	WA	6,923	61,744,628			10,000	61,761,550
49. West Virginia	WV	68,271	9,797,127				9,865,399
50. Wisconsin	WI	2,633	69,984,932			189,061	70,176,626
51. Wyoming	WY	1,335	7,095,797				7,097,132
52. American Samoa	AS						
53. Guam	GU						
54. Puerto Rico	PR						
55. U.S. Virgin Islands	VI						
56. Northern Mariana Islands	MP						
57. Canada	CAN						
58. Aggregate Other Alien	OT		51,882				51,882
59. Total		10,121,988	3,497,459,410			15,568,153	3,523,149,550

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



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
			42-1447959	3981379	0001039828	NEW YORK STOCK EXCHANGE	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	IA	UDP	SHAREHOLDERS	Ownership	100.000	SHAREHOLDERS	N	
2658	AMERICAN EQUITY INVESTMENT GROUP	92738	42-1153896				AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	IA	RE	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	N	
2658	AMERICAN EQUITY INVESTMENT GROUP	11135	22-3762465				AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY OF NEW YORK	NY	IA	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	N	
2658	AMERICAN EQUITY INVESTMENT GROUP	13183	26-3218907				EAGLE LIFE INSURANCE COMPANY	IA	IA	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	N	
			27-0413288				AERL, LC	IA	DS	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	N	
			42-1459400				AMERICAN EQUITY INVESTMENT SERVICE COMPANY	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	N	
			42-1461598				AMERICAN EQUITY INVESTMENT PROPERTIES, LC	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	N	
			42-1470628		0001061870		AMERICAN EQUITY INVESTMENT CAPITAL, INC.	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	N	
			27-0168742				AMERICAN EQUITY ADVISORS, INC	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	N	
			42-6593040				AMERICAN EQUITY CAPITAL TRUST II	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	N	
			42-6624950		0001161951		AMERICAN EQUITY CAPITAL TRUST III	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	N	
			51-6553461				AMERICAN EQUITY CAPITAL TRUST IV	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	N	
			20-1624559				AMERICAN EQUITY CAPITAL TRUST VII	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	N	
			20-6415950				AMERICAN EQUITY CAPITAL TRUST VIII	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	N	
			43-6924157				AMERICAN EQUITY CAPITAL TRUST IX	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	N	
			26-6026667				AMERICAN EQUITY CAPITAL TRUST X	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	N	
			20-3936420				AMERICAN EQUITY CAPITAL TRUST XI	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	N	
			35-6766778				AMERICAN EQUITY CAPITAL TRUST XII	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	N	

Asterisk	Explanation

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

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
	42-1447959	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY					95,477,156				95,477,156	
92738	42-1153896	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY		319,350			(92,754,547)	310,935,255			218,500,058	1,984,193,575
11135	22-3762465	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY OF NEW YORK					(685,872)				(685,872)	
13183	26-3218907	EAGLE LIFE INSURANCE COMPANY					(3,287,269)	(310,935,255)			(314,222,524)	(1,984,193,575)
	27-0413288	AERL, L.C.		(319,350)							(319,350)	
	42-1470628	AMERICAN EQUITY INVESTMENT CAPITAL, INC.					1,250,532				1,250,532	
9999999 Control Totals									XXX			

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

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

	MARCH FILING	
12.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?	NO
13.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	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?	YES
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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

27.	Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
28.	Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?	NO
29.	Will the Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	NO
30.	Will the Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	NO
31.	Will the Management Certification That the Valuation Reflects Management's Intent required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	NO
32.	Will the Actuarial Certification Related to the Reserves required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	NO
33.	Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
34.	Will the Worker's Compensation Carve-Out Supplement be filed by March 1?	NO
35.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
36.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
37.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
38.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
39.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
40.	Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?	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?	NO
49.	Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1?	NO
50.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	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

Explanations:

12. Not required to be filed by Company
13. Not required to be filed by Company
14. Not required to be filed by Company
15. Not required to be filed by Company
17. Not required to be filed by Company
18. Not required to be filed by Company
19. Not required to be filed by Company
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42. Not required to be filed by Company
44. Not required to be filed by Company
48. Not required to be filed by Company
49. Not required to be filed by Company
50. Not required to be filed by Company
51. Not required to be filed by Company
52. Not required to be filed by Company

Bar Codes:

12. SIS Stockholder Information Supplement [Document Identifier 420]

13. Medicare Supplement Insurance Experience Exhibit [Document Identifier 360]

14. Trusteed Surplus Statement [Document Identifier 490]

15. Participating Opinion for Exhibit 5 [Document Identifier 371]

17. Actuarial Opinion on X-Factors [Document Identifier 442]

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

40. VM-20 Reserves Supplement [Document Identifier 456]

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

44. Credit Insurance Experience Exhibit [Document Identifier 230]

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

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

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

51. Supplemental Term and Universal Life Insurance Reinsurance Exhibit [Document Identifier 345]

52. Variable Annuities Supplement [Document Identifier 286]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Year			Prior Year
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
2504. MISCELLANEOUS RECEIVABLES	130,536	71,546	58,990	
2597. Summary of remaining write-ins for Line 25 from overflow page	130,536	71,546	58,990	

Additional Write-ins for Summary of Operations Line 27

	1 Current Year	2 Prior Year
2704. INCREASE (DECREASE) IN EXPERIENCE REFUND RESERVES	(651,031)	474,631
2797. Summary of remaining write-ins for Line 27 from overflow page	(651,031)	474,631

Additional Write-ins for Schedule T Line 58

	1	Direct Business Only					
		Life Contracts		4	5	6	7
States, Etc.	Active Status	2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
58004. JAPAN	XXX		667			667	
58997. Summary of remaining write-ins for Line 58 from overflow page	XXX		667			667	

Additional Write-ins for Schedule E - Part 3 Line 58

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
5804. STATE STREET INSTITUTIONAL RESERVES FUND	ST	DERIVATIVE COLLATERAL			490,000,000	490,000,000
5805. SSC Government MM GVMXX	ST	DERIVATIVE COLLATERAL			212,346,364	212,346,364
5806. REINSURANCE - ATHENE FWH	O	REINSURANCE			1,132,715,055	1,184,907,960
5807. REINSURANCE - ATHENE MODCO	O	REINSURANCE			2,590,506,405	2,671,257,838
5897. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX			4,425,567,824	4,558,512,162

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Analysis of Operations Line 27

	1	2	Ordinary			6	Group		Accident and Health			12
			3	4	5		7	8	9	10	11	
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (a)	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business
2704. INCREASE (DECREASE) IN EXPERIENCE REFUND RESERVES	(651,031)						(651,031)					
2797. Summary of remaining write-ins for Line 27 from overflow page	(651,031)						(651,031)					

SUMMARY INVESTMENT SCHEDULE

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
Investment Categories	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities	2,564,200	0.005	2,564,200		2,564,200	0.005
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	6,359,607	0.012	6,359,607		6,359,607	0.012
1.22 Issued by U.S. government sponsored agencies	1,250,838,354	2.392	1,250,838,354		1,250,838,354	2.447
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	223,939,479	0.428	223,939,479		223,939,479	0.438
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations	319,760,305	0.611	319,760,305		319,760,305	0.626
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	1,282,234,684	2.452	1,282,234,684		1,282,234,684	2.508
1.43 Revenue and assessment obligations	2,271,552,712	4.343	2,271,552,712		2,271,552,712	4.444
1.44 Industrial development and similar obligations		0.000				0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	6,246,562	0.012	6,246,562		6,246,562	0.012
1.512 Issued or guaranteed by FNMA and FHLMC	549,890,655	1.051	549,890,655		549,890,655	1.076
1.513 All other	49,629,862	0.095	49,629,862		49,629,862	0.097
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	618,288,981	1.182	618,288,981		618,288,981	1.210
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521	4,573,912,345	8.746	4,573,912,345		4,573,912,345	8.948
1.523 All other	5,000,746,808	9.562	5,000,746,808		5,000,746,808	9.783
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	21,701,176,434	41.494	21,701,176,434		21,701,176,434	42.453
2.2 Unaffiliated non-U.S. securities (including Canada)	6,872,663,538	13.141	6,872,663,538		6,872,663,538	13.445
2.3 Affiliated securities		0.000				0.000
3. Equity interests:						
3.1 Investments in mutual funds	285,000,000	0.545	285,000,000		285,000,000	0.558
3.2 Preferred stocks:						
3.21 Affiliated		0.000				0.000
3.22 Unaffiliated	27,250,400	0.052	27,250,400		27,250,400	0.053
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.000				0.000
3.32 Unaffiliated		0.000				0.000
3.4 Other equity securities:						
3.41 Affiliated	206,995,102	0.396	206,995,102		206,995,102	0.405
3.42 Unaffiliated		0.000				0.000
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.000				0.000
3.52 Unaffiliated		0.000				0.000
4. Mortgage loans:						
4.1 Construction and land development		0.000				0.000
4.2 Agricultural		0.000				0.000
4.3 Single family residential properties		0.000				0.000
4.4 Multifamily residential properties		0.000				0.000
4.5 Commercial loans	2,615,633,221	5.001	2,615,633,221		2,615,633,221	5.117
4.6 Mezzanine real estate loans	546,586,024	1.045	546,586,024		546,586,024	1.069
5. Real estate investments:						
5.1 Property occupied by company		0.000				0.000
5.2 Property held for production of income (including $ ..... of property acquired in satisfaction of debt)		0.000				0.000
5.3 Property held for sale (including $ ..... property acquired in satisfaction of debt)		0.000				0.000
6. Contract loans	739,342	0.001	739,342		739,342	0.001
7. Derivatives	1,547,848,016	2.960	367,198,303		367,198,303	0.718
8. Receivables for securities	87,336,633	0.167	87,336,633		87,336,633	0.171
9. Securities Lending (Line 10, Asset Page reinvested collateral)		0.000		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	1,545,813,667	2.956	1,545,813,667		1,545,813,667	3.024
11. Other invested assets	705,970,285	1.350	705,548,689		705,548,689	1.380
12. Total invested assets	52,298,977,216	100.000	51,117,905,907		51,117,905,907	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year			3,010,351,674
2.	Cost of acquired:			
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	723,507,553		
	2.2 Additional investment made after acquisition (Part 2, Column 8)	139,658		723,647,211
3.	Capitalized deferred interest and other:			
	3.1 Totals, Part 1, Column 12			
	3.2 Totals, Part 3, Column 11			
4.	Accrual of discount			649,723
5.	Unrealized valuation increase (decrease):			
	5.1 Totals, Part 1, Column 9	1,000,000		
	5.2 Totals, Part 3, Column 8			1,000,000
6.	Total gain (loss) on disposals, Part 3, Column 18			
7.	Deduct amounts received on disposals, Part 3, Column 15			572,707,016
8.	Deduct amortization of premium and mortgage interest points and commitment fees			
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			
10.	Deduct current year's other than temporary impairment recognized:			
	10.1 Totals, Part 1, Column 11			
	10.2 Totals, Part 3, Column 10	722,348		722,348
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)			3,162,219,244
12.	Total valuation allowance			
13.	Subtotal (Line 11 plus 12)			3,162,219,244
14.	Deduct total nonadmitted amounts			
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)			3,162,219,244

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		535,542,468
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	218,482,392	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	114,810,217	333,292,609
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		75,806
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	13,223,726	
	5.2 Totals, Part 3, Column 9	(10,230,303)	2,993,423
6.	Total gain (loss) on disposals, Part 3, Column 19		11,153,038
7.	Deduct amounts received on disposals, Part 3, Column 16		175,688,296
8.	Deduct amortization of premium and depreciation		1,398,768
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		705,970,280
12.	Deduct total nonadmitted amounts		421,596
13.	Statement value at end of current period (Line 11 minus Line 12)		705,548,684

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		41,923,301,246
2.	Cost of bonds and stocks acquired, Part 3, Column 7		6,441,024,013
3.	Accrual of discount		83,767,431
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	473,151	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	3,612,592	
	4.4. Part 4, Column 11	4,663,978	8,749,721
5.	Total gain (loss) on disposals, Part 4, Column 19		15,118,544
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		3,133,628,765
7.	Deduct amortization of premium		84,688,908
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15		
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15		
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	4,512,847	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13	80,407	4,593,254
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		45,249,050,028
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		45,249,050,028

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	8,923,807	8,793,444	8,925,142	8,721,000
Governments	2.	Canada				
(Including all obligations guaranteed by governments)	3.	Other Countries	223,939,479	234,934,261	224,891,935	221,981,413
	4.	Totals	232,863,286	243,727,705	233,817,077	230,702,413
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	319,760,303	342,453,221	320,772,391	317,780,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	1,282,234,686	1,384,882,891	1,285,502,927	1,281,363,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7.	Totals	4,696,817,266	4,990,635,233	4,684,022,248	4,722,050,199
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8.	United States	29,772,351,994	31,351,532,302	29,889,077,014	29,704,449,764
	9.	Canada	1,256,958,441	1,331,376,273	1,259,341,325	1,236,906,780
	10.	Other Countries	7,168,818,553	7,405,450,777	7,170,535,269	7,178,955,304
	11.	Totals	38,198,128,988	40,088,359,352	38,318,953,608	38,120,311,848
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	44,729,804,529	47,050,058,402	44,843,068,251	44,672,207,460
PREFERRED STOCKS	14.	United States	2,750,400	3,178,300	2,750,400	
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries	24,500,000	24,582,775	24,500,000	
	17.	Totals	27,250,400	27,761,075	27,250,400	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	27,250,400	27,761,075	27,250,400	
COMMON STOCKS	20.	United States	285,000,000	285,000,000	285,000,000	
Industrial and Miscellaneous (unaffiliated)	21.	Canada				
	22.	Other Countries				
	23.	Totals	285,000,000	285,000,000	285,000,000	
Parent, Subsidiaries and Affiliates	24.	Totals	206,995,102	206,995,102	201,070,034	
	25.	Total Common Stocks	491,995,102	491,995,102	486,070,034	
	26.	Total Stocks	519,245,502	519,756,177	513,320,434	
	27.	Total Bonds and Stocks	45,249,050,031	47,569,814,579	45,356,388,685	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1		332,347	2,231,852	6,359,607		XXX	8,923,806	0.0	435,260,328	1.0	8,923,806	
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals		332,347	2,231,852	6,359,607		XXX	8,923,806	0.0	435,260,328	1.0	8,923,806	
2. All Other Governments												
2.1 NAIC 1	969,301	14,565,650	7,694,347	53,854,924	63,383,592	XXX	140,467,814	0.3	255,451,213	0.6	67,096,878	73,370,936
2.2 NAIC 2		19,924,610	30,064,548	8,989,917		XXX	58,979,075	0.1	19,905,652	0.0	45,005,310	13,973,765
2.3 NAIC 3			10,179,559	14,313,031		XXX	24,492,590	0.1			14,313,031	10,179,559
2.4 NAIC 4						XXX			24,554,099	0.1		
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals	969,301	34,490,260	47,938,454	77,157,872	63,383,592	XXX	223,939,479	0.5	299,910,964	0.7	126,415,219	97,524,260
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1		18,132,110	28,380,638	252,684,561	20,562,996	XXX	319,760,305	0.7	303,244,137	0.7	319,760,305	
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals		18,132,110	28,380,638	252,684,561	20,562,996	XXX	319,760,305	0.7	303,244,137	0.7	319,760,305	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	8,575,881	200,586,668	249,005,078	756,125,749	67,941,308	XXX	1,282,234,684	2.8	1,261,066,784	3.0	1,282,234,684	
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals	8,575,881	200,586,668	249,005,078	756,125,749	67,941,308	XXX	1,282,234,684	2.8	1,261,066,784	3.0	1,282,234,684	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	5,324,789	336,510,717	776,711,964	2,941,968,377	807,602,007	XXX	4,868,117,854	10.7	4,747,445,322	11.1	4,863,175,937	4,941,917
5.2 NAIC 2			3,425,131	9,088,865	2,293,609	XXX	14,807,605	0.0	27,940,949	0.1	14,807,605	
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	5,324,789	336,510,717	780,137,095	2,951,057,242	809,895,616	XXX	4,882,925,459	10.8	4,775,386,271	11.2	4,877,983,542	4,941,917

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	793,091,450	3,077,356,814	8,822,948,885	3,513,127,045	5,272,628,772	XXX	21,479,152,966	47.3	20,436,112,871	47.9	14,441,934,278	7,037,218,688
6.2 NAIC 2	212,132,481	4,083,933,009	6,605,301,307	2,369,173,661	2,501,140,863	XXX	15,771,681,321	34.7	13,611,424,011	31.9	11,161,822,827	4,609,858,494
6.3 NAIC 3	14,591,493	454,712,377	359,285,091	236,046,440	88,772,879	XXX	1,153,408,280	2.5	1,273,734,294	3.0	699,601,213	453,807,067
6.4 NAIC 4	1,288,909	49,696,280	42,557,622	64,519	70,166,366	XXX	163,773,696	0.4	144,558,537	0.3	121,769,176	42,004,520
6.5 NAIC 5		3,969,159		5,098,517	5,783,732	XXX	14,851,408	0.0	14,072,437	0.0	10,882,249	3,969,159
6.6 NAIC 6	121,734	1,569,151	141,910	206,078	6,233,726	XXX	8,272,599	0.0	8,938,580	0.0	1,703,154	6,569,445
6.7 Totals	1,021,226,067	7,671,236,790	15,830,234,815	6,123,716,260	7,944,726,338	XXX	38,591,140,270	85.0	35,488,840,730	83.2	26,437,712,897	12,153,427,373
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2			5,645,796			XXX	5,645,796	0.0	5,645,796	0.0	5,645,796	
7.3 NAIC 3					77,750,937	XXX	77,750,937	0.2	77,540,842	0.2		77,750,937
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals			5,645,796		77,750,937	XXX	83,396,733	0.2	83,186,638	0.2	5,645,796	77,750,937
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX							

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1	(d) 807,961,421	3,647,484,306	9,886,972,764	7,524,120,263	6,232,118,675		28,098,657,429	61.9	XXX	XXX	20,983,125,888	7,115,531,541
10.2 NAIC 2	(d) 212,132,481	4,103,857,619	6,644,436,782	2,387,252,443	2,503,434,472		15,851,113,797	34.9	XXX	XXX	11,227,281,538	4,623,832,259
10.3 NAIC 3	(d) 14,591,493	454,712,377	369,464,650	250,359,471	166,523,816		1,255,651,807	2.8	XXX	XXX	713,914,244	541,737,563
10.4 NAIC 4	(d) 1,288,909	49,696,280	42,557,622	64,519	70,166,366		163,773,696	0.4	XXX	XXX	121,769,176	42,004,520
10.5 NAIC 5	(d)	3,969,159		5,098,517	5,783,732		(c) 14,851,408	0.0	XXX	XXX	10,882,249	3,969,159
10.6 NAIC 6	(d) 121,734	1,569,151	141,910	206,078	6,233,726		(c) 8,272,599	0.0	XXX	XXX	1,703,154	6,569,445
10.7 Totals	1,036,096,038	8,261,288,892	16,943,573,728	10,167,101,291	8,984,260,787		(b) 45,392,320,736	100.0	XXX	XXX	33,058,676,249	12,333,644,487
10.8 Line 10.7 as a % of Col. 7	2.3	18.2	37.3	22.4	19.8		100.0	XXX	XXX	XXX	72.8	27.2
11. Total Bonds Prior Year												
11.1 NAIC 1	1,242,388,930	2,355,553,294	10,349,769,215	7,921,624,533	5,569,244,683		XXX	XXX	27,438,580,655	64.3	19,941,095,186	7,497,485,469
11.2 NAIC 2	319,911,890	2,274,882,935	6,922,708,787	1,833,731,338	2,313,681,458		XXX	XXX	13,664,916,408	32.0	10,229,327,856	3,435,588,552
11.3 NAIC 3	12,344,889	353,276,239	535,622,516	229,138,847	220,892,645		XXX	XXX	1,351,275,136	3.2	687,872,445	663,402,691
11.4 NAIC 4	675,555	48,062,199	40,530,382	22,011,364	57,833,136		XXX	XXX	169,112,636	0.4	131,449,610	37,663,026
11.5 NAIC 5		3,196,546		5,087,779	5,788,112		XXX	XXX	(c) 14,072,437	0.0	12,024,519	2,047,918
11.6 NAIC 6	326,479	2,076,990	5,140,658	281,571	1,112,882		XXX	XXX	(c) 8,938,580	0.0	2,184,484	6,754,096
11.7 Totals	1,575,647,743	5,037,048,203	17,853,771,558	10,011,875,432	8,168,552,916		XXX	XXX	(b) 42,646,895,852	100.0	31,003,954,100	11,642,941,752
11.8 Line 11.7 as a % of Col. 9	3.7	11.8	41.9	23.5	19.2		XXX	XXX	100.0	XXX	72.7	27.3
12. Total Publicly Traded Bonds												
12.1 NAIC 1	685,718,959	2,042,780,517	7,320,146,682	6,171,874,458	4,762,605,273		20,983,125,889	46.2	19,941,095,186	46.8	20,983,125,889	XXX
12.2 NAIC 2	112,907,895	2,906,988,987	4,510,618,430	1,525,611,689	2,171,154,537		11,227,281,538	24.7	10,229,327,856	24.0	11,227,281,538	XXX
12.3 NAIC 3	6,926,962	287,720,686	186,246,557	129,934,128	103,085,910		713,914,243	1.6	687,872,445	1.6	713,914,243	XXX
12.4 NAIC 4	775,918	39,034,453	23,935,561	64,519	57,958,726		121,769,177	0.3	131,449,610	0.3	121,769,177	XXX
12.5 NAIC 5				5,098,517	5,783,732		10,882,249	0.0	12,024,519	0.0	10,882,249	XXX
12.6 NAIC 6	121,734	287,782	141,910	206,078	945,650		1,703,154	0.0	2,184,484	0.0	1,703,154	XXX
12.7 Totals	806,451,468	5,276,812,425	12,041,089,140	7,832,789,389	7,101,533,828		33,058,676,250	72.8	31,003,954,100	72.7	33,058,676,250	XXX
12.8 Line 12.7 as a % of Col. 7	2.4	16.0	36.4	23.7	21.5		100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	1.8	11.6	26.5	17.3	15.6		72.8	XXX	XXX	XXX	72.8	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1	122,242,462	1,604,703,789	2,566,826,082	1,352,245,805	1,469,513,402		7,115,531,540	15.7	7,497,485,469	17.6	XXX	7,115,531,540
13.2 NAIC 2	99,224,586	1,196,868,632	2,133,818,352	861,640,754	332,279,935		4,623,832,259	10.2	3,435,588,552	8.1	XXX	4,623,832,259
13.3 NAIC 3	7,664,531	166,991,691	183,218,093	120,425,343	63,437,906		541,737,564	1.2	663,402,691	1.6	XXX	541,737,564
13.4 NAIC 4	512,991	10,661,827	18,622,061		12,207,640		42,004,519	0.1	37,663,026	0.1	XXX	42,004,519
13.5 NAIC 5		3,969,159					3,969,159	0.0	2,047,918	0.0	XXX	3,969,159
13.6 NAIC 6		1,281,369			5,288,076		6,569,445	0.0	6,754,096	0.0	XXX	6,569,445
13.7 Totals	229,644,570	2,984,476,467	4,902,484,588	2,334,311,902	1,882,726,959		12,333,644,486	27.2	11,642,941,752	27.3	XXX	12,333,644,486
13.8 Line 13.7 as a % of Col. 7	1.9	24.2	39.7	18.9	15.3		100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10	0.5	6.6	10.8	5.1	4.1		27.2	XXX	XXX	XXX	XXX	27.2

(a) Includes $ 12,333,644,486 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ current year, $ prior year of bonds with Z designations and $, current year $ 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 $ current year, $ prior year of bonds with 5* designations and $, current year $ 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 $ 662,516,212 ; NAIC 2 $; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.6	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations		332,347	2,231,852	6,359,607		XXX	8,923,806	0.0	435,260,328	1.0	8,923,806	
1.2 Residential Mortgage-Backed Securities						XXX						
1.3 Commercial Mortgage-Backed Securities						XXX						
1.4 Other Loan-Backed and Structured Securities						XXX						
1.5 Totals		332,347	2,231,852	6,359,607		XXX	8,923,806	0.0	435,260,328	1.0	8,923,806	
2. All Other Governments												
2.1 Issuer Obligations	969,301	34,490,259	47,938,454	77,157,872	63,383,592	XXX	223,939,478	0.5	299,910,963	0.7	126,415,219	97,524,259
2.2 Residential Mortgage-Backed Securities						XXX						
2.3 Commercial Mortgage-Backed Securities						XXX						
2.4 Other Loan-Backed and Structured Securities						XXX						
2.5 Totals	969,301	34,490,259	47,938,454	77,157,872	63,383,592	XXX	223,939,478	0.5	299,910,963	0.7	126,415,219	97,524,259
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations		18,132,110	28,380,638	252,684,561	20,562,996	XXX	319,760,305	0.7	303,244,137	0.7	319,760,305	
3.2 Residential Mortgage-Backed Securities						XXX						
3.3 Commercial Mortgage-Backed Securities						XXX						
3.4 Other Loan-Backed and Structured Securities						XXX						
3.5 Totals		18,132,110	28,380,638	252,684,561	20,562,996	XXX	319,760,305	0.7	303,244,137	0.7	319,760,305	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations	8,575,881	200,586,668	249,005,078	756,125,749	67,941,308	XXX	1,282,234,684	2.8	1,261,066,784	3.0	1,282,234,684	
4.2 Residential Mortgage-Backed Securities						XXX						
4.3 Commercial Mortgage-Backed Securities						XXX						
4.4 Other Loan-Backed and Structured Securities						XXX						
4.5 Totals	8,575,881	200,586,668	249,005,078	756,125,749	67,941,308	XXX	1,282,234,684	2.8	1,261,066,784	3.0	1,282,234,684	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 Issuer Obligations	930,696	177,768,966	366,852,435	2,365,691,288	797,255,876	XXX	3,708,499,261	8.2	3,574,837,083	8.4	3,703,557,344	4,941,917
5.2 Residential Mortgage-Backed Securities	(4,316,671)	116,145,243	182,794,031	325,210,523	9,754,672	XXX	629,587,798	1.4	650,534,808	1.5	629,587,798	
5.3 Commercial Mortgage-Backed Securities	8,710,764	42,596,508	230,490,629	260,155,431	2,885,068	XXX	544,838,400	1.2	550,014,380	1.3	544,838,400	
5.4 Other Loan-Backed and Structured Securities						XXX						
5.5 Totals	5,324,789	336,510,717	780,137,095	2,951,057,242	809,895,616	XXX	4,882,925,459	10.8	4,775,386,271	11.2	4,877,983,542	4,941,917
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	720,460,878	5,088,028,546	10,291,326,298	5,185,826,887	7,514,051,445	XXX	28,799,694,054	63.4	26,621,042,123	62.4	20,974,849,477	7,824,844,577
6.2 Residential Mortgage-Backed Securities	119,308,626	357,019,982	274,953,006	164,629,804	64,878,421	XXX	980,789,839	2.2	1,127,979,933	2.6	962,776,121	18,013,718
6.3 Commercial Mortgage-Backed Securities	5,888,310	922,755,815	3,820,932,720	254,694,468	57,743,100	XXX	5,062,014,413	11.2	4,970,055,615	11.7	3,180,801,453	1,881,212,960
6.4 Other Loan-Backed and Structured Securities	175,568,253	1,303,432,448	1,443,022,792	518,565,101	308,053,372	XXX	3,748,641,966	8.3	2,769,763,059	6.5	1,319,285,844	2,429,356,122
6.5 Totals	1,021,226,067	7,671,236,791	15,830,234,816	6,123,716,260	7,944,726,338	XXX	38,591,140,272	85.0	35,488,840,730	83.2	26,437,712,895	12,153,427,377
7. Hybrid Securities												
7.1 Issuer Obligations			5,645,796		77,750,937	XXX	83,396,733	0.2	83,186,638	0.2	5,645,796	77,750,937
7.2 Residential Mortgage-Backed Securities						XXX						
7.3 Commercial Mortgage-Backed Securities						XXX						
7.4 Other Loan-Backed and Structured Securities						XXX						
7.5 Totals			5,645,796		77,750,937	XXX	83,396,733	0.2	83,186,638	0.2	5,645,796	77,750,937
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations						XXX						
8.2 Residential Mortgage-Backed Securities						XXX						
8.3 Commercial Mortgage-Backed Securities						XXX						
8.4 Other Loan-Backed and Structured Securities						XXX						
8.5 Totals						XXX						

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.6	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.3 Totals	XXX	XXX	XXX	XXX	XXX							
10. Total Bonds Current Year												
10.1 Issuer Obligations	730,936,756	5,519,338,896	10,991,380,551	8,643,845,964	8,540,946,154	XXX	34,426,448,321	75.8	XXX	XXX	26,421,386,631	8,005,061,690
10.2 Residential Mortgage-Backed Securities	114,991,955	473,165,225	457,747,037	489,840,327	74,633,093	XXX	1,610,377,637	3.5	XXX	XXX	1,592,363,919	18,013,718
10.3 Commercial Mortgage-Backed Securities	14,599,074	965,352,323	4,051,423,349	514,849,899	60,628,168	XXX	5,606,852,813	12.4	XXX	XXX	3,725,639,853	1,881,212,960
10.4 Other Loan-Backed and Structured Securities	175,568,253	1,303,432,448	1,443,022,792	518,565,101	308,053,372	XXX	3,748,641,966	8.3	XXX	XXX	1,319,285,844	2,429,356,122
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
10.6 Totals	1,036,096,038	8,261,288,892	16,943,573,729	10,167,101,291	8,984,260,787		45,392,320,737	100.0	XXX	XXX	33,058,676,247	12,333,644,490
10.7 Line 10.6 as a % of Col. 7	2.3	18.2	37.3	22.4	19.8		100.0	XXX	XXX	XXX	72.8	27.2
11. Total Bonds Prior Year												
11.1 Issuer Obligations	1,283,414,651	3,423,729,204	11,986,825,689	8,160,572,176	7,724,006,336	XXX	XXX	XXX	32,578,548,056	76.4	24,807,888,471	7,770,659,585
11.2 Residential Mortgage-Backed Securities	107,840,371	407,141,358	510,033,830	672,859,707	80,639,475	XXX	XXX	XXX	1,778,514,741	4.2	1,745,497,371	33,017,370
11.3 Commercial Mortgage-Backed Securities	26,447,689	302,205,386	4,379,766,089	792,259,042	19,391,789	XXX	XXX	XXX	5,520,069,995	12.9	3,637,666,799	1,882,403,196
11.4 Other Loan-Backed and Structured Securities	157,945,032	903,972,255	977,145,950	386,184,507	344,515,315	XXX	XXX	XXX	2,769,763,059	6.5	812,901,459	1,956,861,600
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
11.6 Totals	1,575,647,743	5,037,048,203	17,853,771,558	10,011,875,432	8,168,552,915		XXX	XXX	42,646,895,851	100.0	31,003,954,100	11,642,941,751
11.7 Line 11.6 as a % of Col. 9	3.7	11.8	41.9	23.5	19.2		XXX	XXX	100.0	XXX	72.7	27.3
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	618,900,185	4,001,435,906	8,051,284,728	6,820,440,091	6,929,325,726	XXX	26,421,386,636	58.2	24,807,888,471	58.2	26,421,386,636	XXX
12.2 Residential Mortgage-Backed Securities	111,549,643	464,134,655	454,097,044	487,949,484	74,633,093	XXX	1,592,363,919	3.5	1,745,497,371	4.1	1,592,363,919	XXX
12.3 Commercial Mortgage-Backed Securities	13,677,326	296,638,263	2,985,489,205	393,706,155	36,128,905	XXX	3,725,639,854	8.2	3,637,666,799	8.5	3,725,639,854	XXX
12.4 Other Loan-Backed and Structured Securities	62,324,315	514,603,603	550,218,162	130,693,658	61,446,103	XXX	1,319,285,841	2.9	812,901,459	1.9	1,319,285,841	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
12.6 Totals	806,451,469	5,276,812,427	12,041,089,139	7,832,789,388	7,101,533,827		33,058,676,250	72.8	31,003,954,100	72.7	33,058,676,250	XXX
12.7 Line 12.6 as a % of Col. 7	2.4	16.0	36.4	23.7	21.5		100.0	XXX	XXX	XXX	100.0	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	1.8	11.6	26.5	17.3	15.6		72.8	XXX	XXX	XXX	72.8	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations	112,036,571	1,517,902,990	2,940,095,823	1,823,405,873	1,611,620,428	XXX	8,005,061,685	17.6	7,770,659,585	18.2	XXX	8,005,061,685
13.2 Residential Mortgage-Backed Securities	3,442,312	9,030,570	3,649,993	1,890,843		XXX	18,013,718	0.0	33,017,370	0.1	XXX	18,013,718
13.3 Commercial Mortgage-Backed Securities	921,748	668,714,060	1,065,934,144	121,143,744	24,499,263	XXX	1,881,212,959	4.1	1,882,403,196	4.4	XXX	1,881,212,959
13.4 Other Loan-Backed and Structured Securities	113,243,938	788,828,845	892,804,630	387,871,443	246,607,269	XXX	2,429,356,125	5.4	1,956,861,600	4.6	XXX	2,429,356,125
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
13.6 Totals	229,644,569	2,984,476,465	4,902,484,590	2,334,311,903	1,882,726,960		12,333,644,487	27.2	11,642,941,751	27.3	XXX	12,333,644,487
13.7 Line 13.6 as a % of Col. 7	1.9	24.2	39.7	18.9	15.3		100.0	XXX	XXX	XXX	XXX	100.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10	0.5	6.6	10.8	5.1	4.1		27.2	XXX	XXX	XXX	XXX	27.2

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	465,363,033	465,363,033			
2. Cost of short-term investments acquired	8,025,675,997	21,327,066		8,004,348,931	
3. Accrual of discount					
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals	9,437	9,437			
6. Deduct consideration received on disposals	8,481,528,377	477,179,446		8,004,348,931	
7. Deduct amortization of premium	45,308	45,308			
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other than temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	9,474,782	9,474,782			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	9,474,782	9,474,782			

(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)		311,288,544
2.	Cost paid/(consideration received) on additions:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	686,761,720	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14		686,761,720
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17		
	3.2 Section 2, Column 19		
4.	Total gain (loss) on termination recognized, Section 2, Column 22		1,720,387,844
5.	Considerations received/(paid) on terminations, Section 2, Column 15		1,720,387,844
6.	Amortization:		
	6.1 Section 1, Column 19	(320,375,230)	
	6.2 Section 2, Column 21	(310,476,742)	(630,851,971)
7.	Adjustment to the book/adjusted carrying value of hedged item:		
	7.1 Section 1, Column 20		
	7.2 Section 2, Column 23		
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Section 1, Column 18		
	8.2 Section 2, Column 20		
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6+7+8)		367,198,292
10.	Deduct nonadmitted assets		
11.	Statement value at end of current period (Line 9 minus Line 10)		367,198,292

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)	
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	
	Change in variation margin on open contracts - All other	
	3.13 Section 1, Column 18, current year minus	
	3.14 Section 1, Column 18, prior year	
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	
	Change in amount recognized	
	3.23 Section 1, Column 19, current year to date minus	
	3.24 Section 1, Column 19, prior year	
3.3	Subtotal (Line 3.1 minus Line 3.2)	
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)	
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)	
4.3	Subtotal (Line 4.1 minus Line 4.2)	
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)	
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	

NONE

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

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	367,198,297	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		367,198,297
4.	Part D, Section 1, Column 5	373,244,037	
5.	Part D, Section 1, Column 6	(6,045,734)	
6.	Total (Line 3 minus Line 4 minus Line 5)		(6)

		Fair Value Check	
7.	Part A, Section 1, Column 16	1,547,848,016	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		1,547,848,016
10.	Part D, Section 1, Column 8	1,568,388,355	
11.	Part D, Section 1, Column 9	(20,540,339)	
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21		
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 11		
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	485,652,047	485,652,047		
2. Cost of cash equivalents acquired	21,199,564,016	20,310,958,868	888,605,148	
3. Accrual of discount	5,422,343	5,422,343		
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals	2	2		
6. Deduct consideration received on disposals	20,148,991,215	20,148,991,215		
7. Deduct amortization of premium	615	615		
8. Total foreign exchange change in book/adjusted carrying value				
9. Deduct current year's other than temporary impairment recognized				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,541,646,578	653,041,430	888,605,148	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	1,541,646,578	653,041,430	888,605,148	

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0900111		FISHERS	IN		02/11/2003	6.750	32,814						1,675,000	11/22/2002
0900131		SOLON	OH		01/30/2003	6.500	706,911						4,500,000	01/09/2003
0900189		SPOKANE	WA		08/01/2003	5.750	258,308						1,760,000	07/02/2003
0900208		DUBLIN	OH		10/07/2003	5.875	236,490						1,720,000	09/19/2003
0900209		COLUMBUS	OH		10/07/2003	5.875	472,980						2,900,000	09/19/2003
0900249		ALICE	TX		04/15/2004	6.400	747,199						3,500,000	01/16/2004
0900254		SPOKANE	WA		03/31/2004	6.000	824,599						9,150,000	01/20/2004
0900292		AMMON	ID		05/27/2004	5.750	761,690						4,400,000	04/17/2004
0900344		LIVONIA	MI		10/28/2004	6.275	1,466,253						3,400,000	07/28/2004
0900362		HICKORY	NC		11/04/2004	5.930	1,435,951						1,100,000	06/03/2015
0900374		NORCROSS	GA		12/16/2004	6.000	142,450						1,060,000	11/24/2004
0900377		KNOXVILLE	TN		12/14/2004	5.880	394,949						2,540,000	11/08/2004
0900413		OREM	UT		03/18/2005	5.900	553,000						3,200,000	02/03/2005
0900440		POWDER SPRINGS	GA		04/27/2005	5.750	757,771						3,400,000	09/23/2009
0900447		MEMPHIS	TN		05/10/2005	5.800	756,113						2,700,000	03/17/2005
0900509		ALBUQUERQUE	NM		09/15/2005	5.800	663,915						2,481,000	07/13/2005
0900510		ALBUQUERQUE	NM		09/15/2005	5.800	308,890						1,140,000	07/13/2005
0900513		DORAVILLE	GA		09/19/2005	6.000	205,922						1,730,000	09/08/2005
0900561		SOUTHFIELD	MI		12/15/2005	5.250	5,353,611						9,350,000	11/09/2005
0900588		CAREFREE	AZ		02/21/2006	6.160	406,154						4,200,000	12/12/2005
0900589		SCOTTSDALE	AZ		04/13/2006	6.160	326,077						4,500,000	12/28/2005
0900590		MESA	AZ		02/21/2006	6.160	395,747						4,800,000	02/12/2006
0900601		SAN ANTONIO	TX		02/16/2006	6.160	1,138,642						4,750,000	01/26/2006
0900643		ROLLA	MO		04/05/2006	6.000	2,014,999						4,200,000	04/01/2008
0900678		FOUNTAIN HILL	AZ		05/11/2006	6.340	1,061,074						1,500,000	01/31/2015
0900735		LELAND	NC		09/07/2006	6.580	403,274						1,150,000	02/14/2006
0900755		TUALATIN	OR		10/11/2006	6.450	585,737						3,230,000	09/11/2006
0900767		ANN ARBOR	MI		04/30/2007	6.250	1,455,475						5,270,000	04/01/2007
0900783		GARDENDALE	AL		02/16/2007	6.250	436,022						1,500,000	01/31/2007
0900821		LIVONIA	MI		04/30/2007	6.050	2,223,246						4,350,000	04/16/2007
0900863		MADISON HEIGHTS	MI		09/12/2007	6.580	686,391						2,080,000	08/01/2007
0900864		BRIGHTON	MI		09/12/2007	6.580	1,317,870						3,490,000	08/01/2007
0900869		BAKERSFIELD	CA		10/03/2007	6.570	755,890						5,120,000	09/14/2007
0900880		CARROLLTON	TX		09/25/2007	6.400	1,015,303						3,780,000	08/30/2007
0900883		BEACHWOOD	OH		10/15/2007	6.400	676,353						1,660,000	10/18/2007
0900923		NOVI	MI		12/12/2007	6.230	4,839,953						9,125,000	11/02/2007
0900925		COLLEGE STATION	TX		02/13/2008	6.250	709,602						3,125,000	01/22/2008
0900926		ROCKVILLE	MD		12/06/2007	6.240	3,092,981						5,900,000	10/24/2007
0900928		FRESNO	CA		12/03/2007	6.260	3,229,048						11,500,000	11/16/2007
0900932		DALLAS	TX		12/13/2007	6.200	777,517						1,880,000	11/19/2007
0900947		TOPEKA	KS		12/21/2007	6.200	809,513						3,360,000	11/29/2007
0900949		PENNSAUKEN	NJ		08/28/2008	6.400	620,857						1,425,000	11/30/2007
0900962		INDIANAPOLIS	IN		02/28/2008	6.200	2,781,645						5,900,000	02/15/2008
0900972		FARMERS BRANCH	TX		02/26/2008	6.200	672,848						3,050,000	02/07/2008
0900974		SYRACUSE	NY		03/20/2008	6.100	2,019,905						4,200,000	03/10/2008
0900975		GREENVILLE	TX		03/25/2008	6.100	3,186,961						5,400,000	02/04/2008
0900976		PONTIAC	MI		02/29/2008	6.150	1,572,500						4,500,000	02/12/2008
0900984		MARTINSBURG	WV		03/17/2008	6.100	1,442,703						8,940,000	02/26/2008
0900986		AUBURN HILLS	MI		05/01/2008	6.150	1,873,671						4,600,000	03/25/2008
0900989		SARATOGA SPRINGS	UT		05/21/2008	6.100	980,121						2,550,000	04/11/2008
0900999		SAN ANTONIO	TX		05/14/2008	6.180	439,616						2,100,000	04/08/2008
0901003		JACKSONVILLE	FL		06/06/2008	6.100	2,040,338						5,190,000	04/01/2008
0901004		ATLANTA	GA		05/29/2008	6.250	726,651						5,500,000	03/03/2008
0901009		PHOENIX	AZ		05/08/2008	6.000	1,600,407						3,955,000	03/26/2008
0901016		PHOENIX	AZ		03/31/2008	6.100	1,967,259						4,850,000	03/28/2008
0901017		HOUSTON	TX		04/30/2008	6.100	1,657,890						3,400,000	03/26/2008
0901018		UPPER MARLBOROUGH	MD		05/30/2008	6.100	4,623,518						20,700,000	05/01/2008
0901036		GULF BREEZE	FL		05/29/2008	6.150	3,695,220						7,265,000	05/01/2008
0901040		COLUMBUS	OH		08/01/2008	6.150	768,332						2,070,000	05/08/2008
0901041		COLUMBUS	OH		08/01/2008	6.150	2,040,058						5,590,000	05/08/2008
0901049		MENLO PARK	CA		06/02/2008	6.500	2,653,437						13,500,000	04/17/2008

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0901057		WILSON	NC		07/15/2008	6.150	510,969						1,910,000	06/06/2008
0901060		PACOIMA	CA		07/02/2008	6.150	2,336,255						9,400,000	05/07/2008
0901077		MADISON HEIGHTS	MI		11/14/2008	6.350	1,985,248						3,550,000	11/01/2008
0901083		SAN ANTONIO	TX		08/14/2008	6.500	578,410						1,340,000	07/24/2008
0901094		PINEVILLE	NC		08/28/2008	6.430	779,561						4,300,000	06/19/2008
0901099		SCOTTSDALE	AZ		09/09/2008	6.400	1,390,630						2,550,000	08/18/2008
0901114		WIXOM	MI		12/17/2008	6.400	1,976,644						4,750,000	06/01/2009
0901116		BLOOMINGDALE	IL		11/12/2008	6.400	1,419,089						6,205,000	11/05/2008
0901117		DALLAS	TX		11/18/2008	6.550	1,774,878						4,490,000	09/22/2008
0901127		SCOTTSDALE	AZ		12/02/2008	6.300	3,404,130						7,500,000	10/23/2008
0901138		LANCASTER	PA		02/05/2009	6.500	4,523,400						8,250,000	01/02/2009
0901139		SHERMAN	TX		01/15/2009	6.750	1,638,121						5,000,000	11/29/2008
0901157		PAINESVILLE	OH		05/07/2009	7.000	1,385,586						2,600,000	03/09/2009
0901172		BETHESDA	MD		07/30/2009	7.000	2,090,603						8,800,000	06/02/2009
0901180		JONESBORO	AR		12/02/2009	7.250	2,018,017						3,860,000	08/26/2009
0901182		CRESTWOOD	MO		08/26/2009	7.000	1,099,451						1,990,000	07/01/2009
0901184		OFALLON	MO		09/24/2009	7.000	4,070,077						7,600,000	07/31/2009
0901187		DALLAS	TX		08/17/2009	7.000	834,442						2,185,000	06/29/2009
0901188		BEACHWOOD	OH		09/09/2009	7.000	336,063						1,450,000	07/01/2009
0901189		LAKE WORTH	TX		09/29/2009	7.100	235,472						2,370,000	08/27/2009
0901195		MARTINSBURG	WV		11/09/2009	7.000	2,418,596						8,040,000	09/22/2009
0901196		FLOWOOD	MS		09/15/2009	7.000	1,187,106						2,200,000	07/28/2009
0901198		WEST VALLEY CITY	UT		10/02/2009	7.000	2,060,706						4,200,000	09/15/2009
0901205		AUSTIN	TX		10/30/2009	4.500	1,975,076						10,100,000	12/22/2014
0901207		HICKORY	NC		10/29/2009	4.950	1,332,394						5,935,000	09/10/2009
0901209		WALTON HILLS	OH		11/20/2009	7.000	3,436,732						7,600,000	11/03/2009
0901223		PASADENA	CA		01/28/2010	6.650	3,648,932						16,970,000	11/12/2009
0901228		BEACHWOOD	OH		12/15/2009	7.000	957,348						3,800,000	11/17/2009
0901233		OVERLAND PARK	KS		02/01/2010	6.650	2,791,267						9,900,000	01/06/2010
0901234		CINCINNATI	OH		02/18/2010	6.750	1,834,855						4,000,000	01/26/2010
0901239		MURRAY	UT		02/19/2010	6.750	2,645,606						5,900,000	10/08/2009
0901246		CHARLOTTE	NC		03/15/2010	5.000	1,013,686						2,920,000	02/16/2010
0901253		SALT LAKE CITY	UT		04/13/2010	6.750	2,112,806						4,800,000	03/29/2010
0901254		BRECKSVILLE	OH		04/19/2010	6.650	4,277,290						7,700,000	02/26/2010
0901261		HELENA	MT		05/06/2010	6.750	219,379						610,000	04/14/2010
0901262		BETHANY	OK		05/06/2010	6.750	253,853						670,000	04/20/2010
0901290		VANDALIA	OH		08/05/2010	6.500	1,476,620						4,000,000	06/24/2010
0901293		JACKSONVILLE	FL		08/12/2010	6.750	2,046,276						5,830,000	07/18/2010
0901294		INDIANAPOLIS	IN		07/01/2010	6.450	1,711,132						4,250,000	06/02/2010
0901299		ARTESIA	CA		08/25/2010	6.600	362,114						875,000	06/22/2010
0901301		ARTESIA	CA		08/25/2010	6.600	1,452,765						3,500,000	06/22/2010
0901302		ARTESIA	CA		08/25/2010	6.600	353,492						900,000	06/22/2010
0901303		ARTESIA	CA		08/25/2010	6.600	508,683						1,400,000	06/22/2010
0901304		AUSTINTOWN	OH		08/19/2010	6.350	1,929,155						3,560,000	07/16/2010
0901305		OREM	UT		07/01/2010	6.250	3,807,293						11,600,000	06/15/2010
0901306		SANTA FE	NM		07/06/2010	6.375	513,596						1,370,000	06/17/2010
0901307		ALBUQUERQUE	NM		07/06/2010	6.375	855,993						1,750,000	06/24/2010
0901308		ALBUQUERQUE	NM		07/06/2010	6.375	855,993						2,390,000	06/25/2010
0901310		BEDFORD HEIGHTS	OH		09/22/2010	6.300	1,211,058						2,320,000	06/25/2010
0901314		PHOENIX	AZ		09/08/2010	6.500	2,355,949						7,350,000	08/04/2010
0901316		WEST HENRIETTA	NY		09/14/2010	6.250	393,260						900,000	08/11/2010
0901318		HOUSTON	TX		08/26/2010	6.000	4,805,790						9,700,000	07/23/2010
0901322		JACKSON	MS		10/29/2010	6.100	2,655,761						4,900,000	09/01/2010
0901325		BEAUMONT	TX		12/02/2010	6.250	408,308						1,840,000	09/15/2010
0901326		SPARKS	NV		10/19/2010	6.100	1,756,229						3,900,000	08/13/2010
0901331		CARROLLTON	TX		10/08/2010	6.000	866,255						2,100,000	10/01/2010
0901334		CLEVELAND	OH		12/09/2010	6.000	1,241,833						3,300,000	10/22/2010
0901338		ALHAMBRA	CA		12/03/2010	5.750	1,861,532						3,910,000	11/01/2010
0901342		STERLING HEIGHTS	MI		11/30/2010	6.100	1,880,765						3,450,000	11/10/2010
0901345		RANCHO SANTA MARGARITA	CA		12/20/2010	5.900	1,142,674						3,016,000	10/11/2010
0901347		NASHVILLE	TN		12/17/2010	6.000	626,596						2,350,000	11/12/2010

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0901350		CREVE COEUR	MO		12/23/2010	5.500	6,829,336						11,455,000	10/11/2010
0901351		SKOKIE	IL		12/23/2010	5.500	4,246,639						7,100,000	11/22/2010
0901354		POMPANO BEACH	FL		12/17/2010	5.750	1,280,258						3,150,000	11/09/2010
0901355		PENNSAUKEN	NJ		12/09/2010	5.750	389,365						1,600,000	11/02/2010
0901356		MONTCLAIR	CA		03/01/2011	5.650	1,196,860						6,000,000	12/17/2010
0901361		LINCOLN	NE		02/01/2011	5.900	1,587,274						3,565,000	12/28/2010
0901366		EL PASO	TX		11/22/2010	5.900	905,441						2,175,000	10/07/2010
0901368		HOUSTON	TX		01/13/2011	5.900	1,220,980						2,600,000	12/20/2010
0901370		COLUMBUS	OH		02/28/2011	5.500	5,971,065						11,250,000	02/03/2011
0901371		BOULDER	CO		01/14/2011	5.500	1,532,489						3,070,000	12/02/2010
0901379		TACOMA	WA		01/28/2011	5.750	1,541,089						2,700,000	01/03/2011
0901381		ELLISVILLE	MO		03/04/2011	5.600	6,847,666						13,300,000	01/14/2011
0901382		CORONA	CA		01/27/2011	5.750	1,969,170						3,700,000	12/14/2010
0901386		CONROE	TX		02/22/2011	5.750	998,192						1,750,000	01/20/2011
0901394		PORTLAND	OR		02/16/2011	5.750	2,147,139						3,900,000	01/10/2011
0901395		EUGENE	OR		02/22/2011	5.800	4,298,988						9,750,000	01/11/2011
0901398		STROUDSBURG	PA		01/31/2011	5.500	2,496,282						6,000,000	12/31/2010
0901403		TEMPE	AZ		02/28/2011	5.750	1,375,472						5,100,000	01/25/2011
0901417		CINCINNATI	OH		04/04/2011	5.890	1,322,969						2,970,000	02/22/2011
0901420		RIDGELAND	MS		04/21/2011	5.860	2,733,632						5,500,000	03/03/2011
0901422		HOPKINSVILLE	KY		03/31/2011	5.850	5,693,734						9,800,000	03/08/2011
0901424		PINEVILLE	NC		03/17/2011	5.750	1,821,231						3,390,000	02/04/2011
0901432		MONROE	NC		04/12/2011	5.900	1,328,080						3,340,000	03/23/2011
0901436		SWEDESBORO	NJ		04/07/2011	5.850	951,355						1,875,000	02/18/2011
0901437		SWEDESBORO	NJ		03/30/2011	5.850	2,242,986						4,125,000	02/18/2011
0901444		NATIONAL CITY	CA		06/13/2011	5.920	887,595						2,500,000	03/11/2011
0901445		HEBRON	KY		05/11/2011	5.910	671,451						1,480,000	04/19/2011
0901453		LOS ANGELES	CA		06/08/2011	5.840	1,911,316						5,560,000	05/09/2011
0901456		OMAHA	NE		05/31/2011	5.780	1,773,554						3,600,000	05/11/2011
0901458		RIVERSIDE	CA		06/23/2011	5.840	2,345,706						6,500,000	04/29/2011
0901459		BEDFORD HEIGHTS	OH		05/26/2011	5.800	1,154,361						2,250,000	04/27/2011
0901460		BEDFORD HEIGHTS	OH		05/26/2011	5.800	2,031,992						3,900,000	04/27/2011
0901461		BEDFORD HEIGHTS	OH		05/26/2011	5.800	458,582						900,000	04/27/2011
0901462		STOW	OH		06/09/2011	5.750	3,264,183						5,850,000	05/20/2011
0901463		BURNSVILLE	MN		06/01/2011	5.710	1,814,941						3,670,000	05/12/2011
0901466		BISMARCK	ND		06/21/2011	5.680	1,928,355						3,290,000	04/22/2011
0901467		CHANHASSEN	MN		08/29/2011	5.950	2,406,209						6,810,000	06/22/2011
0901468		EAGAN	MN		07/01/2011	5.800	911,467						1,620,000	05/19/2011
0901472		MAYFIELD HEIGHTS	OH		07/28/2011	5.650	1,451,299						5,000,000	06/06/2011
0901474		MONTCLAIR	CA		08/11/2011	5.660	4,390,715						11,500,000	07/14/2011
0901475		HUNTSVILLE	AL		06/30/2011	5.750	957,608						2,350,000	06/07/2011
0901480		MILWAUKEE	WI		07/12/2011	5.600	1,979,022						3,300,000	06/01/2011
0901482		JACKSON	MS		07/21/2011	5.600	681,865						1,425,000	06/02/2011
0901484		WEST ALLIS	WI		07/19/2011	5.500	711,204						3,000,000	06/16/2011
0901486		BOULDER	CO		12/06/2011	5.600	1,577,870						3,150,000	10/28/2011
0901492		CARLSBAD	CA		07/29/2011	5.600	1,342,958						2,690,000	06/09/2011
0901499		SKOKIE	IL		08/19/2011	5.600	4,780,932						8,100,000	07/14/2011
0901500		CAMBRIDGE	MN		09/01/2011	5.600	1,063,777						2,550,000	07/08/2011
0901501		COON RAPIDS	MN		09/01/2011	5.600	1,128,906						2,050,000	07/08/2011
0901514		GLENDALE	WI		09/23/2011	5.600	2,507,876						4,075,000	07/19/2011
0901515		RICHMOND	KY		09/13/2011	5.600	3,687,700						6,200,000	07/29/2011
0901520		BROCKTON	MA		11/30/2011	5.600	2,591,798						9,730,000	09/22/2011
0901521		TAYLORSVILLE	UT		09/30/2011	5.600	1,660,223						3,600,000	08/23/2011
0901523		KNOXVILLE	TN		09/30/2011	5.600	945,813						4,200,000	08/31/2011
0901524		ROSEVILLE	MI		08/30/2011	5.850	1,423,572						2,850,000	07/29/2011
0901525		NIAGARA FALLS	NY		11/29/2011	5.750	908,045						2,100,000	09/06/2011
0901528		EDEN PRAIRIE	MN		09/26/2011	4.250	1,866,051						5,620,000	03/06/2015
0901533		INDEPENDENCE	OH		11/29/2011	5.600	2,015,959						4,300,000	09/29/2011
0901534		SAN ANTONIO	TX		09/12/2011	4.700	1,335,560						4,900,000	07/16/2015
0901535		SALT LAKE CITY	UT		10/18/2011	4.500	890,053						2,900,000	07/14/2015
0901536		WEST BLOOMFIELD	MI		10/05/2011	5.750	1,196,619						2,475,000	10/01/2011

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0901538		KIRKLAND	WA		12/02/2011	5.600	872,684						2,475,000	09/19/2011
0901542		DRAPER	UT		12/15/2011	5.600	1,954,807						3,900,000	11/16/2011
0901544		LADUE	MO		12/20/2011	5.350	3,425,712						5,350,000	12/01/2011
0901548		AUBURN HILLS	MI		12/23/2011	5.750	708,892						2,300,000	12/02/2011
0901553		OAK LAWN	IL		01/25/2012	5.350	3,912,499						7,700,000	01/02/2012
0901557		CHARLOTTE	NC		02/06/2012	5.350	911,782						1,410,000	01/10/2012
0901559		TACOMA	WA		02/15/2012	5.350	4,001,906						9,000,000	12/15/2011
0901560		TACOMA	WA		02/15/2012	5.350	2,123,460						5,200,000	12/15/2011
0901563		TUCSON	AZ		03/29/2012	5.400	3,649,919						9,100,000	01/23/2012
0901571		HARRISON CITY	PA		04/30/2012	5.100	8,110,361						13,900,000	03/20/2012
0901572		EGAN	MN		04/05/2012	5.100	1,578,110						3,450,000	03/02/2012
0901575		ABERDEEN	NC		04/26/2012	5.000	7,263,035						13,230,000	04/06/2012
0901579		JACKSON	MS		04/17/2012	5.100	5,606,973						9,200,000	03/14/2012
0901580		MEMPHIS	TN		03/27/2012	5.350	5,242,596						9,370,000	02/27/2012
0901583		WIXOM	MI		04/19/2012	5.000	765,841						1,700,000	03/19/2012
0901585		DRAPER	UT		03/30/2012	4.950	636,162						2,460,000	03/07/2012
0901586		FOUNTAIN VALLEY	CA		05/10/2012	4.850	841,641						1,950,000	04/03/2012
0901595		FREDERICK	MD		05/31/2012	5.500	5,930,617						12,200,000	04/25/2012
0901597		VENTURA	CA		05/29/2012	4.750	1,636,399						4,700,000	04/10/2012
0901602		TIGARD	OR		06/13/2012	4.850	1,670,810						4,700,000	05/07/2012
0901603		ALISA VIEJO	CA		05/31/2012	4.750	3,491,800						7,900,000	05/11/2012
0901604		FORT COLLINS	CO		06/08/2012	4.150	3,747,349						8,830,000	03/09/2015
0901606		ATLANTA	GA		06/13/2012	4.900	1,470,984						2,760,000	04/16/2012
0901608		BRENTWOOD	TN		05/31/2012	4.750	2,728,167						4,500,000	04/19/2012
0901610		SPRINGFIELD	MO		06/27/2012	5.100	1,549,989						2,800,000	06/11/2012
0901611		PENNSAUKEN	NJ		05/18/2012	5.000	1,293,722						2,300,000	02/10/2012
0901612		AKRON	OH		06/27/2012	4.750	2,097,184		4,626				3,900,000	06/14/2012
0901613		LOS ANGELES	CA		06/28/2012	5.000	1,406,894						3,800,000	05/17/2012
0901616		ANDERSON	IN		07/12/2012	4.750	4,366,703						8,500,000	05/15/2012
0901617		JACKSON	MS		06/28/2012	5.000	1,592,289						3,690,000	05/21/2012
0901618		ORANGE	CA		06/27/2012	4.850	1,096,075						2,500,000	05/23/2012
0901622		MINNEAPOLIS	MN		07/10/2012	5.000	1,321,989						2,850,000	05/23/2012
0901624		BARTLETT	TN		07/31/2012	5.000	1,717,837		1,835				2,900,000	05/22/2012
0901625		RIVERVIEW	FL		08/28/2012	4.950	3,523,350						6,900,000	06/15/2012
0901627		GARDNER	KS		09/04/2012	4.800	1,405,672						2,760,000	07/19/2012
0901630		BLAINE	MN		08/16/2012	4.850	1,521,535		5,431				2,800,000	07/30/2012
0901632		SOMERSET	KY		09/07/2012	5.000	2,733,360						5,650,000	07/20/2012
0901633		DULUTH	GA		10/04/2012	5.000	2,485,025						4,700,000	09/14/2012
0901636		PASADENA	CA		09/04/2012	4.600	3,885,489						11,100,000	08/01/2012
0901641		JOHNSON CITY	TN		09/10/2012	4.650	6,160,102						13,300,000	08/16/2012
0901642		LOGAN	UT		09/11/2012	4.650	5,148,085						9,260,000	07/18/2012
0901643		SNELVILLE	GA		10/01/2012	4.850	990,997						2,300,000	08/01/2012
0901644		KALAMAZOO	MI		09/20/2012	4.750	2,093,274						4,710,000	08/14/2012
0901645		WEST SENECA	NY		10/18/2012	4.650	2,267,378						4,350,000	07/14/2012
0901646		BENICIA	CA		09/05/2012	5.000	734,837						2,790,000	07/17/2002
0901647		VICTORIA	TX		08/30/2012	4.800	2,139,950						4,000,000	08/16/2012
0901648		FOUNTAIN VALLEY	CA		09/10/2012	4.600	1,087,937						2,900,000	08/20/2012
0901650		PORTLAND	OR		11/15/2012	4.550	2,327,206						4,450,000	09/26/2012
0901651		MILL VALLEY	CA		09/25/2012	4.850	2,138,166						6,020,000	08/22/2012
0901654		CAMARILLO	CA		09/28/2012	4.500	1,254,985						3,300,000	08/08/2012
0901655		CITY OF LEON VALLEY	TX		10/10/2012	4.750	1,018,515						2,000,000	09/03/2012
0901657		SAN ANTONIO	TX		10/29/2012	4.500	1,099,666						2,300,000	09/10/2012
0901660		LEXINGTON	KY		12/04/2012	4.250	4,495,456						7,210,000	09/25/2012
0901661		PINSON	AL		11/20/2012	4.550	3,361,928						6,525,000	09/26/2012
0901663		GAINESVILLE	GA		10/24/2012	4.750	6,072,139						9,750,000	10/08/2012
0901664		LEXINGTON	KY		11/01/2012	4.500	2,883,211						5,500,000	09/19/2012
0901665		ATLANTA	GA		11/13/2012	4.500	2,182,711						4,700,000	10/30/2012
0901667		GRAFTON	WI		11/08/2012	4.500	1,273,940						2,350,000	09/04/2012
0901668		FOLSOM	PA		12/18/2012	4.500	1,405,622						3,200,000	10/26/2012
0901673		DRAPER	UT		11/21/2012	4.500	1,111,985						2,400,000	10/18/2012
0901674		LEXINGTON	KY		11/19/2012	4.350	3,430,620						5,575,000	10/25/2012

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0901675		MINNEAPOLIS	MN		12/18/2012	4.630	2,591,837						4,600,000	12/14/2012
0901676		STERLING HEIGHTS	MI		12/21/2012	4.550	2,912,619						5,750,000	10/26/2012
0901677		WIXOM	MI		12/21/2012	4.500	3,250,277						5,375,000	10/26/2012
0901678		BROKEN ARROW	OK		12/12/2012	4.550	1,418,139						2,700,000	11/05/2012
0901679		PHENIX CITY	AL		12/14/2012	4.600	2,406,601						5,200,000	11/07/2012
0901680		KANSAS CITY	KS		12/13/2012	4.400	1,657,397						3,300,000	11/20/2012
0901681		ORO VALLEY	AZ		12/18/2012	4.700	3,734,945						6,500,000	11/02/2012
0901682		MARYVILLE	TN		12/13/2012	4.500	2,039,308						3,850,000	11/29/2012
0901683		NEW BERLIN	WI		12/28/2012	4.250	9,034,770						16,740,000	11/27/2012
0901686		REDMOND	WA		12/20/2012	4.350	1,847,204						4,600,000	11/06/2012
0901687		LYNNWOOD	WA		12/20/2012	4.350	1,011,564						2,400,000	11/06/2012
0901688		NEW HOPE	MN		12/27/2012	4.650	1,421,712						2,400,000	11/06/2012
0901689		SOMERSET	NJ		01/07/2013	4.500	1,772,416						6,800,000	11/15/2012
0901690		AMERICAN FORK	UT		12/27/2012	4.500	2,342,892						4,020,000	11/06/2012
0901691		ST CLOUD	MN		12/20/2012	4.450	2,340,852						4,100,000	11/28/2012
0901692		SIGNAL HILL	CA		12/27/2012	4.350	2,072,210						5,970,000	12/07/2012
0901693		CINCINNATI	OH		12/27/2012	4.260	1,525,051		20,867				6,710,000	11/07/2012
0901695		BENSALEM	PA		01/08/2013	4.350	7,423,492						14,150,000	12/21/2012
0901697		DURHAM	NC		02/25/2013	4.750	1,679,223						3,400,000	12/07/2012
0901699		FLORENCE	KY		01/24/2013	4.250	1,352,426						4,360,000	12/04/2012
0901700		FRANKLIN	TN		02/19/2013	4.500	1,228,322						2,900,000	01/13/2013
0901701		SNYDER	TX		02/20/2013	4.850	1,859,792						3,750,000	01/04/2013
0901702		ANDREWS	TX		02/19/2013	4.700	1,327,822						3,550,000	01/10/2013
0901703		PACE	FL		02/01/2013	4.500	2,747,244						4,500,000	12/04/2012
0901704		TOWN OF PERINTON	NY		01/28/2013	4.600	1,328,189						2,525,000	12/17/2012
0901705		KENNESAW	GA		01/09/2013	4.650	1,984,320						4,190,000	12/04/2012
0901707		TUCSON	AZ		03/28/2013	4.600	5,287,804						10,850,000	02/13/2013
0901708		ORANGE	CA		01/30/2013	4.250	2,426,585						6,100,000	01/04/2013
0901709		MINNEAPOLIS	MN		02/12/2013	4.250	4,181,558						9,000,000	01/18/2013
0901710		ROCK HALL	MD		01/29/2013	4.350	296,705						2,275,000	01/05/2013
0901711		COMMERCE TOWNSHIP	MI		02/28/2013	4.350	1,149,659						3,200,000	12/28/2012
0901713		CRESTVIEW HILLS	KY		02/26/2013	4.250	1,728,729		11,953				5,500,000	01/22/2013
0901714		ST LOUIS PARK	MN		03/20/2013	4.450	2,002,747						3,890,000	02/01/2013
0901716		KENNESAW	GA		02/28/2013	4.350	1,190,133						2,045,000	01/16/2013
0901717		WEST PALM BEACH	FL		03/05/2013	4.250	2,937,045						8,900,000	02/06/2013
0901718		WOODSIDE	NY		03/25/2013	4.150	6,066,566						11,000,000	03/04/2013
0901719		GLENDALE	WI		03/28/2013	4.250	2,217,837						4,000,000	01/24/2013
0901720		WASHINGTON	DC		03/11/2013	4.250	3,637,253						7,600,000	01/23/2013
0901721		TAKOMA PARK	MD		03/11/2013	4.250	1,330,702						3,200,000	01/18/2013
0901722		CHICAGO	IL		05/17/2013	4.500	1,615,102						5,900,000	03/21/2013
0901725		MINNETONKA	MN		04/01/2013	3.850	3,947,911						11,670,000	02/12/2013
0901726		MINNETONKA	MN		04/01/2013	3.850	3,947,911						12,910,000	02/12/2013
0901730		BLAINE	MN		04/01/2013	3.850	3,158,329						13,800,000	02/07/2013
0901731		SAN ANTONIO	TX		04/18/2013	4.600	1,364,138						2,500,000	03/05/2013
0901734		ROMEOVILLE	IL		04/30/2013	4.150	1,185,567						2,590,000	02/22/2013
0901735		FOUNTAIN VALLEY	CA		04/10/2013	3.890	1,410,840						9,500,000	03/12/2013
0901736		PLANTATION	FL		04/11/2013	4.250	2,247,515						10,900,000	03/24/2013
0901737		KENOSHA	WI		04/16/2013	3.880	5,374,626						10,530,000	03/13/2013
0901738		HIGHLAND PARK	IL		04/16/2013	4.150	3,107,782						6,350,000	03/08/2013
0901743		EAGAN	MN		04/01/2013	4.250	1,566,439						3,520,000	01/07/2016
0901744		ALPHARETTA	GA		04/30/2013	4.350	4,784,823						9,900,000	03/19/2013
0901745		MANSFIELD	TX		05/16/2013	4.360	1,127,647						2,400,000	04/15/2013
0901746		MOBILE	AL		05/24/2013	4.350	936,721						2,000,000	03/17/2013
0901747		IRVINE	CA		05/16/2013	4.000	2,800,146						6,930,000	04/02/2013
0901748		SOUTH JORDAN	UT		05/22/2013	4.000	2,663,683						5,100,000	04/25/2013
0901749		SAN DIEGO	CA		06/25/2013	4.150	2,632,550						5,215,000	06/15/2013
0901750		TUCSON	AZ		05/22/2013	4.350	8,956,759						18,100,000	03/12/2013
0901751		HAMBURG	NY		05/09/2013	4.450	935,895						1,800,000	03/25/2013
0901752		LEE'S SUMMIT	MO		04/23/2013	4.000	4,060,893						6,470,000	03/06/2013
0901753		KIRKLAND	WA		04/30/2013	3.850	1,371,404						4,200,000	03/24/2013
0901754		NOVI	MI		05/15/2013	4.450	967,228						1,650,000	04/24/2013

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0901755		DEERFIELD	IL		05/22/2013	4.150	2,136,236						3,750,000	03/08/2013
0901756		CITY OF INDUSTRY	CA		05/24/2013	4.000	901,958						5,840,000	04/04/2013
0901757		WOODBRIDGE	VA		05/31/2013	4.280	932,127						1,730,000	03/19/2013
0901758		OSHKOSH	WI		06/14/2013	3.950	4,603,122						9,500,000	05/17/2013
0901759		SUWANEE	GA		05/20/2013	4.400	1,832,115						2,960,000	04/20/2013
0901760		SPRING	TX		05/30/2013	4.250	2,558,758						4,180,000	05/02/2013
0901761		FAIRFIELD	OH		05/15/2013	3.950	2,885,366						7,540,000	04/08/2013
0901762		CINCINNATI	OH		05/15/2013	3.950	1,442,683						3,920,000	04/08/2013
0901763		WHITEFISH BAY	WI		06/06/2013	3.900	1,879,427						4,000,000	05/13/2013
0901764		MOBILE	AL		06/18/2013	4.250	1,432,796						3,620,000	05/07/2013
0901765		HAWTHORNE	CA		07/16/2013	4.200	2,906,532						10,300,000	05/24/2013
0901766		LA PUENTE	CA		06/03/2013	3.950	974,072						15,150,000	04/26/2013
0901767		MILL VALLEY	CA		06/10/2013	4.400	897,063						2,270,000	04/22/2013
0901768		RAPID CITY	SD		06/05/2013	4.100	3,655,846						6,400,000	04/16/2013
0901769		SAINT JOHNS	FL		06/20/2013	4.150	3,078,704						6,750,000	05/06/2013
0901770		KANSAS CITY	MO		06/14/2013	4.100	5,043,784						10,140,000	05/15/2013
0901771		INDIANAPOLIS	IN		06/25/2013	4.150	1,096,680						2,100,000	05/07/2013
0901772		TORRANCE	CA		06/27/2013	4.000	1,780,441						3,900,000	05/19/2013
0901773		SOUTHAVEN	MS		07/08/2013	4.250	977,911						2,100,000	05/25/2013
0901774		WINTER PARK	FL		07/09/2013	4.250	930,955						3,660,000	04/24/2013
0901775		PHOENIX	AZ		07/10/2013	4.150	3,529,776						6,500,000	05/13/2013
0901777		ROCKY MOUNT	NC		06/26/2013	4.250	2,157,004						4,700,000	04/29/2013
0901778		ALPHARETTA	GA		06/27/2013	4.350	1,152,191		2,871				2,150,000	05/13/2013
0901780		ORANGE	CA		06/28/2013	4.150	981,629						2,200,000	05/30/2013
0901781		CHARLOTTE	NC		07/19/2013	4.250	1,725,661						4,100,000	06/24/2013
0901782		AGOURA HILLS	CA		08/14/2013	3.950	1,947,170						9,000,000	07/12/2013
0901783		PLANTATION	FL		08/06/2013	4.150	1,524,343						4,300,000	06/07/2013
0901785		TUCSON	AZ		07/03/2013	4.350	2,333,068						3,950,000	06/18/2013
0901787		WILMINGTON	NC		08/01/2013	3.800	928,468						2,680,000	06/27/2013
0901788		FERGUSON	MO		08/13/2013	3.900	4,677,520						10,800,000	07/09/2013
0901792		NEW BERLIN	WI		08/07/2013	3.850	2,750,728						4,700,000	06/04/2013
0901793		WINDER	GA		07/18/2013	4.350	1,827,749						3,815,000	06/11/2013
0901797		ELLISVILLE	MO		08/13/2013	3.900	7,127,649						13,000,000	07/12/2013
0901798		MILWAUKEE	WI		08/08/2013	3.920	6,051,921						12,000,000	06/06/2013
0901801		STONE MOUNTAIN	GA		08/14/2013	4.050	5,106,615						9,150,000	08/01/2013
0901802		NEWPORT NEWS	VA		08/01/2013	4.000	5,526,124						11,100,000	06/19/2013
0901803		HAMBURG	NY		08/15/2013	4.170	3,229,016						5,700,000	06/21/2013
0901804		WEST JORDAN	UT		08/27/2013	4.150	5,043,783						14,230,000	07/19/2013
0901805		BIRMINGHAM	AL		09/03/2013	4.550	7,241,698						13,950,000	07/16/2013
0901806		BROOKLYN	NY		08/02/2013	4.050	6,557,953						15,100,000	06/24/2013
0901807		EL PASO	TX		09/05/2013	4.500	447,391						1,792,727	07/15/2013
0901808		ANN ARBOR	MI		08/29/2013	4.300	1,775,582						4,100,000	07/11/2013
0901809		PERRY	GA		07/31/2013	4.550	1,840,487						3,000,000	07/01/2013
0901811		CORAL SPRINGS	FL		08/15/2013	4.300	1,249,828						3,100,000	05/28/2013
0901814		TUSCON	AZ		09/26/2013	4.690	1,122,722						6,397,368	07/16/2013
0901815		ATLANTA	GA		09/10/2013	4.570	1,939,369						3,700,000	07/03/2013
0901816		ATLANTA	GA		09/10/2013	4.570	2,314,759						4,600,000	07/03/2013
0901818		SYRACUSE	NY		09/17/2013	4.620	2,338,431						3,675,000	07/31/2013
0901819		LAWRENCEVILLE	NJ		10/09/2013	4.650	1,996,701						4,000,000	08/14/2013
0901820		CARROLLTON	GA		09/26/2013	4.830	1,179,539						2,125,000	09/09/2013
0901821		ATHENS	GA		09/26/2013	4.830	2,069,366						3,600,000	09/04/2013
0901822		MIAMI	FL		09/25/2013	4.770	2,902,923						7,600,000	08/07/2012
0901823		EL PASO	TX		10/17/2013	4.770	2,779,495						5,720,000	09/04/2013
0901824		SPRING HILL	KS		10/03/2013	4.670	1,409,151						3,270,000	07/31/2013
0901825		RIVERSIDE	CA		10/10/2013	4.680	1,630,751						3,700,000	09/10/2013
0901826		BELLEVUE	WA		09/30/2013	4.660	1,114,282						4,700,000	08/13/2013
0901827		SAN ANTONIO	TX		09/30/2013	4.680	2,899,186						4,650,000	08/20/2013
0901828		INDIANAPOLIS	IN		09/19/2013	4.630	3,366,891						5,750,000	08/26/2013
0901829		ADDISON	IL		10/10/2013	4.500	8,250,702						16,400,000	09/06/2013
0901830		BREA	CA		10/30/2013	4.490	2,263,828						5,100,000	09/12/2013
0901831		REDMOND	WA		10/07/2013	4.550	3,715,860						7,500,000	08/16/2013

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0901834		MADISON HEIGHTS	MI		10/17/2013	4.630	1,516,928						4,450,000	08/27/2013
0901835		LORTON	VA		11/21/2013	4.810	7,020,269						10,700,000	09/05/2013
0901836		SAINT JOHNS	FL		10/03/2013	4.900	798,650						1,700,000	09/10/2013
0901837		SCOTTSDALE	AZ		10/24/2013	4.600	997,646						2,575,000	09/26/2013
0901838		SCOTTSDALE	AZ		10/24/2013	4.600	1,360,426						5,000,000	09/26/2013
0901839		SCOTTSDALE	AZ		10/24/2013	4.600	1,813,902						5,200,000	09/26/2013
0901842		MIDDLETON	WI		10/24/2013	4.670	5,991,791						11,900,000	09/09/2013
0901843		OAK RIDGE	NC		10/31/2013	4.650	7,533,009						14,600,000	09/03/2013
0901844		HOUSTON	TX		11/12/2013	5.150	1,259,318						2,160,000	10/14/2013
0901845		ORANGE	CA		11/06/2013	4.570	3,944,130						10,600,000	09/18/2013
0901846		MEMPHIS	TN		01/15/2014	4.840	8,493,409						14,600,000	11/05/2013
0901847		KENNESAW	GA		11/01/2013	5.060	1,765,507						3,350,000	10/02/2013
0901848		WINSTON SALEM	NC		10/31/2013	5.050	1,767,732						3,250,000	09/26/2013
0901849		SHERWOOD	OR		12/18/2013	4.970	2,162,945						5,181,496	09/30/2013
0901850		RIVERVIEW	FL		12/04/2013	5.040	987,164						1,979,167	10/22/2013
0901851		TALLAHASSEE	FL		12/09/2013	5.040	8,843,387						20,400,000	10/16/2013
0901852		SANTA MONICA	CA		01/14/2014	5.090	1,303,177						3,113,514	10/03/2013
0901855		WITCHITA FALLS	TX		11/19/2013	5.150	1,488,668						2,900,000	10/10/2013
0901856		MURRELLS INLET	SC		01/08/2014	4.710	7,406,491						12,600,000	11/04/2013
0901857		NEW YORK	NY		11/22/2013	4.850	2,882,740						4,600,000	10/17/2013
0901859		KILLEEN	TX		12/16/2013	5.160	3,049,144						6,420,000	10/28/2013
0901860		BROOMFIELD	CO		12/05/2013	4.800	4,384,947						7,700,000	10/15/2013
0901861		LOUISVILLE	KY		01/02/2014	4.600	3,833,852						6,900,000	11/21/2013
0901862		FORT WORTH	TX		01/02/2014	4.900	1,488,329						3,640,000	10/25/2013
0901863		CHITTENANGO	NY		12/19/2013	4.900	2,519,706						4,800,000	11/06/2013
0901864		ALBUQUERQUE	NM		12/19/2013	4.500	952,999						2,901,786	11/14/2013
0901865		ALBUQUERQUE	NM		12/19/2013	4.500	3,932,240						10,486,784	11/14/2013
0901866		GERMANTOWN	WI		01/07/2014	4.600	1,772,839						4,888,889	10/22/2013
0901870		ST. PETER	MN		02/07/2014	4.850	2,433,852						4,190,000	12/12/2013
0901871		CHANHASSEN	MN		01/21/2014	4.690	4,431,158						8,780,000	12/05/2013
0901872		ARDMORE	PA		01/07/2014	4.730	1,166,141						2,000,000	11/13/2013
0901873		BROOKFIELD	WI		01/17/2014	4.500	9,384,971						15,650,000	06/23/2013
0901875		CHARLOTTE	NC		01/16/2014	4.750	1,326,546						2,150,000	12/12/2013
0901877		TUALATIN	OR		01/22/2014	4.750	3,153,398						5,900,000	06/10/2016
0901878		STONE MOUNTAIN	GA		01/22/2014	4.650	5,495,678						9,400,000	11/18/2013
0901880		MINNEAPOLIS	MN		01/31/2014	4.790	3,984,158						7,600,000	05/19/2015
0901881		VIRGINIA BEACH	VA		01/31/2014	4.910	1,602,981						2,930,000	12/14/2013
0901882		EXTON	PA		01/23/2014	5.000	739,319		2,548				2,268,452	11/22/2013
0901883		LOGAN	UT		04/14/2014	4.740	8,966,602						17,600,000	02/28/2014
0901884		ALBUQUERQUE	NM		03/04/2014	4.600	1,011,299						1,805,556	01/09/2014
0901886		DUBLIN	OH		02/20/2014	4.860	1,681,633						3,940,000	12/30/2013
0901887		FORT WAYNE	IN		03/17/2014	4.950	7,577,153						15,031,250	01/09/2014
0901888		COLORADO SPRINGS	CO		05/16/2014	5.030	4,005,828						7,250,000	12/31/2013
0901889		CORPUS CHRISTI	TX		03/20/2014	5.200	2,180,175						4,400,000	01/24/2014
0901891		KANNAPOLIS	NC		04/01/2014	5.090	2,769,109						4,350,000	03/03/2014
0901892		CHARLOTTE	NC		03/27/2014	5.010	1,844,281						5,090,000	02/24/2014
0901893		MIDLOTHIAN	VA		03/27/2014	4.840	2,056,681						3,700,000	02/19/2014
0901894		MARIETTA	GA		04/10/2014	5.050	3,943,883						7,190,000	01/27/2014
0901895		MINNEAPOLIS	MN		04/30/2014	4.760	3,924,174						7,200,000	03/03/2014
0901896		TUCSON	AZ		03/27/2014	4.900	1,768,918						3,750,000	02/10/2014
0901897		SNELLVILLE	GA		05/02/2014	4.700	1,845,222						4,100,000	03/18/2014
0901898		ODESSA	TX		04/30/2014	4.900	2,386,332						5,240,000	04/03/2014
0901899		ODESSA	TX		04/30/2014	4.900	2,727,236						5,890,000	04/03/2014
0901900		GAINESVILLE	FL		04/15/2014	4.900	3,830,178						8,100,000	03/25/2014
0901901		VICTORIA	TX		05/14/2014	4.870	1,858,986		4,905				3,240,000	03/19/2014
0901902		MEBANE	NC		05/01/2014	4.790	7,097,133						11,540,000	03/17/2014
0901903		INDIANAPOLIS	IN		06/27/2014	4.600	4,724,666						7,350,000	01/17/2014
0901904		INDIANAPOLIS	IN		05/22/2014	4.500	2,753,727						4,430,000	03/14/2014
0901905		INDIANAPOLIS	IN		05/28/2014	4.500	3,648,688						6,000,000	03/14/2014
0901906		WICHITA FALLS	TX		05/01/2014	4.500	6,872,512						10,650,000	03/19/2014
0901907		SOUTHAVEN	MS		05/14/2014	4.670	1,814,135						3,520,000	03/20/2014

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0901908		BALTIMORE	MD		04/29/2014	4.630	4,797,261						7,500,000	03/20/2014
0901909		TEMECULA	CA		05/30/2014	4.550	1,933,982						3,700,000	04/17/2014
0901911		NEW HUDSON	MI		06/02/2014	4.830	3,446,197						6,350,000	04/22/2014
0901912		BLOOMFIELD HILLS	MI		06/02/2014	4.930	3,623,405						7,000,000	04/24/2014
0901913		HOUSTON	TX		06/05/2014	4.800	3,425,287						6,200,000	04/24/2014
0901914		DENVER	CO		05/01/2014	4.630	3,095,397						5,950,000	04/08/2014
0901915		GAINESVILLE	FL		06/25/2014	4.730	5,152,247						10,055,000	05/02/2014
0901916		CRANBURY	NJ		09/09/2014	4.500	1,132,162						6,065,217	05/21/2014
0901917		RIALTO	CA		06/16/2014	4.650	3,972,259						13,840,000	05/13/2014
0901918		TEMPLE	TX		07/01/2014	4.970	2,550,793						3,840,000	05/20/2014
0901919		KATY	TX		07/21/2014	4.730	3,575,721						6,000,000	05/13/2014
0901920		FORT WORTH	TX		10/01/2014	4.680	6,095,207						10,300,000	06/10/2014
0901921		CHESAPEAKE	MD		06/30/2014	4.560	6,646,713						12,000,000	05/06/2014
0901922		WINCHESTER	KY		07/30/2014	4.610	4,122,214						6,100,000	04/30/2014
0901923		DOTHAN	AL		10/01/2014	4.650	2,022,789						3,300,000	06/04/2014
0901925		ROME	GA		07/01/2014	4.600	3,331,322						6,515,000	06/11/2014
0901926		MINNETONKA	MN		07/29/2014	4.540	4,841,643						9,500,000	06/19/2014
0901927		LONG BEACH	CA		08/18/2014	4.600	2,225,875						4,900,000	06/24/2014
0901928		ANNADALE	VA		09/02/2014	4.600	3,253,297						5,600,000	06/27/2014
0901930		CHICAGO	IL		07/31/2014	4.500	2,403,586						5,275,000	07/10/2014
0901931		AMES	IA		09/18/2014	4.740	3,158,834						5,300,000	07/17/2014
0901932		KENNESAW	GA		09/17/2014	4.500	2,171,892						5,160,000	08/22/2014
0901933		CRANBURY	NJ		12/02/2014	4.500	2,264,241						4,598,529	09/11/2014
0901934		AUSTIN	TX		10/21/2014	4.650	2,609,359						4,930,000	08/27/2014
0901936		AUSTELL	GA		10/30/2014	4.500	2,437,025						5,000,000	09/28/2014
0901937		LOUIVILLE	KY		10/31/2014	4.250	2,417,597						4,320,000	08/28/2014
0901938		URBANDALE	IA		11/03/2014	4.050	12,596,539						18,200,000	10/07/2014
0901939		RIVERSIDE	CA		12/01/2014	4.100	1,857,126						3,930,000	09/25/2014
0901940		PORTLAND	OR		11/20/2014	4.100	6,428,105						12,950,000	10/03/2014
0901942		READINGTON	NJ		12/23/2014	4.100	10,672,835						24,345,113	09/03/2014
0901943		LOPATCONG TWNSHIP/PHILLIPSBURG	NJ		12/23/2014	4.100	6,365,432						21,155,237	09/03/2014
0901944		SEATTLE	WA		02/09/2015	4.000	3,235,680						7,480,000	10/15/2014
0901945		BRENTWOOD	CA		12/01/2014	4.400	4,191,905						7,400,000	10/29/2014
0901946		MADISON	TN		01/06/2015	4.180	1,438,610						3,550,000	12/15/2014
0901947		CHICAGO	IL		12/12/2014	3.960	3,396,028						6,000,000	10/17/2014
0901948		CHICAGO	IL		12/12/2014	3.960	2,937,564						5,225,000	10/17/2014
0901949		BRANCHBURG	NJ		11/25/2014	4.020	4,856,505						10,300,000	10/01/2014
0901951		ROUND ROCK	TX		02/25/2015	4.230	1,966,085						3,580,000	01/22/2015
0901952		LEE'S SUMMIT	MO		01/09/2015	4.050	4,001,383						5,800,000	11/25/2014
0901954		SARTELL	MN		12/17/2014	4.050	5,104,259						7,900,000	10/27/2014
0901955		AUSTIN	TX		01/08/2015	3.950	1,992,761						4,250,000	11/12/2014
0901956		KENNESAW	GA		12/17/2014	4.150	2,015,016						4,450,000	11/03/2014
0901957		FOREST GROVE	OR		12/23/2014	3.900	2,742,605						4,800,000	11/12/2014
0901958		FOREST GROVE	OR		12/23/2014	3.900	1,844,165						3,020,000	11/12/2014
0901959		TUCSON	AZ		12/23/2014	4.250	1,771,331						3,965,453	10/29/2014
0901960		WEST VALLEY CITY	UT		03/02/2015	4.100	6,077,701						10,100,000	01/06/2015
0901961		VALENCIA	CA		12/30/2014	3.950	4,369,954						11,700,000	11/04/2014
0901962		LITHIA SPRINGS	GA		01/13/2015	4.200	3,019,369						6,350,000	11/11/2014
0901963		GRAND FORKS	ND		12/30/2014	4.150	2,322,626						3,900,000	12/03/2014
0901964		LEXINGTON	KY		02/02/2015	3.960	5,508,967						8,000,000	12/05/2014
0901965		THOUSAND OAKS	CA		07/14/2015	4.000	3,357,462						7,100,000	01/13/2015
0901967		NORFOLK	VA		02/18/2015	4.110	4,027,094						9,200,000	12/23/2014
0901968		ORO VALLEY	AZ		01/28/2015	4.120	1,772,349						3,400,000	12/15/2014
0901969		MUKILTEO	WA		01/30/2015	4.100	1,284,756						4,425,000	12/17/2014
0901970		SAINT JOHNS	FL		02/19/2015	4.100	1,997,267						3,560,000	01/08/2015
0901971		JACKSONVILLE	FL		02/19/2015	4.100	2,587,370						4,620,000	01/08/2015
0901972		JACKSON	MS		02/11/2015	4.250	4,391,971						6,800,000	01/05/2015
0901973		TUCSON	AZ		02/10/2015	4.060	4,661,234						7,600,000	01/16/2015
0901974		TUSTIN	CA		03/24/2015	3.900	2,235,307						11,975,000	02/26/2015
0901975		FULLERTON	CA		03/26/2015	3.900	6,240,233						22,200,000	03/02/2015
0901976		NAVARRE BEACH	FL		03/10/2015	4.100	4,310,409						8,500,000	01/27/2015

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0901977		GREECE	NY		03/11/2015	4.300	1,921,841						4,950,000	01/06/2015
0901978		HAMBURG	NY		03/13/2015	4.350	978,360						1,750,000	01/06/2015
0901979		ROCK TAVERN	NY		12/23/2014	4.100	1,671,085						5,550,000	08/25/2014
0901980		AMELIA	OH		03/31/2015	3.900	4,082,291						7,750,000	02/23/2015
0901981		GAHANNA	OH		03/10/2015	4.000	5,793,948						8,400,000	02/12/2015
0901982		OAK CREEK	WI		03/11/2015	4.000	3,971,341						6,660,000	02/01/2015
0901983		MONTICELLO	MN		04/28/2015	4.300	1,562,172						3,990,000	02/04/2015
0901984		CHARLESTON	SC		02/26/2015	4.100	1,589,553						2,380,000	01/20/2015
0901985		BRIDGETON	MO		03/16/2015	4.000	3,650,953						5,350,000	01/14/2015
0901986		LOUISVILLE	KY		04/29/2015	4.000	2,232,229						3,720,000	01/21/2015
0901987		BIRMINGHAM	AL		03/02/2015	4.150	3,461,195						7,540,000	01/26/2015
0901988		TALLAHASSEE	FL		03/16/2015	4.000	3,276,496						4,800,000	02/10/2015
0901989		STERLING HEIGHTS	MI		06/17/2015	4.100	4,651,618						7,600,000	05/20/2015
0901990		DURHAM	NC		03/24/2015	4.100	1,441,375						2,510,000	02/04/2015
0901991		BRONX	NY		04/30/2015	4.100	7,733,731						15,700,000	03/23/2015
0901992		OCOEE	FL		04/28/2015	4.100	2,817,540						8,200,000	03/25/2015
0901993		VISTA	CA		04/15/2015	3.900	3,999,956						13,960,000	02/26/2015
0901994		HILLSBORO	OR		04/30/2015	4.100	3,381,048						7,140,000	03/04/2015
0901995		BROOKFIELD	WI		04/13/2015	3.800	4,861,486						6,930,000	10/24/2014
0901996		BROOKFIELD	WI		04/10/2015	3.800	1,729,567						2,550,000	10/24/2014
0901997		WILMINGTON	CA		07/24/2015	3.975	10,348,696						25,850,000	05/22/2015
0901998		OMAHA	NE		05/15/2015	3.800	4,984,992						7,800,000	04/07/2015
0901999		MIDDLEBURG HEIGHTS	OH		04/23/2015	3.900	3,618,143						5,730,000	02/25/2015
0902000		FULLERTON	CA		04/30/2015	4.100	6,762,096						13,300,000	04/02/2015
0902001		ALBUQUERQUE	NM		04/28/2015	4.000	6,217,110						11,320,000	03/18/2015
0902002		WEBSTER	TX		04/28/2015	4.000	4,988,262						10,173,077	03/03/2015
0902003		MEMPHIS	TN		04/16/2015	4.150	4,548,500						6,500,000	02/26/2015
0902004		LAS VEGAS	NV		05/14/2015	3.900	2,836,031						7,743,125	03/14/2015
0902005		HOLDEN	MA		07/01/2015	3.900	9,672,781						16,640,000	03/26/2015
0902006		GRESHAM	OR		04/30/2015	3.900	4,865,011						8,700,000	03/13/2015
0902007		MENDOTA HEIGHTS	MN		06/11/2015	4.100	3,678,872						7,200,000	04/27/2015
0902008		SAN JOSE	CA		05/21/2015	4.050	1,854,985						4,800,000	03/26/2015
0902009		SAN JOSE	CA		05/28/2015	3.990	3,346,505						10,700,000	04/11/2015
0902010		TUALATIN	OR		05/21/2015	3.900	4,227,635						9,300,000	04/14/2015
0902012		FARMERS BRANCH	TX		06/01/2015	4.000	3,037,926						5,880,000	05/08/2015
0902013		FULLERTON	CA		06/04/2015	3.950	2,393,566						12,000,000	04/17/2015
0902014		MIDLAND	TX		05/14/2015	4.300	13,011,415						21,980,000	12/12/2014
0902015		HUNTINGTON BEACH	CA		09/01/2015	3.850	7,197,360						16,200,000	06/29/2015
0902016		AUSTIN	TX		06/19/2015	4.000	1,865,835						3,281,739	04/22/2015
0902017		SAN JOSE	CA		07/06/2015	3.900	7,650,606						16,800,000	04/01/2015
0902018		OCONOMOWOC	WI		08/27/2015	3.900	17,023,129						24,300,000	05/11/2015
0902019		ORANGE	CA		06/18/2015	3.950	1,876,665						3,800,000	05/08/2015
0902020		SALEM	OR		06/16/2015	3.950	2,207,861						7,800,000	04/30/2015
0902021		NEWARK	DE		10/01/2015	4.050	5,294,571						9,000,000	09/08/2015
0902022		WARREN	MI		06/17/2015	3.950	2,837,900						5,687,500	05/20/2015
0902023		NEWPORT NEWS	VA		07/09/2015	4.100	1,417,931						2,380,000	05/13/2015
0902024		FLORENCE	KY		06/18/2015	3.900	2,382,364						3,650,000	05/05/2015
0902025		ANNAPOLIS	MD		07/01/2015	3.800	7,056,055						13,700,000	05/10/2015
0902027		COLLEYVILLE	TX		06/26/2015	4.000	3,487,164						6,000,000	05/15/2015
0902028		AUSTIN	TX		07/30/2015	4.000	3,381,284						6,650,000	05/21/2015
0902029		SAN ANTONIO	TX		06/24/2015	4.150	2,561,100						3,940,000	05/28/2015
0902030		AUBURN	WA		06/25/2015	4.000	1,554,675						4,232,214	05/08/2015
0902031		TACOMA	WA		06/25/2015	4.000	3,257,414						8,950,063	05/08/2015
0902032		AUBURN	WA		06/25/2015	4.000	2,220,964						5,772,694	05/08/2015
0902033		KENT	WA		06/25/2015	3.800	1,883,877						4,596,552	05/08/2015
0902034		LAWRENCEVILLE	GA		07/23/2015	4.050	2,194,373						3,300,000	05/19/2015
0902035		ST PAUL	MN		07/15/2015	3.950	4,661,621		13,318				8,000,000	06/08/2015
0902036		ST. LOUIS PARK	MN		06/18/2015	3.900	10,028,528						15,700,000	04/30/2015
0902037		MISSION VIEJO	CA		09/17/2015	4.000	6,166,065						15,250,000	07/10/2015
0902038		IRVINE	CA		06/30/2015	4.050	3,300,114						10,000,000	05/27/2015
0902039		CORPUS CHRISTI	TX		08/13/2015	4.150	2,001,878						3,300,000	07/07/2015

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0902040		PORT ARANSAS	TX		08/13/2015	4.150	2,527,258						4,400,000	07/07/2015
0902041		SALEM	OR		07/30/2015	4.180	3,964,565						9,400,000	06/04/2015
0902042		SOUTH BEND	IN		08/12/2015	4.400	1,699,288						4,102,729	06/20/2015
0902043		OCOEE	FL		09/15/2015	4.250	1,250,465						4,100,000	08/25/2015
0902044		ORLANDO	FL		09/15/2015	4.250	1,965,016						6,700,000	08/25/2015
0902045		MECHANICSVILLE	VA		08/06/2015	4.040	9,302,396						15,400,000	06/24/2015
0902046		VISTA	CA		07/08/2015	3.975	5,562,714						10,500,000	06/12/2015
0902047		POMPANO BEACH	FL		08/14/2015	4.500	2,785,374						6,800,000	07/16/2015
0902048		PEARLAND	TX		08/04/2015	4.320	3,890,596						6,400,000	06/29/2015
0902050		ALBUQUERQUE	NM		08/13/2015	4.420	6,119,370						11,740,000	07/07/2015
0902051		GREENFIELD	WI		09/09/2015	4.130	9,021,060						13,250,000	08/19/2015
0902052		MIDDLETON	WI		08/13/2015	4.350	4,271,173						6,500,000	07/21/2015
0902053		ALPHARETTA	GA		01/05/2016	4.370	3,828,376						6,175,000	11/01/2015
0902054		NASHVILLE	TN		12/01/2015	4.070	2,668,987						5,500,000	08/26/2015
0902055		JACKSONVILLE	FL		10/07/2015	4.200	2,655,565						5,820,000	07/30/2015
0902056		JACKSONVILLE	FL		10/01/2015	4.200	3,808,867						7,470,000	07/30/2015
0902057		SAN JOSE	CA		11/03/2015	4.150	3,381,922						8,000,000	10/16/2015
0902058		ROCKVILLE	MD		12/14/2015	4.600	3,450,768						5,800,000	11/03/2015
0902059		SCOTTSDALE	AZ		10/01/2015	4.200	2,786,976						13,200,000	09/04/2015
0902060		CHARLOTTE	NC		10/15/2015	4.320	4,535,660						7,100,000	08/20/2015
0902061		STAFFORD	TX		09/29/2015	4.230	4,550,871						12,000,000	08/19/2015
0902062		FLOWOOD	MS		10/27/2015	4.400	2,613,135						5,200,000	09/23/2015
0902063		BELLEVUE	WA		10/26/2015	4.130	7,394,848						15,500,000	09/11/2015
0902064		EARTH CITY	MO		11/17/2015	4.230	3,244,598						4,710,000	09/16/2015
0902065		EXTON	PA		10/30/2015	4.130	4,995,599						8,200,000	09/09/2015
0902066		SERLING HEIGHTS	MI		01/14/2016	4.400	2,667,580						4,173,684	11/23/2015
0902067		WEST CHESTER	OH		01/11/2016	4.150	3,102,697						4,560,000	10/26/2015
0902068		AUSTIN	TX		12/10/2015	4.300	5,344,053						10,000,000	10/06/2015
0902069		WATAUGA	TX		11/19/2015	4.070	3,860,499						6,200,000	10/27/2015
0902070		SAN ANTONIO	TX		11/12/2015	4.420	2,342,884						4,600,000	10/09/2015
0902071		SHOREWOOD	MN		11/04/2015	4.200	5,724,550						8,020,000	10/15/2015
0902072		PORTLAND	OR		11/30/2015	4.280	2,100,184						3,880,000	10/23/2015
0902073		CHULA VISTA	CA		11/19/2015	4.180	2,882,588						5,000,000	10/19/2015
0902074		TUCSON	AZ		12/03/2015	4.330	6,123,831						9,700,000	10/08/2015
0902075		SOUTH JORDAN	UT		11/17/2015	4.400	3,152,911						5,160,000	10/09/2015
0902076		OAKLAND	CA		02/01/2016	4.270	11,500,334						22,350,000	10/29/2015
0902078		ST CLOUD	MN		01/29/2016	4.150	8,044,030						12,300,000	12/21/2015
0902079		BOULDER	CO		12/31/2015	4.150	2,346,816						4,700,000	12/14/2015
0902080		GAINESVILLE	FL		12/30/2015	4.200	2,762,031						6,000,000	11/30/2015
0902081		GAINESVILLE	FL		12/30/2015	4.200	2,762,031						5,000,000	11/30/2015
0902082		ADDISON	TX		12/30/2015	4.220	3,314,951						5,000,000	11/13/2015
0902083		ELK RIVER	MN		01/19/2016	4.420	4,028,944						6,400,000	12/03/2015
0902084		JACKSON	MS		12/21/2015	4.360	2,158,651						3,500,000	11/18/2015
0902085		OWINGS MILLS	MD		01/29/2016	4.460	7,331,618						12,150,000	12/09/2015
0902086		ELLICOTT CITY	MD		01/29/2016	4.460	16,867,513						26,900,000	12/09/2015
0902088		SEATTLE	WA		01/27/2016	4.220	5,365,105						19,360,000	01/07/2016
0902089		LAKE ZURICH	IL		02/11/2016	4.670	5,487,602						10,400,000	11/30/2015
0902091		SURPRISE	AZ		03/01/2016	4.460	4,808,079						8,150,000	12/16/2015
0902093		KIRKWOOD	MO		02/16/2016	4.400	9,612,678						13,500,000	12/30/2015
0902094		WEBSTER	NY		04/15/2016	4.340	1,602,613		5,985				3,625,000	01/25/2016
0902095		PITTSFORD	NY		03/08/2016	4.340	1,003,447		3,711				2,500,000	01/27/2016
0902096		BRIGHTON	CO		03/24/2016	4.340	821,921		3,014				2,320,000	01/29/2016
0902097		HAMBURG	NY		03/08/2016	4.340	618,586		2,272				1,550,000	01/29/2016
0902098		WESTMINSTER	CO		03/09/2016	4.340	3,033,046		10,172				7,870,000	01/29/2016
0902099		WILSONVILLE	OR		03/17/2016	4.250	2,917,752						5,910,000	02/25/2016
0902101		SAN DIEGO	CA		03/30/2016	3.900	20,497,087						41,020,000	03/02/2016
0902102		MILWAUKEE	WI		02/24/2016	4.280	7,870,507						12,660,000	02/16/2016
0902103		MILWAUKEE	WI		02/24/2016	4.280	5,096,012						7,570,000	02/05/2016
0902104		MADISON	WI		04/26/2016	4.250	5,586,573						7,000,000	03/10/2016
0902105		CANON CITY	CO		04/27/2016	4.300	3,322,768						5,700,000	03/21/2016
0902106		ALBANY	NY		05/13/2016	4.200	8,781,131						14,825,000	05/06/2016

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0902107		CORPUS CHRISTI	TX		05/02/2016	4.200	3,960,217						6,570,000	03/16/2016
0902108		PORTLAND	OR		05/02/2016	4.250	3,051,039						6,170,000	04/06/2016
0902109		KINGSTON BOROUGH	PA		05/02/2016	4.200	3,960,217						5,800,000	03/25/2016
0902110		MINNETONKA	MN		11/01/2016	4.000	9,044,299						14,742,444	08/02/2016
0902111		DALLAS	TX		05/06/2016	4.250	11,254,012						19,000,000	04/18/2016
0902112		ST. LOUIS	MO		05/24/2016	4.130	5,628,600						9,210,000	04/18/2016
0902113		VANCOUVER	WA		06/01/2016	4.150	6,518,149						11,150,000	05/06/2016
0902114		CHARLOTTE	NC		06/09/2016	4.200	1,984,223						3,380,000	04/26/2016
0902115		NORCO	CA		07/01/2016	4.150	4,112,605						7,600,000	05/24/2016
0902116		EARTH CITY	MO		06/28/2016	4.100	10,641,719						17,770,000	05/06/2016
0902117		TUCSON	AZ		05/19/2016	4.250	1,724,374						3,152,542	04/20/2016
0902118		FLORA	MS		06/13/2016	4.250	2,045,354		3,922				5,100,000	04/27/2016
0902119		DEERFIELD	IL		07/12/2016	4.150	2,908,688						5,300,000	06/30/2016
0902120		KENNESAW	GA		10/07/2016	4.250	4,284,883						6,943,750	09/09/2016
0902121		KENNESAW	GA		06/22/2016	4.250	9,785,126		15,855				18,100,000	06/06/2016
0902122		ROSWELL	GA		06/23/2016	4.250	4,320,993						7,575,000	06/17/2016
0902123		CONYERS	GA		06/23/2016	4.250	3,169,880						5,200,000	06/01/2016
0902124		SMYRNA	GA		06/23/2016	4.250	4,492,459		7,601				7,800,000	06/01/2016
0902125		SMYRNA	GA		06/15/2016	4.250	5,775,896		9,997				9,600,000	06/01/2016
0902126		NORCROSS	GA		06/23/2016	4.250	3,417,256						5,750,000	06/03/2016
0902127		CARTERSVILLE	GA		06/15/2016	4.250	4,166,866		6,102				7,900,000	06/01/2016
0902128		MARIETTA	GA		06/17/2016	4.250	3,608,086		8,810				6,100,000	06/01/2016
0902129		CONYERS	GA		07/07/2016	4.250	2,659,435						5,850,000	06/02/2016
0902130		PANAMA CITY	FL		06/17/2016	4.250	4,988,705		7,727				9,000,000	06/06/2016
0902131		CHARLOTTE	NC		06/27/2016	4.150	5,179,923						7,800,000	06/21/2016
0902132		BIRMINGHAM	AL		06/13/2016	4.150	5,806,031						8,475,000	05/16/2016
0902133		HERNANDO	MS		06/30/2016	3.900	13,179,992						20,000,000	06/13/2016
0902134		EAGAN	MN		07/01/2016	4.200	1,396,560						3,150,000	05/19/2016
0902135		TUCSON	AZ		08/08/2016	4.300	2,916,240						6,700,000	07/22/2016
0902136		NEWINGTON	VA		11/01/2016	4.450	16,598,903						23,352,632	06/22/2016
0902137		EDINA	MN		08/09/2016	4.150	4,565,801						6,700,000	07/01/2016
0902138		ALPHARETTA	GA		08/10/2016	4.000	4,171,138						7,400,000	08/01/2016
0902139		CORONA	CA		08/02/2016	3.950	5,722,564						10,000,000	06/27/2016
0902140		AUSTIN	TX		08/19/2016	4.150	1,360,026						2,347,059	07/05/2016
0902141		MENTOR	OH		08/22/2016	4.150	2,428,618						3,861,111	06/23/2016
0902142		ARLINGTON	VA		09/01/2016	3.900	1,164,445						2,250,000	08/03/2016
0902143		LAS VEGAS	NV		09/01/2016	4.250	3,061,391						6,789,320	08/09/2016
0902144		FLOWOOD	MS		07/26/2016	4.750	4,462,420						6,200,000	05/31/2016
0902145		WARREN	MI		09/22/2016	4.375	2,311,839						4,675,000	08/24/2016
0902146		BLACKLICK	OH		10/03/2016	4.100	975,132						1,560,000	08/19/2016
0902147		BLACKLICK (COLUMBUS)	OH		10/03/2016	4.100	3,291,071						4,960,465	08/19/2016
0902148		HARRISBURG	PA		09/30/2016	3.750	1,958,223						2,725,000	08/19/2016
0902149		YORBA LINDA	CA		10/31/2016	3.900	1,948,767						3,400,000	09/14/2016
0902150		JACKSONVILLE	FL		10/25/2016	3.950	10,025,832						23,310,000	09/23/2016
0902151		CHESAPEAKE	VA		11/07/2016	3.900	2,270,215						3,359,827	10/14/2016
0902152		BROWNSVILLE	TX		10/19/2016	4.000	8,017,794						13,125,000	09/09/2016
0902153		RACINE	WI		09/15/2016	4.100	3,615,128						5,896,552	08/30/2016
0902154		CHARLOTTE	NC		10/05/2016	4.100	2,095,305						3,357,108	08/31/2016
0902155		COLORADO SPRINGS	CO		11/09/2016	4.150	3,322,826						10,450,000	10/14/2016
0902156		OREM	UT		10/11/2016	4.100	4,388,095						6,640,000	09/27/2016
0902157		GIG HARBOR	WA		11/22/2016	3.750	6,138,648		8,452				20,550,000	11/18/2016
0902158		PANAMA CITY	FL		11/01/2016	3.950	3,925,105						10,200,000	10/18/2016
0902159		SNELLVILLE	GA		11/29/2016	3.900	2,439,731						4,750,000	11/03/2016
0902160		LITTLETON	CO		12/01/2016	3.650	13,254,354						30,800,000	11/14/2016
0902161		SAN ANTONIO	TX		12/08/2016	3.800	17,604,873						28,975,000	11/10/2016
0902162		HOUSTON	TX		12/06/2016	4.250	1,404,269		1,873				3,200,000	11/30/2016
0902163		GLEN BURNIE	MD		11/29/2016	4.150	7,329,764						10,800,000	10/14/2016
0902164		SPOKANE VALLEY	WA		12/01/2016	4.000	2,148,928						3,330,000	10/21/2016
0902165		OAKWOOD VILLAGE	OH		12/21/2016	4.150	3,035,396						4,150,000	11/15/2016
0902166		INDEPENDENCE	OH		12/21/2016	4.150	1,811,446						2,600,000	11/15/2016
0902167		SUGAR LAND	TX		01/18/2017	3.900	3,251,882		7,001				10,720,000	12/13/2016

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0902168		SAN ANTONIO	TX		12/19/2016	4.150	2,545,816						4,830,000	12/15/2016
0902169		CRESTVIEW	FL		03/02/2017	4.070	6,928,816						9,700,000	01/08/2017
0902170		EDEN PRAIRIE	MN		12/01/2016	4.000	3,907,141						5,800,000	12/01/2016
0902171		SAN DIEGO	CA		02/15/2017	4.100	4,006,063						7,700,000	01/31/2017
0902172		MIDVALE	UT		04/06/2017	4.350	7,800,508						11,900,000	01/12/2017
0902173		SAN DIEGO	CA		04/11/2017	4.370	6,284,694						10,400,000	12/06/2016
0902174		CYPRESS	CA		01/31/2017	4.320	10,851,838						18,700,000	12/09/2016
0902175		CUMMING	GA		02/01/2017	4.230	3,380,618						5,400,000	01/17/2017
0902176		SAVANNAH	GA		02/01/2017	4.230	4,539,686						6,600,000	01/18/2017
0902177		SAVANNAH	GA		02/01/2017	4.230	6,278,290						9,400,000	01/20/2017
0902178		NORCROSS	GA		02/01/2017	4.230	1,767,580						2,800,000	01/17/2017
0902179		CULVER CITY	CA		02/23/2017	4.580	1,501,074						7,150,000	12/30/2016
0902180		WILMINGTON	DE		02/09/2017	4.420	4,200,541						9,400,000	01/06/2017
0902181		COCOA	FL		01/27/2017	4.570	2,455,419						4,610,000	01/18/2017
0902182		LAS VEGAS	NV		01/18/2017	4.410	9,933,748						17,600,000	12/23/2016
0902183		NOTTINGHAM	MD		02/23/2017	4.330	6,382,248						10,600,000	01/06/2017
0902184		NEWPORT NEWS	VA		03/13/2017	4.440	9,402,925						20,400,000	02/02/2017
0902186		ROCHESTER	NY		03/07/2017	4.880	3,922,112						7,100,000	02/07/2017
0902187		COLUMBUS	OH		01/25/2017	4.690	2,947,473						4,400,000	01/12/2017
0902189		WESTMINSTER	CA		03/23/2017	4.210	4,480,476						8,175,000	03/01/2017
0902190		GAHANNA	OH		02/28/2017	4.550	5,467,429						9,250,000	02/06/2017
0902191		MORAGA	CA		04/13/2017	4.600	3,951,592						7,500,000	02/17/2017
0902192		MANKATO	MN		03/30/2017	4.690	5,325,826						8,050,000	03/15/2017
0902193		LAKEWOOD	WA		03/31/2017	4.690	2,416,347						6,740,000	02/21/2017
0902194		CINCINNATI	OH		03/31/2017	4.660	4,043,414						7,500,000	03/28/2017
0902195		SOUTH JORDAN	UT		05/01/2017	4.290	11,946,161						19,200,000	04/21/2017
0902196		SOUTH JORDAN	UT		05/01/2017	4.290	15,895,305						22,400,000	04/05/2017
0902197		PALANTINE	IL		05/04/2017	4.730	2,078,590						2,900,000	04/05/2017
0902198		CINCINNATI	OH		04/03/2017	4.590	2,558,606						3,700,000	03/24/2017
0902199		TUCSON	AZ		05/04/2017	4.690	4,531,538						7,300,000	04/05/2017
0902201		BASKING RIDGE	NJ		05/11/2017	4.530	2,659,032						4,400,000	05/02/2017
0902202		TUCSON	AZ		06/22/2017	4.800	5,781,910						10,100,000	05/04/2017
0902203		CENTENNIAL	CO		05/30/2017	4.570	3,586,973						5,800,000	04/06/2017
0902204		DURHAM	OR		06/14/2017	4.570	4,442,050						8,100,000	04/19/2017
0902205		MILWAUKEE	WI		04/28/2017	4.500	10,256,750						15,350,000	04/17/2017
0902206		MINNETONKA	MN		06/13/2017	4.370	14,370,716						20,300,000	04/19/2017
0902207		CHARLESTON	SC		06/01/2017	4.560	5,096,762						8,180,000	04/07/2017
0902208		DALLAS	TX		07/12/2017	4.320	2,931,331						4,520,000	05/15/2017
0902209		SCOTTSDALE	AZ		05/16/2017	4.500	16,820,226						28,500,000	04/19/2017
0902210		LINCOLN	NE		06/28/2017	4.400	5,153,858						7,675,000	06/21/2017
0902211		LINCOLN	NE		06/28/2017	4.400	2,775,155						4,035,000	06/21/2017
0902212		LINCOLN	NE		06/28/2017	4.400	7,433,450						10,225,000	06/21/2017
0902213		PANAMA CITY	FL		07/24/2017	4.770	3,096,779						4,600,000	05/04/2017
0902214		MILWAUKEE	WI		05/25/2017	4.400	6,674,667						9,875,000	04/30/2017
0902215		SPOKANE VALLEY	WA		07/31/2017	4.300	8,843,481						15,750,000	06/22/2017
0902216		FAYETTEVILLE	NC		07/11/2017	4.250	11,080,617						17,400,000	07/07/2017
0902217		SPRINGFIELD	OR		08/01/2017	4.370	4,641,486						8,840,000	06/14/2017
0902218		HAWAIIAN GARDENS	CA		06/29/2017	4.370	11,177,737						22,400,000	05/30/2017
0902219		OMAHA	NE		07/27/2017	4.200	4,774,295						6,800,000	07/13/2017
0902220		ORLANDO	FL		08/08/2017	4.620	15,085,616						25,800,000	05/26/2017
0902221		ST. LOUIS	MO		06/22/2017	4.000	3,157,157						5,320,000	06/13/2017
0902222		MESA	AZ		08/10/2017	4.450	5,470,512						9,000,000	07/20/2017
0902223		LIVERPOOL	NY		08/18/2017	4.300	3,984,035						5,440,000	08/01/2017
0902224		LOS ANGELES	CA		09/07/2017	4.310	8,469,355						15,100,000	07/19/2017
0902225		VANCOUVER	WA		08/24/2017	4.400	4,376,227						8,300,000	08/16/2017
0902226		LAKEWOOD	CO		07/25/2017	4.350	1,737,415						2,975,000	07/07/2017
0902227		COSTA MESA	CA		10/04/2017	4.250	1,994,699						6,300,000	07/06/2017
0902228		SEATTLE	WA		11/14/2017	4.200	3,000,000						9,300,000	07/27/2017
0902229		PASADENA	CA		08/30/2017	3.850	2,570,142		743				12,200,000	08/14/2017
0902230		MESQUITE	TX		09/21/2017	4.170	9,350,720						14,600,000	09/13/2017
0902231		NOTTINGHAM	MD		10/02/2017	4.150	16,954,183						25,000,000	08/24/2017

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0902232		WEST DES MOINES	IA		09/28/2017	4.400	19,187,791						33,500,000	08/25/2017
0902233		WILSONVILLE	OR		09/20/2017	4.320	2,343,594						4,750,000	08/24/2017
0902234		ALEXANDRIA	VA		10/02/2017	4.140	3,590,338						5,900,000	09/06/2017
0902235		HALFMOON	NY		09/01/2017	4.420	21,236,852						29,770,000	08/22/2017
0902236		BOISE	ID		10/31/2017	4.150	2,396,634						5,095,000	10/27/2017
0902237		ONTARIO	CA		10/05/2017	4.440	2,295,804						4,500,000	08/21/2017
0902238		FORT WORTH	TX		10/17/2017	4.500	2,543,430						4,200,000	09/08/2017
0902239		VERNON	CA		11/02/2017	4.000	3,250,000						16,000,000	09/13/2017
0902240		LONG BEACH	CA		11/02/2017	4.270	5,000,000						11,200,000	10/11/2017
0902241		WOODLAND HILLS	CA		09/27/2017	4.090	3,989,094						9,040,000	09/14/2017
0902242		ALPHARETTA	GA		10/24/2017	4.060	8,745,066						12,000,000	09/27/2017
0902243		ALPHARETTA	GA		10/24/2017	4.060	3,717,276						6,800,000	10/18/2017
0902244		MARIETTA	GA		10/19/2017	4.340	6,213,476						8,800,000	10/02/2017
0902245		WESTLAKE VILLAGE	CA		10/30/2017	4.040	11,913,656		1,122				24,000,000	09/25/2017
0902246		ALPHARETTA	GA		10/31/2017	4.060	4,088,897						7,100,000	09/25/2017
0902247		JACKSONVILLE BEACH	FL		11/28/2017	4.200	3,350,000						5,450,000	10/03/2017
0902248		SAN ANTONIO	TX		10/30/2017	4.400	3,743,119						5,823,000	09/06/2017
0902249		CHARLOTTE	NC		10/12/2017	4.150	2,919,433						4,375,000	10/10/2017
0902250		CHATSWORTH	CA		10/25/2017	4.000	3,935,989		569				9,650,000	09/21/2017
0902251		SARASOTA	FL		10/27/2017	4.350	2,094,496						8,400,000	10/13/2017
0902252		SARASOTA	FL		10/27/2017	4.350	3,191,613						10,300,000	10/13/2017
0902253		ST. PETERSBURG	FL		10/27/2017	4.350	2,892,400						9,650,000	10/13/2017
0902254		ST. PETERSBURG	FL		10/27/2017	4.350	3,381,115						11,500,000	10/13/2017
0902255		JACKSONVILLE BEACH	FL		11/28/2017	4.200	3,600,000						6,100,000	10/03/2017
0902256		JACKSONVILLE	FL		11/28/2017	4.200	8,200,000						13,200,000	10/17/2017
0902257		SACRAMENTO	CA		11/30/2017	4.500	4,000,000						6,600,000	11/27/2017
0902258		PORTSMOUTH	VA		10/31/2017	4.470	4,741,359						6,900,000	10/16/2017
0902259		EVERETT	WA		12/27/2017	4.360	3,550,000						5,660,000	12/05/2017
V029644		DENVER	CO		11/28/2017	6.088	12,005,000						21,805,000	10/26/2017
V029656		DALLAS	TX		11/17/2017	4.783	11,789,400						15,704,500	11/14/2017
V029663		IOWA CITY	IA		12/15/2017	5.577	15,000,000						21,654,839	12/13/2017
990AIR1	0	HONOLULU	HI		08/08/2017	4.261	7,500,000						11,538,462	07/27/2017
990BIS1	0	KATY	TX		12/06/2017	5.130	5,000,000						8,880,000	11/15/2017
990COLL	0	PHOENIX	AZ		05/01/2017	5.245	20,000,000						28,653,295	03/15/2017
990HILL	0	DALLAS	TX		02/28/2017	5.027	15,000,000						21,613,833	12/20/2016
990KIF1	0	SANTA CLARA	CA		04/07/2017	4.620	10,000,000						17,268,175	03/20/2017
990NMA1	0	CHICAGO	IL		10/26/2017	4.740	5,000,000						7,704,160	10/05/2017
990RED1	0	REDMOND	WA		09/26/2017	4.176	5,000,000						8,250,825	08/29/2017
990SROA	0	BELLEVILLE	NJ		07/21/2017	5.179	4,626,866						7,904,478	07/14/2017
990WEN1	0	ROCHESTER	NY		11/07/2017	4.618	5,250,000						8,550,489	08/21/2017
990WTS1	0	NEW YORK	NY		12/15/2017	5.000	5,000,000						8,398,000	11/08/2017
990MAIN	0	SAN FRANCISCO	CA		04/28/2017	4.900	4,000,000						6,024,096	03/15/2017
990OVR1	0	DULUTH	GA		05/25/2017	4.450	3,000,000						4,754,358	04/24/2017
990ELM1	0	VARIOUS	TX		05/25/2017	5.400	14,970,601		8,101				22,522,523	03/01/2017
General Reserve Loan Loss		Iowa	IA		12/31/2017	1.000	(6,100,000)	1,000,000						12/31/2017
0599999. Mortgages in good standing - Commercial mortgages-all other							2,719,980,687	1,000,000	181,383				5,451,424,758	XXX
922USA1	0	VARIOUS	AL		09/11/2013	7.375	68,768,875		258,668				107,047,199	03/01/2013
923FUG1	0	VARIOUS	NH		11/19/2013	6.318	6,670,204						25,110,369	10/01/2013
975TRG1	0	LANCASTER	PA		08/18/2011	8.000	10,812,480						19,007,006	04/01/2011
977MBYZ	0	WASHINGTON	DC		03/31/2015	6.675	49,918,710						82,089,552	01/21/2015
979MAQ1	0	NEW YORK CITY	NY		01/30/2014	7.025	20,000,000						31,746,032	10/03/2013
987CMS4	0	SACRAMENTO	CA		08/21/2014	6.905	10,000,000						13,888,889	07/02/2014
987JCR9	0	HOLYOKE	MA		02/08/2011	8.500	31,752,565						62,507,435	01/07/2011
987PGA1	0	PALM BEACH GARDENS	FL		12/03/2014	6.655	10,000,000						17,241,379	08/14/2014
988MAYF	0	Washington	DC		06/26/2015	6.437	12,250,000						20,081,967	03/16/2015
989BEL1	0	LAKEWOOD	CO		09/24/2015	6.696	21,000,000						30,882,353	09/03/2015
990AOS1	0	LOS ANGELES	CA		05/15/2017	5.000	7,500,000						12,908,778	03/15/2017
990COS2	0	LAS VEGAS	NV		12/14/2017	6.501	5,000,000						8,576,329	08/19/2016
990FEDX	0	BRIDGEPORT	PA		11/16/2016	6.500	10,000,000						17,543,860	10/01/2016
990GEN1	0	PHILADELPHIA	PA		11/17/2016	9.970	30,000,000						46,153,846	09/01/2016
990HIT1	0	MIAMI	FL		05/24/2017	7.493	5,000,000						6,720,430	04/01/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
990HPD1	0	PORTLAND	OR		12/13/2017	7.361	5,000,000						7,120,000	10/01/2017
990HUD1	0	NEW YORK	NY		02/28/2017	7.273	10,000,000						20,491,800	01/03/2017
990MBP1	0	MCCLELLAN	CA		12/20/2017	8.251	4,685,484						7,084,000	11/21/2017
990PARK	0	NEW YORK	NY		05/31/2017	5.000	16,500,000						25,581,395	04/01/2017
990QPS1	0	LONG ISLAND CITY	NY		04/10/2017	6.983	4,998,478						7,306,496	03/15/2017
990RIO1	0	VARIOUS	TX		06/30/2016	7.443	23,589,693						41,968,200	04/26/2016
990SSM1	0	VARIOUS	MI		09/19/2016	6.250	19,000,000						28,358,209	08/01/2016
990SVJR	0	VARIOUS	TX		10/11/2016	10.529	3,729,938						7,075,472	10/01/2016
990SVSR	0	VARIOUS	TX		10/11/2016	7.829	26,109,567						43,750,000	10/01/2016
990WORK	0	TAMPA	FL		12/15/2016	7.454	29,952,562		102,562				48,145,161	06/01/2016
0699999. Mortgages in good standing - Mezzanine Loans							442,238,556		361,230				738,386,157	XXX
0899999. Total Mortgages in good standing							3,162,219,243	1,000,000	542,613				6,189,810,915	XXX
1699999. Total - Restructured Mortgages														XXX
2499999. Total - Mortgages with overdue interest over 90 days														XXX
3299999. Total - Mortgages in the process of foreclosure														XXX
3399999 - Totals							3,162,219,243	1,000,000	542,613				6,189,810,915	XXX

General Interrogatory:

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

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
0902167	SUGAR LAND	TX		01/18/2017	3.900	3,338,925		10,720,000
0902169	CRESTVIEW	FL		03/02/2017	4.070	7,100,000		9,700,000
0902171	SAN DIEGO	CA		02/15/2017	4.100	4,075,000		7,700,000
0902172	MIDVALE	UT		04/06/2017	4.350	7,900,000		11,900,000
0902173	SAN DIEGO	CA		04/11/2017	4.370	6,400,000		10,400,000
0902174	CYPRESS	CA		01/31/2017	4.320	11,000,000		18,700,000
0902175	CUMMING	GA		02/01/2017	4.230	3,500,000		5,400,000
0902176	SAVANNAH	GA		02/01/2017	4.230	4,700,000		6,600,000
0902177	SAVANNAH	GA		02/01/2017	4.230	6,500,000		9,400,000
0902178	NORCROSS	GA		02/01/2017	4.230	1,830,000		2,800,000
0902179	CULVER CITY	CA		02/23/2017	4.580	1,525,000		7,150,000
0902180	WILMINGTON	DE		02/09/2017	4.420	4,300,000		9,400,000
0902181	COCOA	FL		01/27/2017	4.570	2,800,000		4,610,000
0902182	LAS VEGAS	NV		01/18/2017	4.410	10,200,000		17,600,000
0902183	NOTTINGHAM	MD		02/23/2017	4.330	6,500,000		10,600,000
0902184	NEWPORT NEWS	VA		03/13/2017	4.440	9,600,000		20,400,000
0902186	ROCHESTER	NY		03/07/2017	4.880	4,000,000		7,100,000
0902187	COLUMBUS	OH		01/25/2017	4.690	3,000,000		4,400,000
0902189	WESTMINSTER	CA		03/23/2017	4.210	4,550,000		8,175,000
0902190	GAHANNA	OH		02/28/2017	4.550	5,555,000		9,250,000
0902191	MORAGA	CA		04/13/2017	4.600	4,000,000		7,500,000
0902192	MANKATO	MN		03/30/2017	4.690	5,400,000		8,050,000
0902193	LAKEWOOD	WA		03/31/2017	4.690	2,450,000		6,740,000
0902194	CINCINNATI	OH		03/31/2017	4.660	4,100,000		7,500,000
0902195	SOUTH JORDAN	UT		05/01/2017	4.290	12,100,000		19,200,000
0902196	SOUTH JORDAN	UT		05/01/2017	4.290	16,100,000		22,400,000
0902197	PALANTINE	IL		05/04/2017	4.730	2,100,000		2,900,000
0902198	CINCINNATI	OH		04/03/2017	4.590	2,590,000		3,700,000
0902199	TUCSON	AZ		05/04/2017	4.690	4,600,000		7,300,000
0902201	BASKING RIDGE	NJ		05/11/2017	4.530	2,700,000		4,400,000
0902202	TUCSON	AZ		06/22/2017	4.800	5,840,000		10,100,000
0902203	CENTENNIAL	CO		05/30/2017	4.570	3,620,000		5,800,000
0902204	DURHAM	OR		06/14/2017	4.570	4,500,000		8,100,000
0902205	MILWAUKEE	WI		04/28/2017	4.500	10,500,000		15,350,000
0902206	MINNETONKA	MN		06/13/2017	4.370	14,500,000		20,300,000
0902207	CHARLESTON	SC		06/01/2017	4.560	5,175,000		8,180,000
0902208	DALLAS	TX		07/12/2017	4.320	2,950,000		4,520,000
0902209	SCOTTSDALE	AZ		05/16/2017	4.500	17,000,000		28,500,000
0902210	LINCOLN	NE		06/28/2017	4.400	5,200,000		7,675,000
0902211	LINCOLN	NE		06/28/2017	4.400	2,800,000		4,035,000
0902212	LINCOLN	NE		06/28/2017	4.400	7,500,000		10,225,000
0902213	PANAMA CITY	FL		07/24/2017	4.770	3,135,000		4,600,000
0902214	MILWAUKEE	WI		05/25/2017	4.400	6,800,000		9,875,000
0902215	SPOKANE VALLEY	WA		07/31/2017	4.300	8,900,000		15,750,000
0902216	FAYETTEVILLE	NC		07/11/2017	4.250	11,200,000		17,400,000
0902217	SPRINGFIELD	OR		08/01/2017	4.370	4,675,000		8,840,000
0902218	HAWAIIAN GARDENS	CA		06/29/2017	4.370	11,250,000		22,400,000
0902219	OMAHA	NE		07/27/2017	4.200	4,800,000		6,800,000
0902220	ORLANDO	FL		08/08/2017	4.620	15,200,000		25,800,000
0902221	ST. LOUIS	MO		06/22/2017	4.000	3,200,000		5,320,000
0902222	MESA	AZ		08/10/2017	4.450	5,500,000		9,000,000
0902223	LIVERPOOL	NY		08/18/2017	4.300	4,000,000		5,440,000
0902224	LOS ANGELES	CA		09/07/2017	4.310	8,500,000		15,100,000
0902225	VANCOUVER	WA		08/24/2017	4.400	4,400,000		8,300,000
0902226	LAKEWOOD	CO		07/25/2017	4.350	1,750,000		2,975,000
0902227	COSTA MESA	CA		10/04/2017	4.250	2,000,000		6,300,000
0902228	SEATTLE	WA		11/14/2017	4.200	3,000,000		9,300,000
0902229	PASADENA	CA		08/30/2017	3.850	2,584,674		12,200,000
0902230	MESQUITE	TX		09/21/2017	4.170	9,400,000		14,600,000
0902231	NOTTINGHAM	MD		10/02/2017	4.150	17,000,000		25,000,000
0902232	WEST DES MOINES	IA		09/28/2017	4.400	19,250,000		33,500,000
0902233	WILSONVILLE	OR		09/20/2017	4.320	2,350,000		4,750,000
0902234	ALEXANDRIA	VA		10/02/2017	4.140	3,600,000		5,900,000
0902235	HALFMOON	NY		09/01/2017	4.420	21,320,000		29,770,000
0902236	BOISE	ID		10/31/2017	4.150	2,400,000		5,095,000

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					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
0902237	ONTARIO	CA		10/05/2017	4.440	2,300,000		4,500,000
0902238	FORT WORTH	TX		10/17/2017	4.500	2,550,000		4,200,000
0902239	VERNON	CA		11/02/2017	4.000	3,250,000		16,000,000
0902240	LONG BEACH	CA		11/02/2017	4.270	5,000,000		11,200,000
0902241	WOODLAND HILLS	CA		09/27/2017	4.090	4,000,000		9,040,000
0902242	ALPHARETTA	GA		10/24/2017	4.060	8,775,000		12,000,000
0902243	ALPHARETTA	GA		10/24/2017	4.060	3,730,000		6,800,000
0902244	MARIETTA	GA		10/19/2017	4.340	6,225,000		8,800,000
0902245	WESTLAKE VILLAGE	CA		10/30/2017	4.040	11,929,701		24,000,000
0902246	ALPHARETTA	GA		10/31/2017	4.060	4,100,000		7,100,000
0902247	JACKSONVILLE BEACH	FL		11/28/2017	4.200	3,350,000		5,450,000
0902248	SAN ANTONIO	TX		10/30/2017	4.400	3,750,000		5,823,000
0902249	CHARLOTTE	NC		10/12/2017	4.150	2,925,000		4,375,000
0902250	CHATSWORTH	CA		10/25/2017	4.000	3,941,183		9,650,000
0902251	SARASOTA	FL		10/27/2017	4.350	2,100,000		8,400,000
0902252	SARASOTA	FL		10/27/2017	4.350	3,200,000		10,300,000
0902253	ST. PETERSBURG	FL		10/27/2017	4.350	2,900,000		9,650,000
0902254	ST. PETERSBURG	FL		10/27/2017	4.350	3,390,000		11,500,000
0902255	JACKSONVILLE BEACH	FL		11/28/2017	4.200	3,600,000		6,100,000
0902256	JACKSONVILLE	FL		11/28/2017	4.200	8,200,000		13,200,000
0902257	SACRAMENTO	CA		11/30/2017	4.500	4,000,000		6,600,000
0902258	PORTSMOUTH	VA		10/31/2017	4.470	4,750,000		6,900,000
0902259	EVERETT	WA		12/27/2017	4.360	3,550,000		5,660,000
V029644	DENVER	CO		11/28/2017	6.318	12,005,000		21,805,000
V029656	DALLAS	TX		11/17/2017	5.068	11,789,400		15,704,500
V029663	IOWA CITY	IA		12/15/2017	5.668	15,000,000		21,654,839
0599999. Mortgages in good standing - Commercial mortgages-all other						560,623,883		974,907,339
990AIR1	HONOLULU	HI		08/08/2017	4.261	7,500,000		11,538,462
990AOS1	LOS ANGELES	CA		05/15/2017	5.000	7,500,000		12,908,778
990BIS1	KATY	TX		12/06/2017	5.130	5,000,000		8,880,000
990COLL	PHOENIX	AZ		05/01/2017	5.245	20,000,000		28,653,295
990COS2	LAS VEGAS	NV		12/14/2017	6.501	5,000,000		8,576,329
990ELM1	VARIOUS	TX		05/25/2017	5.400	14,962,500		22,522,523
990HILL	DALLAS	TX		02/28/2017	5.027	15,000,000		21,613,833
990HIT1	MIAMI	FL		05/24/2017	7.493	5,000,000		6,720,430
990HPD1	PORTLAND	OR		12/13/2017	7.361	5,000,000		7,120,000
990HUD1	NEW YORK	NY		02/28/2017	7.273	10,000,000		20,491,800
990KIF1	SANTA CLARA	CA		04/07/2017	4.620	10,000,000		17,268,175
990MAIN	SAN FRANCISCO	CA		04/28/2017	4.900	4,000,000		6,024,096
990MBP1	MCCLELLAN	CA		12/20/2017	8.251	4,685,484		7,084,000
990NMA1	CHICAGO	IL		10/26/2017	4.740	5,000,000		7,704,160
990OVR1	DULUTH	GA		05/25/2017	4.450	3,000,000		4,754,358
990PARK	NEW YORK	NY		05/31/2017	5.000	16,500,000		25,581,395
990QPS1	LONG ISLAND CITY	NY		04/10/2017	6.983	4,858,820	139,658	7,306,496
990RED1	REDMOND	WA		09/26/2017	4.176	5,000,000		8,250,825
990SROA	BELLEVILLE	NJ		07/21/2017	5.179	4,626,866		7,904,478
990WEN1	ROCHESTER	NY		11/07/2017	4.618	5,250,000		8,550,489
990WTS1	NEW YORK	NY		12/15/2017	5.000	5,000,000		8,398,000
0699999. Mortgages in good standing - Mezzanine Loans						162,883,670	139,658	257,851,922
0899999. Total Mortgages in good standing						723,507,553	139,658	1,232,759,261
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						723,507,553	139,658	1,232,759,261

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
0900075	FISHERS	IN		08/16/2002	08/16/2017	105,834							31,314	31,314			
0900113	SIDNEY	OH		02/25/2003	05/01/2017	145,762							11,441	11,441			
0900163	SIERRA VISTA	AZ		05/01/2003	04/27/2017	62,189							12,570	12,570			
0900235	COLUMBUS	OH		02/06/2004	12/22/2017	1,321,674							1,054,051	1,054,051			
0900282	DULUTH	MN		06/23/2004	01/31/2017	446,747							439,971	439,971			
0900528	DALLAS	TX		10/12/2005	10/12/2017	1,292,951							1,051,072	1,051,072			
0900531	EUCLID	OH		01/19/2006	06/09/2017	1,818,762							1,762,629	1,762,629			
0900549	MANASSAS	VA		12/15/2005	03/13/2017	883,873							837,116	837,116			
0900617	MAPLE HEIGHTS	OH		03/28/2006	03/10/2017	429,634							57,500	57,500			
0900646	PEORIA	AZ		03/14/2006	06/29/2017	759,351							743,552	743,552			
0900695	CHARLOTTE	NC		05/25/2006	03/20/2017	771,876							736,133	736,133			
0900747	ORCHARD PARK	NY		12/22/2006	08/03/2017	2,557,034							2,501,687	2,501,687			
0900768	WARREN	MI		01/12/2007	01/10/2017	836,473							831,838	831,838			
0900770	TALLAHASSEE	FL		01/03/2007	02/09/2017	316,801							315,876	315,876			
0900784	JACKSON	MS		02/22/2007	05/19/2017	981,423							960,774	960,774			
0900797	CLEVELAND	TN		06/20/2007	04/26/2017	3,821,118							3,775,450	3,775,450			
0900807	WIXOM	MI		08/06/2007	12/08/2017	1,005,472							954,656	954,656			
0900860	SAN ANTONIO	TX		08/30/2007	06/30/2017	1,350,518							1,308,766	1,308,766			
0900873	WHEATLAND	PA		09/19/2007	09/18/2017	2,644,192							2,583,746	2,583,746			
0900888	ATLANTA	GA		10/30/2007	07/26/2017	405,516							397,255	397,255			
0900893	MONTCHANIN	DE		11/19/2007	03/09/2017	1,504,466							1,491,346	1,491,346			
0900910	PANAMA CITY BEACH	FL		12/06/2007	08/10/2017	1,566,365							1,530,267	1,530,267			
0900912	RICHMOND	KY		12/19/2007	05/10/2017	3,225,734							3,099,802	3,099,802			
0900933	DULUTH	GA		01/23/2008	04/25/2017	1,959,030							1,936,746	1,936,746			
0900934	SALT LAKE CITY	UT		12/18/2007	03/30/2017	473,798							464,353	464,353			
0900941	NORTH CANTON	OH		01/30/2008	12/01/2017	2,926,050							2,832,410	2,832,410			
0900961	PANAMA CITY	FL		02/14/2008	07/23/2017	3,144,175							3,081,134	3,081,134			
0900964	HUNTSVILLE	AL		03/28/2008	01/13/2017	1,473,787							1,469,845	1,469,845			
0900985	BELLEVILLE	MI		04/11/2008	08/08/2017	789,439							742,212	742,212			
0900987	HARLEYSVILLE	PA		05/12/2008	12/15/2017	2,774,028							2,543,873	2,543,873			
0901148	TALLAHASSEE	FL		01/29/2009	08/18/2017	3,096,005							3,015,087	3,015,087			
0901192	CHARLOTTE	NC		10/15/2009	03/31/2017	3,091,186							3,069,353	3,069,353			
0901240	TORRANCE	CA		03/29/2010	10/23/2017	739,022							701,722	701,722			
0901259	EUGENE	OR		04/07/2010	08/01/2017	2,642,358							2,601,615	2,601,615			
0901268	CULVER CITY	CA		07/02/2010	02/22/2017	1,414,574							1,408,840	1,408,840			
0901298	KENT	WA		08/04/2010	08/15/2017	1,190,876							1,170,201	1,170,201			
0901309	BALCH SPRINGS	TX		08/06/2010	07/06/2017	2,175,250							2,142,677	2,142,677			
0901320	NEW CASTLE	DE		09/08/2010	05/18/2017	1,410,623							1,394,666	1,394,666			
0901333	LAS VEGAS	NV		11/04/2010	06/02/2017	1,630,510							1,611,763	1,611,763			
0901343	HIGHLANDS RANCH	CO		11/02/2010	11/02/2017	5,412,152							5,280,033	5,280,033			
0901349	CHATTANOOGA	TN		03/01/2011	05/17/2017	2,208,739							2,183,131	2,183,131			
0901352	MANKATO	MN		12/15/2010	03/29/2017	2,854,631							2,821,689	2,821,689			
0901372	BLOOMINGTON	IN		01/28/2011	06/13/2017	7,716,052							7,605,084	7,605,084			
0901374	HYATTSVILLE	MD		01/24/2011	02/16/2017	3,008,812							2,995,322	2,995,322			
0901375	BOWIE	MD		01/24/2011	02/16/2017	2,635,456							2,623,641	2,623,641			
0901380	DENVER	CO		01/27/2011	03/09/2017	1,987,404							1,967,031	1,967,031			
0901392	MADISON	AL		02/23/2011	04/13/2017	1,460,887							1,430,439	1,430,439			
0901414	ALTOONA	IA		07/27/2011	08/04/2017	1,742,967							1,674,523	1,674,523			
0901418	SKOKIE	IL		04/19/2011	07/14/2017	3,110,338							3,059,293	3,059,293			
0901428	PASADENA	CA		05/02/2011	08/29/2017	3,114,120							3,065,221	3,065,221			
0901447	SIOUX FALLS	SD		04/29/2011	05/03/2017	3,693,938							3,661,057	3,661,057			
0901448	SIOUX FALLS	SD		04/29/2011	05/03/2017	3,782,949							3,749,276	3,749,276			
0901449	SIOUX FALLS	SD		04/29/2011	05/03/2017	1,335,158							1,323,274	1,323,274			
0901464	HUNTSVILLE	AL		06/23/2011	06/30/2017	1,654,288							1,605,116	1,605,116			
0901476	INDIANAPOLIS	IN		08/11/2011	12/22/2017	1,677,900							1,604,829	1,604,829			
0901487	HYATTSVILLE	MD		07/29/2011	10/17/2017	2,657,671							2,594,355	2,594,355			
0901502	NASHVILLE	TN		08/04/2011	02/10/2017	1,509,510							1,502,500	1,502,500			
0901509	WHITE BEAR LAKE	MN		09/21/2011	04/12/2017	2,398,053							2,376,571	2,376,571			
0901510	ST. ANTHONY	MN		09/21/2011	04/12/2017	3,784,987							3,751,080	3,751,080			
0901511	ST. CLOUD	MN		09/21/2011	04/12/2017	2,272,782							2,252,422	2,252,422			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
0901512	ROSEVILLE	MN		09/21/2011	04/12/2017	5,100,338							5,054,647	5,054,647			
0901513	MAPLE GROVE	MN		12/09/2011	06/29/2017	4,103,643							4,050,337	4,050,337			
0901516	ALPHARETTA	GA		09/12/2011	04/20/2017	841,991							830,014	830,014			
0901518	SIOUX FALLS	SD		09/01/2011	05/03/2017	2,321,123							2,300,180	2,300,180			
0901543	CHARLOTTE	NC		11/16/2011	11/30/2017	4,408,679							4,237,671	4,237,671			
0901552	JENKINTOWN	PA		12/28/2011	10/20/2017	6,345,765							6,201,376	6,201,376			
0901569	MEMPHIS	TN		03/27/2012	04/25/2017	2,692,840							2,667,892	2,667,892			
0901577	SAN LEANDRO	CA		05/15/2012	03/16/2017	2,831,142							2,801,237	2,801,237			
0901578	NAPLES	FL		05/31/2012	12/01/2017	683,294							638,307	638,307			
0901598	MINNEAPOLIS	MN		06/15/2012	01/31/2017	6,889,062		2,099			2,099		6,875,733	6,875,733			
0901605	SUGAR LAND	TX		06/21/2012	01/17/2017	3,063,837							3,053,766	3,053,766			
0901607	TEGA CAY	SC		07/12/2012	01/04/2017	2,399,110							2,399,110	2,399,110			
0901614	WEST DES MOINES	IA		07/18/2012	09/27/2017	14,979,732							14,652,717	14,652,717			
0901620	ALBUQUERQUE	NM		07/02/2012	07/31/2017	2,963,344							2,838,182	2,838,182			
0901621	WESTLAKE VILLAGE	CA		06/28/2012	10/29/2017	7,200,949							7,029,906	7,029,906			
0901623	OREM	UT		07/30/2012	05/01/2017	605,578							591,310	591,310			
0901640	SAN DIEGO	CA		08/30/2012	10/19/2017	6,238,329							6,091,916	6,091,916			
0901652	DALLAS	GA		09/20/2012	08/08/2017	3,496,510							3,432,692	3,432,692			
0901653	NEENAH	WI		10/01/2012	12/29/2017	5,890,365							5,631,422	5,631,422			
0901671	CORDOVA	TN		11/28/2012	01/23/2017	3,167,823							3,160,248	3,160,248			
0901672	GRANDVIEW	MO		11/28/2012	06/30/2017	4,924,233							4,853,049	4,853,049			
0901696	ORINDA	CA		02/01/2013	09/07/2017	1,571,938							1,522,535	1,522,535			
0901706	ANNISTON	AL		01/16/2013	03/01/2017	3,135,232							3,120,774	3,120,774			
0901723	GURNEE	IL		04/19/2013	10/10/2017	5,922,273							5,777,554	5,777,554			
0901724	BENSENVILLE	IL		04/19/2013	10/10/2017	11,552,538							11,270,236	11,270,236			
0901741	SARASOTA	FL		05/13/2013	10/26/2017	1,462,474							1,411,996	1,411,996			
0901742	SARASOTA	FL		05/13/2013	10/26/2017	2,385,910							2,303,559	2,303,559			
0901779	CHATSWORTH	CA		08/01/2013	10/24/2017	2,076,286							1,960,558	1,960,558			
0901789	ST. PETERSBURG	FL		07/30/2013	10/26/2017	1,759,720							1,680,300	1,680,300			
0901790	ST. PETERSBURG	FL		08/28/2013	10/26/2017	2,526,005							2,412,891	2,412,891			
0901791	ARVADA	CO		07/31/2013	08/01/2017	1,217,634							1,197,155	1,197,155			
0901812	MILWAUKEE	WI		09/20/2013	05/18/2017	7,364,453							7,202,708	7,202,708			
0901832	DECATUR	GA		10/31/2013	12/07/2017	2,190,665							2,133,740	2,133,740			
0901867	BRIDGEVIEW	IL		01/09/2014	04/10/2017	8,996,430							8,919,884	8,919,884			
0901869	COUNTRYSIDE	IL		01/09/2014	03/15/2017	7,967,023							7,916,415	7,916,415			
0901935	ANNISTON	AL		10/01/2014	03/01/2017	534,682							532,296	532,296			
0901950	LEXINGTON	KY		01/15/2015	10/23/2017	2,366,010							2,301,735	2,301,735			
0901966	CORONA DEL MAR	CA		02/26/2015	04/07/2017	3,311,545							2,918,377	2,918,377			
0902049	OMAHA	NE		08/20/2015	01/31/2017	4,229,080							4,221,052	4,221,052			
922SZS1	NEW YORK CITY	NY		08/14/2013	05/15/2017	55,012,988							55,012,988	55,012,988			
970NKY1	ARLINGTON	VA		03/14/2012	05/16/2017	11,000,000							11,000,000	11,000,000			
979GYWI	OVERLAND PARK	KS		10/11/2013	08/11/2017	39,936,959							39,936,959	39,936,959			
987LABC	NORTHRIDGE	CA		12/16/2014	12/08/2017	10,236,683							10,236,683	10,236,683			
990BI01	VARIOUS	NY		04/14/2016	05/11/2017	17,695,921							2,328,160	2,328,160			
990COS1	LAS VEGAS	NV		11/28/2016	11/13/2017	15,000,000							15,000,000	15,000,000			
990DIA1	VARIOUS	CA		05/25/2016	12/18/2017	16,494,987		105,013			105,013		16,600,000	16,600,000			
990HDC1	CORONADO	CA		12/29/2015	08/11/2017	10,000,000							10,000,000	10,000,000			
0199999. Mortgages closed by repayment						456,298,393		107,112			107,112		434,111,463	434,111,463			
0900075	FISHERS	IN		08/16/2002		105,834								74,520			
0900111	FISHERS	IN		02/11/2003		158,686								125,872			
0900113	SIDNEY	OH		02/25/2003		145,762								134,321			
0900131	SOLON	OH		01/30/2003		973,862								266,950			
0900163	SIERRA VISTA	AZ		05/01/2003		62,189								49,619			
0900189	SPOKANE	WA		08/01/2003		339,444								81,136			
0900208	DUBLIN	OH		10/07/2003		304,034								67,544			
0900209	COLUMBUS	OH		10/07/2003		608,069								135,088			
0900235	COLUMBUS	OH		02/06/2004		1,321,674								267,623			
0900249	ALICE	TX		04/15/2004		924,409								177,210			
0900254	SPOKANE	WA		03/31/2004		1,344,491								519,892			
0900282	DULUTH	MN		06/23/2004		446,747								6,776			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0900292	AMMON	ID		05/27/2004		942,324								180,634			
0900344	LIVONIA	MI		10/28/2004		1,552,861								86,609			
0900362	HICKORY	NC		11/04/2004		1,590,503								154,552			
0900374	NORCROSS	GA		12/16/2004		204,768								62,318			
0900377	KNOXVILLE	TN		12/14/2004		543,962								149,013			
0900413	OREM	UT		03/18/2005		754,807								201,807			
0900440	POWDER SPRINGS	GA		04/27/2005		896,870								139,099			
0900447	MEMPHIS	TN		05/10/2005		892,560								136,447			
0900509	ALBUQUERQUE	NM		09/15/2005		765,738								101,823			
0900510	ALBUQUERQUE	NM		09/15/2005		356,264								47,374			
0900513	DORAVILLE	GA		09/19/2005		267,304								61,382			
0900528	DALLAS	TX		10/12/2005		1,292,951								241,879			
0900531	EUCLID	OH		01/19/2006		1,818,762								56,133			
0900549	MANASSAS	VA		12/15/2005		883,873								46,757			
0900561	SOUTHFIELD	MI		12/15/2005		5,484,562								130,951			
0900588	CAREFREE	AZ		02/21/2006		510,232								104,078			
0900589	SCOTTSDALE	AZ		04/13/2006		405,312								79,235			
0900590	MESA	AZ		02/21/2006		497,719								101,972			
0900601	SAN ANTONIO	TX		02/16/2006		1,308,831								170,189			
0900617	MAPLE HEIGHTS	OH		03/28/2006		429,634								372,134			
0900643	ROLLA	MO		04/05/2006		2,149,642								134,643			
0900646	PEORIA	AZ		03/14/2006		759,351								15,800			
0900678	FOUNTAIN HILL	AZ		05/11/2006		1,115,930								54,857			
0900695	CHARLOTTE	NC		05/25/2006		771,876								35,743			
0900735	LELAND	NC		09/07/2006		455,699								52,424			
0900747	ORCHARD PARK	NY		12/22/2006		2,557,034								55,347			
0900755	TUALATIN	OR		10/11/2006		661,134								75,397			
0900767	ANN ARBOR	MI		04/30/2007		1,721,860								266,386			
0900768	WARREN	MI		01/12/2007		836,473								4,635			
0900770	TALLAHASSEE	FL		01/03/2007		316,801								925			
0900783	GARDENDALE	AL		02/16/2007		489,052								53,030			
0900784	JACKSON	MS		02/22/2007		981,423								20,649			
0900797	CLEVELAND	TN		06/20/2007		3,821,118								45,668			
0900807	WIXOM	MI		08/06/2007		1,005,472								50,816			
0900821	LIVONIA	MI		04/30/2007		2,348,186								124,940			
0900860	SAN ANTONIO	TX		08/30/2007		1,350,518								41,751			
0900863	MADISON HEIGHTS	MI		09/12/2007		760,255								73,865			
0900864	BRIGHTON	MI		09/12/2007		1,459,690								141,820			
0900869	BAKERSFIELD	CA		10/03/2007		879,549								123,659			
0900873	WHEATLAND	PA		09/19/2007		2,644,192								60,447			
0900880	CARROLLTON	TX		09/25/2007		1,182,409								167,107			
0900883	BEACHWOOD	OH		10/15/2007		748,787								72,434			
0900888	ATLANTA	GA		10/30/2007		405,516								8,261			
0900893	MONTCHANIN	DE		11/19/2007		1,504,466								13,120			
0900910	PANAMA CITY BEACH	FL		12/06/2007		1,566,365								36,098			
0900912	RICHMOND	KY		12/19/2007		3,225,734								125,933			
0900923	NOVI	MI		12/12/2007		5,100,588								260,635			
0900925	COLLEGE STATION	TX		02/13/2008		735,003								25,401			
0900926	ROCKVILLE	MD		12/06/2007		3,205,797								112,816			
0900928	FRESNO	CA		12/03/2007		3,567,508								338,460			
0900932	DALLAS	TX		12/13/2007		859,269								81,752			
0900933	DULUTH	GA		01/23/2008		1,959,030								22,285			
0900934	SALT LAKE CITY	UT		12/18/2007		473,798								9,445			
0900941	NORTH CANTON	OH		01/30/2008		2,926,050								93,640			
0900947	TOPEKA	KS		12/21/2007		938,821								129,309			
0900949	PENNSAUKEN	NJ		08/28/2008		678,706								57,849			
0900961	PANAMA CITY	FL		02/14/2008		3,144,175								63,041			
0900962	INDIANAPOLIS	IN		02/28/2008		2,888,038								106,393			
0900964	HUNTSVILLE	AL		03/28/2008		1,473,787								3,942			
0900972	FARMERS BRANCH	TX		02/26/2008		742,543								69,695			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
0900974	SYRACUSE	NY		03/20/2008		2,150,567								130,662			
0900975	GREENVILLE	TX		03/25/2008		3,302,083								115,122			
0900976	PONTIAC	MI		02/29/2008		2,282,405								709,906			
0900984	MARTINSBURG	WV		03/17/2008		1,721,149								278,446			
0900985	BELLEVILLE	MI		04/11/2008		789,439								47,227			
0900986	AUBURN HILLS	MI		05/01/2008		1,926,743								53,072			
0900987	HARLEYSVILLE	PA		05/12/2008		2,774,028								230,155			
0900989	SARATOGA SPRINGS	UT		05/21/2008		1,137,237								157,116			
0900999	SAN ANTONIO	TX		05/14/2008		523,413								83,798			
0901003	JACKSONVILLE	FL		06/06/2008		2,238,691								198,354			
0901004	ATLANTA	GA		05/29/2008		797,703								71,052			
0901009	PHOENIX	AZ		05/08/2008		1,680,919								80,511			
0901016	PHOENIX	AZ		03/31/2008		2,038,322								71,063			
0901017	HOUSTON	TX		04/30/2008		1,717,260								59,370			
0901018	UPPER MARLBOROUGH	MD		05/30/2008		5,079,297								455,779			
0901036	GULF BREEZE	FL		05/29/2008		3,825,807								130,587			
0901040	COLUMBUS	OH		08/01/2008		841,863								73,530			
0901041	COLUMBUS	OH		08/01/2008		2,235,292								195,235			
0901049	MENLO PARK	CA		06/02/2008		2,742,741								89,304			
0901057	WILSON	NC		07/15/2008		560,532								49,563			
0901060	PACOIMA	CA		07/02/2008		2,660,074								323,819			
0901077	MADISON HEIGHTS	MI		11/14/2008		2,075,979								90,732			
0901083	SAN ANTONIO	TX		08/14/2008		612,864								34,454			
0901094	PINEVILLE	NC		08/28/2008		852,076								72,515			
0901099	SCOTTSDALE	AZ		09/09/2008		1,440,835								50,205			
0901114	WIXOM	MI		12/17/2008		2,065,784								89,140			
0901116	BLOOMINGDALE	IL		11/12/2008		1,501,611								82,522			
0901117	DALLAS	TX		11/18/2008		1,934,505								159,627			
0901127	SCOTTSDALE	AZ		12/02/2008		3,525,544								121,413			
0901138	LANCASTER	PA		02/05/2009		4,665,814								142,415			
0901139	SHERMAN	TX		01/15/2009		1,778,275								140,154			
0901148	TALLAHASSEE	FL		01/29/2009		3,096,005								80,918			
0901157	PAINESVILLE	OH		05/07/2009		1,425,639								40,054			
0901172	BETHESDA	MD		07/30/2009		2,260,192								169,589			
0901180	JONESBORO	AR		12/02/2009		2,071,371								53,354			
0901182	CRESTWOOD	MO		08/26/2009		1,130,477								31,026			
0901184	OFALLON	MO		09/24/2009		4,183,913								113,836			
0901187	DALLAS	TX		08/17/2009		898,678								64,236			
0901188	BEACHWOOD	OH		09/09/2009		361,601								25,538			
0901189	LAKE WORTH	TX		09/29/2009		338,122								102,650			
0901192	CHARLOTTE	NC		10/15/2009		3,091,186								21,833			
0901195	MARTINSBURG	WV		11/09/2009		2,668,680								250,084			
0901196	FLOWOOD	MS		09/15/2009		1,220,308								33,202			
0901198	WEST VALLEY CITY	UT		10/02/2009		2,117,912								57,206			
0901205	AUSTIN	TX		10/30/2009		2,148,957								173,881			
0901207	HICKORY	NC		10/29/2009		1,625,244								292,850			
0901209	WALTON HILLS	OH		11/20/2009		3,604,961								168,229			
0901223	PASADENA	CA		01/28/2010		3,752,365								103,432			
0901228	BEACHWOOD	OH		12/15/2009		1,147,353								190,005			
0901233	OVERLAND PARK	KS		02/01/2010		3,085,628								294,361			
0901234	CINCINNATI	OH		02/18/2010		1,881,748								46,893			
0901239	MURRAY	UT		02/19/2010		2,718,834								73,228			
0901240	TORRANCE	CA		03/29/2010		739,022								37,299			
0901246	CHARLOTTE	NC		03/15/2010		1,090,013								76,328			
0901253	SALT LAKE CITY	UT		04/13/2010		2,343,849								231,042			
0901254	BRECKSVILLE	OH		04/19/2010		4,395,327								118,037			
0901259	EUGENE	OR		04/07/2010		2,642,358								40,743			
0901261	HELENA	MT		05/06/2010		240,733								21,354			
0901262	BETHANY	OK		05/06/2010		278,563								24,710			
0901268	CULVER CITY	CA		07/02/2010		1,414,574								5,734			

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0901290	VANDALIA	OH		08/05/2010		1,618,630								142,009			
0901293	JACKSONVILLE	FL		08/12/2010		2,139,967								93,692			
0901294	INDIANAPOLIS	IN		07/01/2010		1,758,832								47,700			
0901298	KENT	WA		08/04/2010		1,190,876								20,675			
0901299	ARTESIA	CA		08/25/2010		371,872								9,759			
0901301	ARTESIA	CA		08/25/2010		1,491,916								39,151			
0901302	ARTESIA	CA		08/25/2010		363,018								9,526			
0901303	ARTESIA	CA		08/25/2010		522,392								13,709			
0901304	AUSTINTOWN	OH		08/19/2010		1,982,852								53,697			
0901305	OREM	UT		07/01/2010		4,092,879								285,586			
0901306	SANTA FE	NM		07/06/2010		527,948								14,352			
0901307	ALBUQUERQUE	NM		07/06/2010		879,913								23,920			
0901308	ALBUQUERQUE	NM		07/06/2010		879,913								23,920			
0901309	BALCH SPRINGS	TX		08/06/2010		2,175,250								32,573			
0901310	BEDFORD HEIGHTS	OH		09/22/2010		1,268,206								57,148			
0901314	PHOENIX	AZ		09/08/2010		2,465,164								109,215			
0901316	WEST HENRIETTA	NY		09/14/2010		420,481								27,222			
0901318	HOUSTON	TX		08/26/2010		4,945,639								139,849			
0901320	NEW CASTLE	DE		09/08/2010		1,410,623								15,957			
0901322	JACKSON	MS		10/29/2010		2,742,940								87,179			
0901325	BEAUMONT	TX		12/02/2010		445,456								37,148			
0901326	SPARKS	NV		10/19/2010		1,805,942								49,712			
0901331	CARROLLTON	TX		10/08/2010		926,578								60,323			
0901333	LAS VEGAS	NV		11/04/2010		1,630,510								18,747			
0901334	CLEVELAND	OH		12/09/2010		1,354,933								113,100			
0901338	ALHAMBRA	CA		12/03/2010		1,939,269								77,737			
0901342	STERLING HEIGHTS	MI		11/30/2010		1,969,451								88,686			
0901343	HIGHLANDS RANCH	CO		11/02/2010		5,412,152								132,120			
0901345	RANCHO SANTA MARGARITA	CA		12/20/2010		1,221,054								78,380			
0901347	NASHVILLE	TN		12/17/2010		669,287								42,691			
0901349	CHATTANOOGA	TN		03/01/2011		2,208,739								25,609			
0901350	CREVE COEUR	MO		12/23/2010		7,044,162								214,826			
0901351	SKOKIE	IL		12/23/2010		4,374,403								127,764			
0901352	MANKATO	MN		12/15/2010		2,854,631								32,942			
0901354	POMPANO BEACH	FL		12/17/2010		1,368,966								88,709			
0901355	PENNSAUKEN	NJ		12/09/2010		425,312								35,947			
0901356	MONTCLAIR	CA		03/01/2011		1,234,608								37,748			
0901361	LINCOLN	NE		02/01/2011		1,695,018								107,743			
0901366	EL PASO	TX		11/22/2010		989,399								83,959			
0901368	HOUSTON	TX		01/13/2011		1,303,859								82,880			
0901370	COLUMBUS	OH		02/28/2011		6,269,305								298,240			
0901371	BOULDER	CO		01/14/2011		1,578,284								45,795			
0901372	BLOOMINGTON	IN		01/28/2011		7,716,052								110,968			
0901374	HYATTSVILLE	MD		01/24/2011		3,008,812								13,489			
0901375	BOWIE	MD		01/24/2011		2,635,456								11,815			
0901379	TACOMA	WA		01/28/2011		1,582,243								41,154			
0901380	DENVER	CO		01/27/2011		1,987,404								20,372			
0901381	ELLISVILLE	MO		03/04/2011		7,048,001								200,335			
0901382	CORONA	CA		01/27/2011		2,026,192								57,023			
0901386	CONROE	TX		02/22/2011		1,027,040								28,848			
0901392	MADISON	AL		02/23/2011		1,460,887								30,449			
0901394	PORTLAND	OR		02/16/2011		2,208,739								61,601			
0901395	EUGENE	OR		02/22/2011		4,421,537								122,549			
0901398	STROUDSBURG	PA		01/31/2011		2,595,341								99,058			
0901403	TEMPE	AZ		02/28/2011		1,501,709								126,237			
0901414	ALTOONA	IA		07/27/2011		1,742,967								68,444			
0901417	CINCINNATI	OH		04/04/2011		1,461,194								138,225			
0901418	SKOKIE	IL		04/19/2011		3,110,338								51,045			
0901420	RIDGELAND	MS		04/21/2011		2,813,863								80,231			
0901422	HOPKINSVILLE	KY		03/31/2011		5,853,899								160,165			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0901424	PINEVILLE	NC		03/17/2011		1,933,619								112,388			
0901428	PASADENA	CA		05/02/2011		3,114,120								48,899			
0901432	MONROE	NC		04/12/2011		1,443,581								115,501			
0901436	SWEDESBORO	NJ		04/07/2011		977,911								26,556			
0901437	SWEDESBORO	NJ		03/30/2011		2,306,081								63,095			
0901444	NATIONAL CITY	CA		06/13/2011		962,824								75,229			
0901445	HEBRON	KY		05/11/2011		730,540								59,089			
0901447	SIOUX FALLS	SD		04/29/2011		3,693,938								32,881			
0901448	SIOUX FALLS	SD		04/29/2011		3,782,949								33,673			
0901449	SIOUX FALLS	SD		04/29/2011		1,335,158								11,885			
0901453	LOS ANGELES	CA		06/08/2011		1,963,970								52,654			
0901456	OMAHA	NE		05/31/2011		1,930,662								157,108			
0901458	RIVERSIDE	CA		06/23/2011		2,405,315								59,609			
0901459	BEDFORD HEIGHTS	OH		05/26/2011		1,209,176								54,815			
0901460	BEDFORD HEIGHTS	OH		05/26/2011		2,128,482								96,490			
0901461	BEDFORD HEIGHTS	OH		05/26/2011		480,358								21,776			
0901462	STOW	OH		06/09/2011		3,414,564								150,381			
0901463	BURNSVILLE	MN		06/01/2011		1,866,179								51,238			
0901464	HUNTSVILLE	AL		06/23/2011		1,654,288								49,172			
0901466	BISMARCK	ND		06/21/2011		1,997,354								68,999			
0901467	CHANHASSEN	MN		08/29/2011		2,740,568								334,358			
0901468	EAGAN	MN		07/01/2011		936,707								25,241			
0901472	MAYFIELD HEIGHTS	OH		07/28/2011		1,748,100								296,801			
0901474	MONTCLAIR	CA		08/11/2011		4,512,881								122,166			
0901475	HUNTSVILLE	AL		06/30/2011		1,019,813								62,204			
0901476	INDIANAPOLIS	IN		08/11/2011		1,677,900								73,072			
0901480	MILWAUKEE	WI		07/12/2011		2,037,547								58,525			
0901482	JACKSON	MS		07/21/2011		740,037								58,172			
0901484	WEST ALLIS	WI		07/19/2011		817,133								105,928			
0901486	BOULDER	CO		12/06/2011		1,620,888								43,018			
0901487	HYATTSVILLE	MD		07/29/2011		2,657,671								63,316			
0901492	CARLSBAD	CA		07/29/2011		1,380,869								37,911			
0901499	SKOKIE	IL		08/19/2011		5,005,679								224,747			
0901500	CAMBRIDGE	MN		09/01/2011		1,093,606								29,830			
0901501	COON RAPIDS	MN		09/01/2011		1,160,562								31,656			
0901502	NASHVILLE	TN		08/04/2011		1,509,510								7,010			
0901509	WHITE BEAR LAKE	MN		09/21/2011		2,398,053								21,483			
0901510	ST. ANTHONY	MN		09/21/2011		3,784,987								33,907			
0901511	ST. CLOUD	MN		09/21/2011		2,272,782								20,360			
0901512	ROSEVILLE	MN		09/21/2011		5,100,338								45,690			
0901513	MAPLE GROVE	MN		12/09/2011		4,103,643								53,306			
0901514	GLENDALE	WI		09/23/2011		2,580,984								73,108			
0901515	RICHMOND	KY		09/13/2011		3,804,727								117,027			
0901516	ALPHARETTA	GA		09/12/2011		841,991								11,976			
0901518	SIOUX FALLS	SD		09/01/2011		2,321,123								20,943			
0901520	BROCKTON	MA		11/30/2011		2,805,187								213,389			
0901521	TAYLORSVILLE	UT		09/30/2011		1,798,528								138,305			
0901523	KNOXVILLE	TN		09/30/2011		1,161,001								215,188			
0901524	ROSEVILLE	MI		08/30/2011		1,475,018								51,446			
0901525	NIAGARA FALLS	NY		11/29/2011		964,103								56,058			
0901528	EDEN PRAIRIE	MN		09/26/2011		2,036,836								170,785			
0901533	INDEPENDENCE	OH		11/29/2011		2,108,304								92,346			
0901534	SAN ANTONIO	TX		09/12/2011		1,438,779								103,219			
0901535	SALT LAKE CITY	UT		10/18/2011		951,676								61,623			
0901536	WEST BLOOMFIELD	MI		10/05/2011		1,271,265								74,646			
0901538	KIRKLAND	WA		12/02/2011		898,672								25,988			
0901542	DRAPER	UT		12/15/2011		2,008,101								53,294			
0901543	CHARLOTTE	NC		11/16/2011		4,408,679								171,009			
0901544	LADUE	MO		12/20/2011		3,526,343								100,631			
0901548	AUBURN HILLS	MI		12/23/2011		765,416								56,524			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	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		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0901552	JENKINTOWN	PA		12/28/2011		6,345,765								144,389			
0901553	OAK LAWN	IL		01/25/2012		4,026,633								114,134			
0901557	CHARLOTTE	NC		02/06/2012		937,101								25,319			
0901559	TACOMA	WA		02/15/2012		4,179,106								177,200			
0901560	TACOMA	WA		02/15/2012		2,217,485								94,025			
0901563	TUCSON	AZ		03/29/2012		3,749,953								100,034			
0901569	MEMPHIS	TN		03/27/2012		2,692,840								24,948			
0901571	HARRISON CITY	PA		04/30/2012		8,349,010								238,649			
0901572	EGAN	MN		04/05/2012		1,622,785								44,674			
0901575	ABERDEEN	NC		04/26/2012		7,471,344								208,309			
0901577	SAN LEANDRO	CA		05/15/2012		2,831,142								29,904			
0901578	NAPLES	FL		05/31/2012		683,294								44,987			
0901579	JACKSON	MS		04/17/2012		5,786,120								179,147			
0901580	MEMPHIS	TN		03/27/2012		5,393,427								150,831			
0901583	WIXOM	MI		04/19/2012		826,869								61,028			
0901585	DRAPER	UT		03/30/2012		761,661								125,499			
0901586	FOUNTAIN VALLEY	CA		05/10/2012		889,788								48,147			
0901595	FREDERICK	MD		05/31/2012		6,088,826								158,209			
0901597	VENTURA	CA		05/29/2012		1,768,815								132,416			
0901598	MINNEAPOLIS	MN		06/15/2012		6,889,062								15,427			
0901602	TIGARD	OR		06/13/2012		1,804,103								133,293			
0901603	ALISA VIEJO	CA		05/31/2012		3,594,599								102,799			
0901604	FORT COLLINS	CO		06/08/2012		3,867,018								119,669			
0901605	SUGAR LAND	TX		06/21/2012		3,063,837								10,070			
0901606	ATLANTA	GA		06/13/2012		1,538,461								67,477			
0901608	BRENTWOOD	TN		05/31/2012		2,811,247								83,079			
0901610	SPRINGFIELD	MO		06/27/2012		1,645,755								95,766			
0901611	PENNSAUKEN	NJ		05/18/2012		1,330,592								36,871			
0901612	AKRON	OH		06/27/2012		2,191,001								98,442			
0901613	LOS ANGELES	CA		06/28/2012		1,446,715								39,821			
0901614	WEST DES MOINES	IA		07/18/2012		14,979,732								327,015			
0901616	ANDERSON	IN		07/12/2012		4,497,953								131,251			
0901617	JACKSON	MS		06/28/2012		1,678,679								86,390			
0901618	ORANGE	CA		06/27/2012		1,127,713								31,638			
0901620	ALBUQUERQUE	NM		07/02/2012		2,963,344								125,162			
0901621	WESTLAKE VILLAGE	CA		06/28/2012		7,200,949								171,043			
0901622	MINNEAPOLIS	MN		07/10/2012		1,359,172								37,183			
0901623	OREM	UT		07/30/2012		605,578								14,268			
0901624	BARTLETT	TN		07/31/2012		1,793,877								77,876			
0901625	RIVERVIEW	FL		08/28/2012		3,793,143								269,793			
0901627	GARDNER	KS		09/04/2012		1,447,129								41,457			
0901630	BLAINE	MN		08/16/2012		1,560,053								43,949			
0901632	SOMERSET	KY		09/07/2012		2,854,723								121,363			
0901633	DULUTH	GA		10/04/2012		2,553,579								68,554			
0901636	PASADENA	CA		09/04/2012		4,103,697								218,208			
0901640	SAN DIEGO	CA		08/30/2012		6,238,329								146,413			
0901641	JOHNSON CITY	TN		09/10/2012		6,339,166								179,064			
0901642	LOGAN	UT		09/11/2012		5,297,731								149,646			
0901643	SNELVILLE	GA		10/01/2012		1,050,933								59,936			
0901644	KALAMAZOO	MI		09/20/2012		2,379,683								286,409			
0901645	WEST SENECA	NY		10/18/2012		2,404,090								136,712			
0901646	BENICIA	CA		09/05/2012		790,931								56,094			
0901647	VICTORIA	TX		08/30/2012		2,305,347								165,397			
0901648	FOUNTAIN VALLEY	CA		09/10/2012		1,154,367								66,430			
0901650	PORTLAND	OR		11/15/2012		2,430,726								103,520			
0901651	MILL VALLEY	CA		09/25/2012		2,301,143								162,978			
0901652	DALLAS	GA		09/20/2012		3,496,510								63,818			
0901653	NEENAH	WI		10/01/2012		5,890,365								258,943			
0901654	CAMARILLO	CA		09/28/2012		1,292,184								37,199			
0901655	CITY OF LEON VALLEY	TX		10/10/2012		1,079,465								60,950			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
0901657	SAN ANTONIO	TX		10/29/2012		1,132,065								32,399			
0901660	LEXINGTON	KY		12/04/2012		4,634,350								138,894			
0901661	PINSON	AL		11/20/2012		3,621,599								259,671			
0901663	GAINESVILLE	GA		10/24/2012		6,251,131								178,992			
0901664	LEXINGTON	KY		11/01/2012		3,015,922								132,711			
0901665	ATLANTA	GA		11/13/2012		2,315,792								133,081			
0901667	GRAFTON	WI		11/08/2012		1,312,384								38,444			
0901668	FOLSOM	PA		12/18/2012		1,489,821								84,199			
0901671	CORDOVA	TN		11/28/2012		3,167,823								7,575			
0901672	GRANDVIEW	MO		11/28/2012		4,924,233								71,184			
0901673	DRAPER	UT		11/21/2012		1,196,842								84,856			
0901674	LEXINGTON	KY		11/19/2012		3,533,020								102,400			
0901675	MINNEAPOLIS	MN		12/18/2012		2,665,971								74,134			
0901676	STERLING HEIGHTS	MI		12/21/2012		3,131,959								219,339			
0901677	WIXOM	MI		12/21/2012		3,394,482								144,205			
0901678	BROKEN ARROW	OK		12/12/2012		1,475,757								57,619			
0901679	PHENIX CITY	AL		12/14/2012		2,549,666								143,065			
0901680	KANSAS CITY	KS		12/13/2012		1,733,197								75,799			
0901681	ORO VALLEY	AZ		12/18/2012		3,832,456								97,511			
0901682	MARYVILLE	TN		12/13/2012		2,163,590								124,282			
0901683	NEW BERLIN	WI		12/28/2012		9,313,913								279,143			
0901686	REDMOND	WA		12/20/2012		1,906,707								59,503			
0901687	LYNNWOOD	WA		12/20/2012		1,044,149								32,585			
0901688	NEW HOPE	MN		12/27/2012		1,505,907								84,195			
0901689	SOMERSET	NJ		01/07/2013		1,823,677								51,261			
0901690	AMERICAN FORK	UT		12/27/2012		2,411,060								68,169			
0901691	ST CLOUD	MN		12/20/2012		2,409,408								68,556			
0901692	SIGNAL HILL	CA		12/27/2012		2,128,825								56,615			
0901693	CINCINNATI	OH		12/27/2012		1,966,392								462,209			
0901695	BENSALEM	PA		01/08/2013		7,755,178								331,686			
0901696	ORINDA	CA		02/01/2013		1,571,938								49,403			
0901697	DURHAM	NC		02/25/2013		1,776,088								96,865			
0901699	FLORENCE	KY		01/24/2013		1,508,858								156,432			
0901700	FRANKLIN	TN		02/19/2013		1,301,860								73,539			
0901701	SNYDER	TX		02/20/2013		1,938,286								78,494			
0901702	ANDREWS	TX		02/19/2013		1,384,693								56,871			
0901703	PACE	FL		02/01/2013		2,820,422								73,178			
0901704	TOWN OF PERINTON	NY		01/28/2013		1,406,461								78,272			
0901705	KENNESAW	GA		01/09/2013		2,100,811								116,491			
0901706	ANNISTON	AL		01/16/2013		3,135,232								14,458			
0901707	TUCSON	AZ		03/28/2013		5,593,746								305,942			
0901708	ORANGE	CA		01/30/2013		2,499,098								72,512			
0901709	MINNEAPOLIS	MN		02/12/2013		4,305,632								124,074			
0901710	ROCK HALL	MD		01/29/2013		398,550								101,845			
0901711	COMMERCE TOWNSHIP	MI		02/28/2013		1,186,207								36,548			
0901713	CRESTVIEW HILLS	KY		02/26/2013		1,893,536								176,759			
0901714	ST LOUIS PARK	MN		03/20/2013		2,060,285								57,538			
0901716	KENNESAW	GA		02/28/2013		1,260,941								70,808			
0901717	WEST PALM BEACH	FL		03/05/2013		3,067,507								130,462			
0901718	WOODSIDE	NY		03/25/2013		6,247,877								181,312			
0901719	GLENDALE	WI		03/28/2013		2,283,258								65,421			
0901720	WASHINGTON	DC		03/11/2013		3,744,544								107,291			
0901721	TAKOMA PARK	MD		03/11/2013		1,369,955								39,253			
0901722	CHICAGO	IL		05/17/2013		1,707,653								92,552			
0901723	GURNEE	IL		04/19/2013		5,922,273								144,719			
0901724	BENSENVILLE	IL		04/19/2013		11,552,538								282,302			
0901725	MINNETONKA	MN		04/01/2013		4,189,915								242,004			
0901726	MINNETONKA	MN		04/01/2013		4,189,915								242,004			
0901730	BLAINE	MN		04/01/2013		3,351,932								193,603			
0901731	SAN ANTONIO	TX		04/18/2013		1,402,307								38,169			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0901734	ROMEOVILLE	IL		04/30/2013		1,255,975								70,409			
0901735	FOUNTAIN VALLEY	CA		04/10/2013		1,457,915								47,074			
0901736	PLANTATION	FL		04/11/2013		2,313,549								66,035			
0901737	KENOSHA	WI		04/16/2013		5,544,052								169,426			
0901738	HIGHLAND PARK	IL		04/16/2013		3,200,091								92,309			
0901741	SARASOTA	FL		05/13/2013		1,462,474								50,478			
0901742	SARASOTA	FL		05/13/2013		2,385,910								82,351			
0901743	EAGAN	MN		04/01/2013		1,659,172								92,733			
0901744	ALPHARETTA	GA		04/30/2013		5,089,646								304,823			
0901745	MANSFIELD	TX		05/16/2013		1,192,979								65,332			
0901746	MOBILE	AL		05/24/2013		1,004,653								67,932			
0901747	IRVINE	CA		05/16/2013		2,966,989								166,843			
0901748	SOUTH JORDAN	UT		05/22/2013		2,743,908								80,225			
0901749	SAN DIEGO	CA		06/25/2013		2,709,813								77,263			
0901750	TUCSON	AZ		05/22/2013		9,214,345								257,586			
0901751	HAMBURG	NY		05/09/2013		989,737								53,841			
0901752	LEE'S SUMMIT	MO		04/23/2013		4,187,073								126,180			
0901753	KIRKLAND	WA		04/30/2013		1,475,141								103,737			
0901754	NOVI	MI		05/15/2013		1,008,746								41,519			
0901755	DEERFIELD	IL		05/22/2013		2,199,320								63,084			
0901756	CITY OF INDUSTRY	CA		05/24/2013		1,044,474								142,516			
0901757	WOODBRIDGE	VA		05/31/2013		959,184								27,057			
0901758	OSHKOSH	WI		06/14/2013		4,741,828								138,706			
0901759	SUWANEE	GA		05/20/2013		1,884,455								52,340			
0901760	SPRING	TX		05/30/2013		2,633,328								74,570			
0901761	FAIRFIELD	OH		05/15/2013		3,102,869								217,503			
0901762	CINCINNATI	OH		05/15/2013		1,551,434								108,751			
0901763	WHITEFISH BAY	WI		06/06/2013		1,936,768								57,341			
0901764	MOBILE	AL		06/18/2013		1,520,290								87,494			
0901765	HAWTHORNE	CA		07/16/2013		3,115,311								208,779			
0901766	LA PUENTE	CA		06/03/2013		1,125,692								151,620			
0901767	MILL VALLEY	CA		06/10/2013		961,262								64,199			
0901768	RAPID CITY	SD		06/05/2013		3,763,853								108,008			
0901769	SAINT JOHNS	FL		06/20/2013		3,302,703								223,999			
0901770	KANSAS CITY	MO		06/14/2013		5,445,481								401,697			
0901771	INDIANAPOLIS	IN		06/25/2013		1,160,713								64,033			
0901772	TORRANCE	CA		06/27/2013		1,829,500								49,059			
0901773	SOUTHAVEN	MS		07/08/2013		1,082,457								104,546			
0901774	WINTER PARK	FL		07/09/2013		997,605								66,650			
0901775	PHOENIX	AZ		07/10/2013		3,670,861								141,084			
0901777	ROCKY MOUNT	NC		06/26/2013		2,281,963								124,960			
0901778	ALPHARETTA	GA		06/27/2013		1,182,580								33,260			
0901779	CHATSWORTH	CA		08/01/2013		2,076,286								115,728			
0901780	ORANGE	CA		06/28/2013		1,010,439								28,810			
0901781	CHARLOTTE	NC		07/19/2013		1,869,107								143,446			
0901782	AGOURA HILLS	CA		08/14/2013		2,060,779								113,609			
0901783	PLANTATION	FL		08/06/2013		1,568,568								44,225			
0901785	TUCSON	AZ		07/03/2013		2,399,355								66,286			
0901787	WILMINGTON	NC		08/01/2013		1,071,437								142,970			
0901788	FERGUSON	MO		08/13/2013		4,818,620								141,100			
0901789	ST. PETERSBURG	FL		07/30/2013		1,759,720								79,420			
0901790	ST. PETERSBURG	FL		08/28/2013		2,526,005								113,115			
0901791	ARVADA	CO		07/31/2013		1,217,634								20,480			
0901792	NEW BERLIN	WI		08/07/2013		2,873,296								122,568			
0901793	WINDER	GA		07/18/2013		1,906,404								78,655			
0901797	ELLISVILLE	MO		08/13/2013		7,342,658								215,009			
0901798	MILWAUKEE	WI		08/08/2013		6,408,754								356,833			
0901801	STONE MOUNTAIN	GA		08/14/2013		5,236,931								130,316			
0901802	NEWPORT NEWS	VA		08/01/2013		5,643,169								117,045			
0901803	HAMBURG	NY		08/15/2013		3,322,448								93,432			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
0901804	WEST JORDAN	UT		08/27/2013		5,190,115								146,332			
0901805	BIRMINGHAM	AL		09/03/2013		7,540,556								298,858			
0901806	BROOKLYN	NY		08/02/2013		6,750,762								192,809			
0901807	EL PASO	TX		09/05/2013		551,118								103,727			
0901808	ANN ARBOR	MI		08/29/2013		1,876,351								100,769			
0901809	PERRY	GA		07/31/2013		1,917,568								77,080			
0901811	CORAL SPRINGS	FL		08/15/2013		1,338,166								88,338			
0901812	MILWAUKEE	WI		09/20/2013		7,364,453								161,745			
0901814	TUSCON	AZ		09/26/2013		1,381,703								258,981			
0901815	ATLANTA	GA		09/10/2013		1,992,206								52,837			
0901816	ATLANTA	GA		09/10/2013		2,377,824								63,064			
0901818	SYRACUSE	NY		09/17/2013		2,418,921								80,490			
0901819	LAWRENCEVILLE	NJ		10/09/2013		2,050,190								53,489			
0901820	CARROLLTON	GA		09/26/2013		1,243,134								63,595			
0901821	ATHENS	GA		09/26/2013		2,180,936								111,570			
0901822	MIAMI	FL		09/25/2013		2,979,873								76,950			
0901823	EL PASO	TX		10/17/2013		2,969,102								189,607			
0901824	SPRING HILL	KS		10/03/2013		1,587,732								178,581			
0901825	RIVERSIDE	CA		10/10/2013		1,674,529								43,777			
0901826	BELLEVUE	WA		09/30/2013		1,175,192								60,910			
0901827	SAN ANTONIO	TX		09/30/2013		2,976,993								77,807			
0901828	INDIANAPOLIS	IN		09/19/2013		3,603,209								236,318			
0901829	ADDISON	IL		10/10/2013		8,597,816								347,114			
0901830	BREA	CA		10/30/2013		2,325,816								61,987			
0901831	REDMOND	WA		10/07/2013		3,816,775								100,916			
0901832	DECATUR	GA		10/31/2013		2,190,665								56,925			
0901834	MADISON HEIGHTS	MI		10/17/2013		1,670,222								153,294			
0901835	LORTON	VA		11/21/2013		7,203,037								182,769			
0901836	SAINT JOHNS	FL		10/03/2013		851,805								53,155			
0901837	SCOTTSDALE	AZ		10/24/2013		1,024,555								26,909			
0901838	SCOTTSDALE	AZ		10/24/2013		1,397,121								36,695			
0901839	SCOTTSDALE	AZ		10/24/2013		1,862,828								48,926			
0901842	MIDDLETON	WI		10/24/2013		6,151,862								160,071			
0901843	OAK RIDGE	NC		10/31/2013		7,734,808								201,798			
0901844	HOUSTON	TX		11/12/2013		1,324,317								64,999			
0901845	ORANGE	CA		11/06/2013		4,050,933								106,802			
0901846	MEMPHIS	TN		01/15/2014		8,718,427								225,018			
0901847	KENNESAW	GA		11/01/2013		1,834,189								68,682			
0901848	WINSTON SALEM	NC		10/31/2013		1,825,235								57,502			
0901849	SHERWOOD	OR		12/18/2013		2,303,440								140,495			
0901850	RIVERVIEW	FL		12/04/2013		1,059,350								72,186			
0901851	TALLAHASSEE	FL		12/09/2013		9,064,986								221,599			
0901852	SANTA MONICA	CA		01/14/2014		1,386,320								83,143			
0901855	WITCHITA FALLS	TX		11/19/2013		1,532,260								43,591			
0901856	MURRELLS INLET	SC		01/08/2014		7,599,701								193,211			
0901857	NEW YORK	NY		11/22/2013		3,035,261								152,520			
0901859	KILLEEN	TX		12/16/2013		3,145,688								96,544			
0901860	BROOMFIELD	CO		12/05/2013		4,498,584								113,637			
0901861	LOUISVILLE	KY		01/02/2014		3,907,859								74,007			
0901862	FORT WORTH	TX		01/02/2014		1,631,290								142,961			
0901863	CHITTENANGO	NY		12/19/2013		2,651,362								131,656			
0901864	ALBUQUERQUE	NM		12/19/2013		1,047,570								94,571			
0901865	ALBUQUERQUE	NM		12/19/2013		4,270,945								338,705			
0901866	GERMANTOWN	WI		01/07/2014		1,891,618								118,779			
0901867	BRIDGEVIEW	IL		01/09/2014		8,996,430								76,546			
0901869	COUNTRYSIDE	IL		01/09/2014		7,967,023								50,609			
0901870	ST. PETER	MN		02/07/2014		2,495,648								61,797			
0901871	CHANHASSEN	MN		01/21/2014		4,578,464								147,306			
0901872	ARDMORE	PA		01/07/2014		1,196,477								30,336			
0901873	BROOKFIELD	WI		01/17/2014		9,644,618								259,647			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
0901875	CHARLOTTE	NC		01/16/2014		1,360,959								34,413			
0901877	TUALATIN	OR		01/22/2014		3,237,748								84,350			
0901878	STONE MOUNTAIN	GA		01/22/2014		5,640,242								144,565			
0901880	MINNEAPOLIS	MN		01/31/2014		7,961,293								3,977,135			
0901881	VIRGINIA BEACH	VA		01/31/2014		1,685,972								82,991			
0901882	EXTON	PA		01/23/2014		785,076								48,305			
0901883	LOGAN	UT		04/14/2014		9,125,523								158,921			
0901884	ALBUQUERQUE	NM		03/04/2014		1,095,055								83,755			
0901886	DUBLIN	OH		02/20/2014		1,843,443								161,810			
0901887	FORT WAYNE	IN		03/17/2014		8,063,829								486,676			
0901888	COLORADO SPRINGS	CO		05/16/2014		4,103,146								97,318			
0901889	CORPUS CHRISTI	TX		03/20/2014		2,288,372								108,196			
0901891	KANNAPOLIS	NC		04/01/2014		2,836,652								67,543			
0901892	CHARLOTTE	NC		03/27/2014		1,889,783								45,502			
0901893	MIDLOTHIAN	VA		03/27/2014		2,108,665								51,984			
0901894	MARIETTA	GA		04/10/2014		4,091,722								147,839			
0901895	MINNEAPOLIS	MN		04/30/2014		4,050,826								126,652			
0901896	TUCSON	AZ		03/27/2014		1,836,282								67,364			
0901897	SNELLVILLE	GA		05/02/2014		1,892,213								46,991			
0901898	ODESSA	TX		04/30/2014		2,509,156								122,824			
0901899	ODESSA	TX		04/30/2014		2,867,607								140,371			
0901900	GAINESVILLE	FL		04/15/2014		3,925,547								95,369			
0901901	VICTORIA	TX		05/14/2014		1,948,839								94,758			
0901902	MEBANE	NC		05/01/2014		7,276,633								179,500			
0901903	INDIANAPOLIS	IN		06/27/2014		4,896,131								171,465			
0901904	INDIANAPOLIS	IN		05/22/2014		2,828,084								74,357			
0901905	INDIANAPOLIS	IN		05/28/2014		3,747,211								98,523			
0901906	WICHITA FALLS	TX		05/01/2014		7,029,016								156,504			
0901907	SOUTHAVEN	MS		05/14/2014		1,885,496								71,360			
0901908	BALTIMORE	MD		04/29/2014		4,921,368								124,107			
0901909	TEMECULA	CA		05/30/2014		1,984,287								50,306			
0901911	NEW HUDSON	MI		06/02/2014		3,618,261								172,064			
0901912	BLOOMFIELD HILLS	MI		06/02/2014		3,802,770								179,365			
0901913	HOUSTON	TX		06/05/2014		3,510,739								85,451			
0901914	DENVER	CO		05/01/2014		3,256,563								161,166			
0901915	GAINESVILLE	FL		06/25/2014		5,349,069								196,823			
0901916	CRANBURY	NJ		09/09/2014		1,270,585								138,423			
0901917	RIALTO	CA		06/16/2014		4,043,051								70,792			
0901918	TEMPLE	TX		07/01/2014		2,612,894								62,101			
0901919	KATY	TX		07/21/2014		3,710,388								134,668			
0901920	FORT WORTH	TX		10/01/2014		6,396,039								300,831			
0901921	CHESAPEAKE	MD		06/30/2014		6,818,286								171,573			
0901922	WINCHESTER	KY		07/30/2014		4,230,625								108,410			
0901923	DOTHAN	AL		10/01/2014		2,073,428								50,639			
0901925	ROME	GA		07/01/2014		3,931,887								600,565			
0901926	MINNETONKA	MN		07/29/2014		4,986,854								145,211			
0901927	LONG BEACH	CA		08/18/2014		2,282,350								56,474			
0901928	ANNADALE	VA		09/02/2014		3,335,326								82,029			
0901930	CHICAGO	IL		07/31/2014		2,465,798								62,213			
0901931	AMES	IA		09/18/2014		3,313,929								155,095			
0901932	KENNESAW	GA		09/17/2014		2,280,770								108,878			
0901933	CRANBURY	NJ		12/02/2014		2,402,232								137,990			
0901934	AUSTIN	TX		10/21/2014		2,674,305								64,946			
0901935	ANNISTON	AL		10/01/2014		534,682								2,386			
0901936	AUSTELL	GA		10/30/2014		2,909,993								472,968			
0901937	LOUIVILLE	KY		10/31/2014		2,513,265								95,667			
0901938	URBANDALE	IA		11/03/2014		12,944,637								348,098			
0901939	RIVERSIDE	CA		12/01/2014		1,906,813								49,687			
0901940	PORTLAND	OR		11/20/2014		6,626,955								198,850			
0901942	READINGTON	NJ		12/23/2014		11,341,830								668,996			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	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		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0901943	LOPATCONG TWNSHIP/PHILLIPSBURG	NJ		12/23/2014		6,764,430								398,999			
0901944	SEATTLE	WA		02/09/2015		3,297,871								62,191			
0901945	BRENTWOOD	CA		12/01/2014		4,299,386								107,480			
0901946	MADISON	TN		01/06/2015		1,690,182								251,572			
0901947	CHICAGO	IL		12/12/2014		3,610,995								214,967			
0901948	CHICAGO	IL		12/12/2014		3,123,511								185,947			
0901949	BRANCHBURG	NJ		11/25/2014		5,016,393								159,888			
0901950	LEXINGTON	KY		01/15/2015		2,366,010								64,275			
0901951	ROUND ROCK	TX		02/25/2015		2,016,817								50,733			
0901952	LEE'S SUMMIT	MO		01/09/2015		4,110,704								109,321			
0901954	SARTELL	MN		12/17/2014		5,241,815								137,556			
0901955	AUSTIN	TX		01/08/2015		2,046,622								53,861			
0901956	KENNESAW	GA		12/17/2014		2,108,543								93,527			
0901957	FOREST GROVE	OR		12/23/2014		2,798,594								55,989			
0901958	FOREST GROVE	OR		12/23/2014		1,881,813								37,648			
0901959	TUCSON	AZ		12/23/2014		1,879,773								108,442			
0901960	WEST VALLEY CITY	UT		03/02/2015		6,237,476								159,775			
0901961	VALENCIA	CA		12/30/2014		4,594,359								224,404			
0901962	LITHIA SPRINGS	GA		01/13/2015		3,169,938								150,569			
0901963	GRAND FORKS	ND		12/30/2014		2,389,209								66,584			
0901964	LEXINGTON	KY		02/02/2015		5,656,704								147,738			
0901965	THOUSAND OAKS	CA		07/14/2015		3,420,426								62,964			
0901966	CORONA DEL MAR	CA		02/26/2015		3,311,545								393,168			
0901967	NORFOLK	VA		02/18/2015		4,149,217								122,123			
0901968	ORO VALLEY	AZ		01/28/2015		1,819,115								46,766			
0901969	MUKILTEO	WA		01/30/2015		1,363,613								78,857			
0901970	SAINT JOHNS	FL		02/19/2015		2,073,883								76,616			
0901971	JACKSONVILLE	FL		02/19/2015		2,686,622								99,252			
0901972	JACKSON	MS		02/11/2015		4,508,161								116,189			
0901973	TUCSON	AZ		02/10/2015		4,785,278								124,043			
0901974	TUSTIN	CA		03/24/2015		2,297,245								61,938			
0901975	FULLERTON	CA		03/26/2015		6,413,143								172,911			
0901976	NAVARRE BEACH	FL		03/10/2015		4,423,104								112,695			
0901977	GREECE	NY		03/11/2015		2,107,857								186,016			
0901978	HAMBURG	NY		03/13/2015		1,025,738								47,378			
0901979	ROCK TAVERN	NY		12/23/2014		1,775,833								104,747			
0901980	AMELIA	OH		03/31/2015		4,244,035								161,744			
0901981	GAHANNA	OH		03/10/2015		5,918,541								124,593			
0901982	OAK CREEK	WI		03/11/2015		4,079,330								107,989			
0901983	MONTICELLO	MN		04/28/2015		1,637,563								75,391			
0901984	CHARLESTON	SC		02/26/2015		1,631,340								41,787			
0901985	BRIDGETON	MO		03/16/2015		3,747,780								96,827			
0901986	LOUISVILLE	KY		04/29/2015		2,319,202								86,973			
0901987	BIRMINGHAM	AL		03/02/2015		3,631,810								170,614			
0901988	TALLAHASSEE	FL		03/16/2015		3,363,392								86,896			
0901989	STERLING HEIGHTS	MI		06/17/2015		4,896,572								244,954			
0901990	DURHAM	NC		03/24/2015		1,512,740								71,365			
0901991	BRONX	NY		04/30/2015		7,940,077								206,346			
0901992	OCOEE	FL		04/28/2015		2,890,776								73,236			
0901993	VISTA	CA		04/15/2015		4,199,986								200,030			
0901994	HILLSBORO	OR		04/30/2015		3,468,932								87,883			
0901995	BROOKFIELD	WI		04/13/2015		4,996,473								134,987			
0901996	BROOKFIELD	WI		04/10/2015		1,777,591								48,024			
0901997	WILIMGTON	CA		07/24/2015		10,965,175								616,480			
0901998	OMAHA	NE		05/15/2015		5,238,016								253,024			
0901999	MIDDLEBURG HEIGHTS	OH		04/23/2015		3,760,555								142,411			
0902000	FULLERTON	CA		04/30/2015		6,937,863								175,767			
0902001	ALBUQUERQUE	NM		04/28/2015		6,504,198								287,089			
0902002	WEBSTER	TX		04/28/2015		5,267,594								279,332			
0902003	MEMPHIS	TN		04/16/2015		4,669,052								120,552			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	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	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
0902004	LAS VEGAS	NV		05/14/2015		3,006,745								170,715			
0902005	HOLDEN	MA		07/01/2015		9,918,235								245,453			
0902006	GRESHAM	OR		04/30/2015		4,959,277								94,266			
0902007	MENDOTA HEIGHTS	MN		06/11/2015		3,773,426								94,554			
0902008	SAN JOSE	CA		05/21/2015		1,945,844								90,860			
0902009	SAN JOSE	CA		05/28/2015		3,410,002								63,497			
0902010	TUALATIN	OR		05/21/2015		4,340,109								112,474			
0902012	FARMERS BRANCH	TX		06/01/2015		3,187,392								149,467			
0902013	FULLERTON	CA		06/04/2015		2,439,078								45,512			
0902014	MIDLAND	TX		05/14/2015		13,338,170								326,755			
0902015	HUNTINGTON BEACH	CA		09/01/2015		7,335,414								138,054			
0902016	AUSTIN	TX		06/19/2015		1,976,347								110,512			
0902017	SAN JOSE	CA		07/06/2015		8,024,758								374,152			
0902018	OCONOMOWOC	WI		08/27/2015		17,468,667								445,538			
0902019	ORANGE	CA		06/18/2015		1,927,463								50,798			
0902020	SALEM	OR		06/16/2015		2,353,678								145,817			
0902021	NEWARK	DE		10/01/2015		5,391,989								97,419			
0902022	WARREN	MI		06/17/2015		3,021,740								183,840			
0902023	NEWPORT NEWS	VA		07/09/2015		1,454,177								36,246			
0902024	FLORENCE	KY		06/18/2015		2,445,387								63,023			
0902025	ANNAPOLIS	MD		07/01/2015		7,245,407								189,352			
0902027	COLLEYVILLE	TX		06/26/2015		3,578,096								90,931			
0902028	AUSTIN	TX		07/30/2015		3,468,980								87,696			
0902029	SAN ANTONIO	TX		06/24/2015		2,684,473								123,373			
0902030	AUBURN	WA		06/25/2015		1,646,758								92,082			
0902031	TACOMA	WA		06/25/2015		3,450,349								192,935			
0902032	AUBURN	WA		06/25/2015		2,352,511								131,546			
0902033	KENT	WA		06/25/2015		1,997,185								113,308			
0902034	LAWRENCEVILLE	GA		07/23/2015		2,276,260								81,886			
0902035	ST PAUL	MN		07/15/2015		4,881,425								233,122			
0902036	ST. LOUIS PARK	MN		06/18/2015		10,293,821								265,293			
0902037	MISSION VIEJO	CA		09/17/2015		6,324,224								158,158			
0902038	IRVINE	CA		06/30/2015		3,385,549								85,435			
0902039	CORPUS CHRISTI	TX		08/13/2015		2,096,893								95,014			
0902040	PORT ARANSAS	TX		08/13/2015		2,647,208								119,950			
0902041	SALEM	OR		07/30/2015		4,065,307								100,741			
0902042	SOUTH BEND	IN		08/12/2015		1,877,861								178,573			
0902043	OCOEE	FL		09/15/2015		1,321,304								70,839			
0902044	ORLANDO	FL		09/15/2015		2,076,334								111,318			
0902045	MECHANICSVILLE	VA		08/06/2015		9,540,975								238,579			
0902046	VISTA	CA		07/08/2015		5,667,510								104,796			
0902047	POMPANO BEACH	FL		08/14/2015		2,883,606								98,233			
0902048	PEARLAND	TX		08/04/2015		3,986,375								95,779			
0902049	OMAHA	NE		08/20/2015		4,229,080								8,028			
0902050	ALBUQUERQUE	NM		08/13/2015		6,383,872								264,502			
0902051	GREENFIELD	WI		09/09/2015		9,248,095								227,035			
0902052	MIDDLETON	WI		08/13/2015		4,375,857								104,684			
0902053	ALPHARETTA	GA		01/05/2016		3,926,999								98,624			
0902054	NASHVILLE	TN		12/01/2015		2,736,002								67,015			
0902055	JACKSONVILLE	FL		10/07/2015		2,751,136								95,571			
0902056	JACKSONVILLE	FL		10/01/2015		3,946,830								137,963			
0902057	SAN JOSE	CA		11/03/2015		3,442,404								60,482			
0902058	ROCKVILLE	MD		12/14/2015		3,530,387								79,619			
0902059	SCOTTSDALE	AZ		10/01/2015		2,887,924								100,949			
0902060	CHARLOTTE	NC		10/15/2015		4,646,053								110,394			
0902061	STAFFORD	TX		09/29/2015		4,763,660								212,790			
0902062	FLOWOOD	MS		10/27/2015		2,705,090								91,954			
0902063	BELLEVUE	WA		10/26/2015		7,741,245								346,396			
0902064	EARTH CITY	MO		11/17/2015		3,317,891								73,292			
0902065	EXTON	PA		10/30/2015		5,120,645								125,046			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
0902066	SERLING HEIGHTS	MI		01/14/2016		2,887,611								220,031			
0902067	WEST CHESTER	OH		01/11/2016		3,178,862								76,165			
0902068	AUSTIN	TX		12/10/2015		5,586,828								242,775			
0902069	WATAUGA	TX		11/19/2015		3,949,767								89,268			
0902070	SAN ANTONIO	TX		11/12/2015		2,448,915								106,031			
0902071	SHOREWOOD	MN		11/04/2015		5,865,554								141,004			
0902072	PORTLAND	OR		11/30/2015		2,151,304								51,120			
0902073	CHULA VISTA	CA		11/19/2015		2,942,696								60,108			
0902074	TUCSON	AZ		12/03/2015		6,270,977								147,146			
0902075	SOUTH JORDAN	UT		11/17/2015		3,228,296								75,385			
0902076	OAKLAND	CA		02/01/2016		11,777,640								277,306			
0902078	ST CLOUD	MN		01/29/2016		8,241,494								197,464			
0902079	BOULDER	CO		12/31/2015		2,454,927								108,112			
0902080	GAINESVILLE	FL		12/30/2015		2,888,681								126,650			
0902081	GAINESVILLE	FL		12/30/2015		2,888,681								126,650			
0902082	ADDISON	TX		12/30/2015		3,466,672								151,721			
0902083	ELK RIVER	MN		01/19/2016		4,123,933								94,989			
0902084	JACKSON	MS		12/21/2015		2,233,949								75,297			
0902085	OWINGS MILLS	MD		01/29/2016		7,508,498								176,880			
0902086	ELLICOTT CITY	MD		01/29/2016		17,274,452								406,939			
0902088	SEATTLE	WA		01/27/2016		5,495,442								130,337			
0902089	LAKE ZURICH	IL		02/11/2016		5,669,814								182,212			
0902091	SURPRISE	AZ		03/01/2016		4,920,047								111,968			
0902093	KIRKWOOD	MO		02/16/2016		9,838,573								225,895			
0902094	WEBSTER	NY		04/15/2016		1,732,403								135,774			
0902095	PITTSFORD	NY		03/08/2016		1,085,649								85,913			
0902096	BRIGHTON	CO		03/24/2016		889,268								70,360			
0902097	HAMBURG	NY		03/08/2016		669,269								52,955			
0902098	WESTMINSTER	CO		03/09/2016		3,282,096								259,222			
0902099	WILSONVILLE	OR		03/17/2016		2,967,949								50,197			
0902101	SAN DIEGO	CA		03/30/2016		20,873,665								376,578			
0902102	MILWAUKEE	WI		02/24/2016		8,143,851								273,345			
0902103	MILWAUKEE	WI		02/24/2016		5,272,997								176,986			
0902104	MADISON	WI		04/26/2016		5,723,032								136,459			
0902105	CANON CITY	CO		04/27/2016		3,436,409								113,642			
0902106	ALBANY	NY		05/13/2016		8,995,931								214,800			
0902107	CORPUS CHRISTI	TX		05/02/2016		4,054,554								94,337			
0902108	PORTLAND	OR		05/02/2016		3,185,230								134,192			
0902109	KINGSTON BOROUGH	PA		05/02/2016		4,054,554								94,337			
0902110	MINNETONKA	MN		11/01/2016		9,234,102								189,803			
0902111	DALLAS	TX		05/06/2016		11,756,593								502,581			
0902112	ST. LOUIS	MO		05/24/2016		5,879,011								250,411			
0902113	VANCOUVER	WA		06/01/2016		6,674,596								156,447			
0902114	CHARLOTTE	NC		06/09/2016		2,031,220								46,997			
0902115	NORCO	CA		07/01/2016		4,210,756								98,151			
0902116	EARTH CITY	MO		06/28/2016		10,877,425								235,706			
0902117	TUCSON	AZ		05/19/2016		1,815,834								91,460			
0902118	FLORA	MS		06/13/2016		2,190,961								149,529			
0902119	DEERFIELD	IL		07/12/2016		2,977,738								69,049			
0902120	KENNESAW	GA		10/07/2016		4,391,747								106,864			
0902121	KENNESAW	GA		06/22/2016		10,173,965								404,694			
0902122	ROSWELL	GA		06/23/2016		4,496,897								175,904			
0902123	CONYERS	GA		06/23/2016		3,311,440								141,560			
0902124	SMYRNA	GA		06/23/2016		4,688,823								203,964			
0902125	SMYRNA	GA		06/15/2016		6,005,037								239,138			
0902126	NORCROSS	GA		06/23/2016		3,556,369								139,114			
0902127	CARTERSVILLE	GA		06/15/2016		4,332,836								172,072			
0902128	MARIETTA	GA		06/17/2016		3,764,290								165,014			
0902129	CONYERS	GA		07/07/2016		2,777,333								117,898			
0902130	PANAMA CITY	FL		06/17/2016		5,187,158								206,179			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	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		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0902131	CHARLOTTE	NC		06/27/2016		5,408,245								228,322			
0902132	BIRMINGHAM	AL		06/13/2016		5,944,597								138,566			
0902133	HERNANDO	MS		06/30/2016		13,514,443								334,451			
0902134	EAGAN	MN		07/01/2016		1,470,335								73,776			
0902135	TUCSON	AZ		08/08/2016		2,983,540								67,300			
0902136	NEWINGTON	VA		11/01/2016		16,969,032								370,129			
0902137	EDINA	MN		08/09/2016		4,673,614								107,813			
0902138	ALPHARETTA	GA		08/10/2016		4,355,054								183,916			
0902139	CORONA	CA		08/02/2016		5,865,209								142,645			
0902140	AUSTIN	TX		08/19/2016		1,392,140								32,115			
0902141	MENTOR	OH		08/22/2016		2,485,965								57,347			
0902142	ARLINGTON	VA		09/01/2016		1,193,003								28,558			
0902143	LAS VEGAS	NV		09/01/2016		3,132,584								71,193			
0902144	FLOWOOD	MS		07/26/2016		4,604,384								141,964			
0902145	WARREN	MI		09/22/2016		2,387,726								75,887			
0902146	BLACKLICK	OH		10/03/2016		998,083								22,951			
0902147	BLACKLICK (COLUMBUS)	OH		10/03/2016		3,368,530								77,459			
0902148	HARRISBURG	PA		09/30/2016		1,994,175								35,952			
0902149	YORBA LINDA	CA		10/31/2016		1,996,053								47,286			
0902150	JACKSONVILLE	FL		10/25/2016		10,463,809								437,977			
0902151	CHESAPEAKE	VA		11/07/2016		2,325,000								54,785			
0902152	BROWNSVILLE	TX		10/19/2016		8,371,183								353,389			
0902153	RACINE	WI		09/15/2016		3,774,127								159,000			
0902154	CHARLOTTE	NC		10/05/2016		2,145,878								50,573			
0902155	COLORADO SPRINGS	CO		11/09/2016		3,400,000								77,174			
0902156	OREM	UT		10/11/2016		4,491,373								103,278			
0902158	PANAMA CITY	FL		11/01/2016		3,994,185								69,081			
0902159	SNELLVILLE	GA		11/29/2016		2,500,000								60,269			
0902160	LITTLETON	CO		12/01/2016		13,500,000								245,646			
0902161	SAN ANTONIO	TX		12/08/2016		18,000,000								395,127			
0902162	HOUSTON	TX		12/06/2016		1,491,315								88,920			
0902163	GLEN BURNIE	MD		11/29/2016		7,486,591								156,827			
0902164	SPOKANE VALLEY	WA		12/01/2016		2,200,000								51,072			
0902165	OAKWOOD VILLAGE	OH		12/21/2016		3,100,000								64,604			
0902166	INDEPENDENCE	OH		12/21/2016		1,850,000								38,554			
0902167	SUGAR LAND	TX		01/18/2017										94,043			
0902168	SAN ANTONIO	TX		12/19/2016		2,600,000								54,184			
0902169	CRESTVIEW	FL		03/02/2017										171,184			
0902170	EDEN PRAIRIE	MN		12/01/2016		4,000,000								92,859			
0902171	SAN DIEGO	CA		02/15/2017										68,937			
0902172	MIDVALE	UT		04/06/2017										99,492			
0902173	SAN DIEGO	CA		04/11/2017										115,306			
0902174	CYPRESS	CA		01/31/2017										148,162			
0902175	CUMMING	GA		02/01/2017										119,382			
0902176	SAVANNAH	GA		02/01/2017										160,314			
0902177	SAVANNAH	GA		02/01/2017										221,710			
0902178	NORCROSS	GA		02/01/2017										62,420			
0902179	CULVER CITY	CA		02/23/2017										23,926			
0902180	WILMINGTON	DE		02/09/2017										99,459			
0902181	COCOA	FL		01/27/2017										344,581			
0902182	LAS VEGAS	NV		01/18/2017										266,252			
0902183	NOTTINGHAM	MD		02/23/2017										117,752			
0902184	NEWPORT NEWS	VA		03/13/2017										197,075			
0902186	ROCHESTER	NY		03/07/2017										77,888			
0902187	COLUMBUS	OH		01/25/2017										52,527			
0902189	WESTMINSTER	CA		03/23/2017										69,524			
0902190	GAHANNA	OH		02/28/2017										87,571			
0902191	MORAGA	CA		04/13/2017										48,408			
0902192	MANKATO	MN		03/30/2017										74,174			
0902193	LAKEWOOD	WA		03/31/2017										33,653			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0902194	CINCINNATI	OH		03/31/2017										56,586			
0902195	SOUTH JORDAN	UT		05/01/2017										153,839			
0902196	SOUTH JORDAN	UT		05/01/2017										204,695			
0902197	PALANTINE	IL		05/04/2017										21,410			
0902198	CINCINNATI	OH		04/03/2017										31,394			
0902199	TUCSON	AZ		05/04/2017										68,462			
0902201	BASKING RIDGE	NJ		05/11/2017										40,968			
0902202	TUCSON	AZ		06/22/2017										58,090			
0902203	CENTENNIAL	CO		05/30/2017										33,027			
0902204	DURHAM	OR		06/14/2017										57,950			
0902205	MILWAUKEE	WI		04/28/2017										243,250			
0902206	MINNETONKA	MN		06/13/2017										129,284			
0902207	CHARLESTON	SC		06/01/2017										78,238			
0902208	DALLAS	TX		07/12/2017										18,669			
0902209	SCOTTSDALE	AZ		05/16/2017										179,774			
0902210	LINCOLN	NE		06/28/2017										46,142			
0902211	LINCOLN	NE		06/28/2017										24,845			
0902212	LINCOLN	NE		06/28/2017										66,550			
0902213	PANAMA CITY	FL		07/24/2017										38,221			
0902214	MILWAUKEE	WI		05/25/2017										125,333			
0902215	SPOKANE VALLEY	WA		07/31/2017										56,519			
0902216	FAYETTEVILLE	NC		07/11/2017										119,383			
0902217	SPRINGFIELD	OR		08/01/2017										33,514			
0902218	HAWAIIAN GARDENS	CA		06/29/2017										72,263			
0902219	OMAHA	NE		07/27/2017										25,705			
0902220	ORLANDO	FL		08/08/2017										114,384			
0902221	ST. LOUIS	MO		06/22/2017										42,843			
0902222	MESA	AZ		08/10/2017										29,488			
0902223	LIVERPOOL	NY		08/18/2017										15,965			
0902224	LOS ANGELES	CA		09/07/2017										30,645			
0902225	VANCOUVER	WA		08/24/2017										23,773			
0902226	LAKEWOOD	CO		07/25/2017										12,585			
0902227	COSTA MESA	CA		10/04/2017										5,301			
0902229	PASADENA	CA		08/30/2017										15,274			
0902230	MESQUITE	TX		09/21/2017										49,280			
0902231	NOTTINGHAM	MD		10/02/2017										45,817			
0902232	WEST DES MOINES	IA		09/28/2017										62,209			
0902233	WILSONVILLE	OR		09/20/2017										6,406			
0902234	ALEXANDRIA	VA		10/02/2017										9,662			
0902235	HALFMOON	NY		09/01/2017										83,148			
0902236	BOISE	ID		10/31/2017										3,366			
0902237	ONTARIO	CA		10/05/2017										4,196			
0902238	FORT WORTH	TX		10/17/2017										6,570			
0902241	WOODLAND HILLS	CA		09/27/2017										10,906			
0902242	ALPHARETTA	GA		10/24/2017										29,934			
0902243	ALPHARETTA	GA		10/24/2017										12,724			
0902244	MARIETTA	GA		10/19/2017										11,524			
0902245	WESTLAKE VILLAGE	CA		10/30/2017										17,167			
0902246	ALPHARETTA	GA		10/31/2017										11,103			
0902248	SAN ANTONIO	TX		10/30/2017										6,881			
0902249	CHARLOTTE	NC		10/12/2017										5,567			
0902250	CHATSWORTH	CA		10/25/2017										5,763			
0902251	SARASOTA	FL		10/27/2017										5,504			
0902252	SARASOTA	FL		10/27/2017										8,387			
0902253	ST. PETERSBURG	FL		10/27/2017										7,600			
0902254	ST. PETERSBURG	FL		10/27/2017										8,885			
0902258	PORTSMOUTH	VA		10/31/2017										8,627			
923FUGI	VARIOUS	NH		11/19/2013		14,815,117								8,144,914			
975TRGI	LANCASTER	PA		08/18/2011		11,024,064								211,583			
977MBYZ	WASHINGTON	DC		03/31/2015		55,000,000								5,081,290			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	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	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
987JCR9	HOLYOKE	MA		02/08/2011		32,503,866								751,301			
990BI01	VARIOUS	NY		04/14/2016		17,695,921								15,367,761			
990RI01	VARIOUS	TX		06/30/2016		28,958,058								5,368,365			
990SVJR	VARIOUS	TX		10/11/2016		3,750,000								20,062			
990SVSR	VARIOUS	TX		10/11/2016		26,250,000								140,433			
L901508	PEPPER PIKE	OH		08/31/2011		2,231,850								9,486			
0299999. Mortgages with partial repayments						2,620,630,560								137,095,553			
L901508	PEPPER PIKE	OH		08/31/2011	07/19/2017	2,231,850			722,348		(722,348)		1,500,000	1,500,000			
0399999. Mortgages disposed						2,231,850			722,348		(722,348)		1,500,000	1,500,000			
0599999 - Totals						3,079,160,803		107,112	722,348		(615,236)		435,611,463	572,707,016			

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
63046#-AC-1	NAPIER PARK AIRCRAFT LEASING VEHICLE I LLC		New York	NY		Z	08/09/2017		1,570,920	1,570,920	1,570,920								0.000
63046#-AC-2	NAPIER PARK AIRCRAFT ROLLOVER LEASING Unaffiliated		New York	NY		Z	11/14/2014		5,604,687	5,605,884	5,716,644	(170,691)					681,283		0.000
63046#-RC-1	NAPIER PARK RAILCAR Investments II LLC Equipment-		New York	NY		Z	05/02/2013		17,499,005	17,611,280	17,789,172	(102,456)					1,359,256		0.000
63046#-RC-2	NAPIER PARK RAILCAR LEASE FUND, LLC		New York	NY		Z	12/18/2015		19,614,133	19,589,165	19,795,033	11,293					400,205		0.000
0399999. Transportation Equipment - Unaffiliated									44,288,745	44,377,249	44,871,769	(261,854)					2,440,744		XXX
40166@-10-4	GUGGENHEIM PARTNERS OPPORT LLC Unaffiliated	0					09/10/2009		4,397,179	4,321,807	4,321,807	(546,319)					3,860,444		
BANOLJ-N8-5	FINANCIAL CREDIT INVESTMENT I 0.500% 12/31/57	0					12/31/2017		67,270,098	67,270,098	67,270,098								
BANOLK-TW-3	FINANCIAL CREDIT INVESTMENT II 0.500% 12/31/57	0					12/31/2017		44,340,508	44,340,508	44,340,508								
1399999. Joint Venture Interests - Fixed Income - Unaffiliated									116,007,785	115,932,413	115,932,413	(546,319)					3,860,444		XXX
00032#-10-8	A-A EUROPEAN SR DEBT FUND, LP Unaffiliated	0	DOVER	DE			05/02/2017		14,269,719	14,818,948	14,818,948	(5,677,916)							0.000
537784-5*-1	A-A Mortgage Opportunities, LP A-A Mortgage Opportunities, LP	0				Z	12/30/2015		64,144,264	73,886,586	73,886,586	8,653,236							0.000
1BAODS-4G-7	APOLLO ASIA REAL ESTATE FUND APOLLO ASIA REAL ESTATE FUND	0				Z	09/23/2016		2,614,237	2,398,814	2,398,814	(215,423)							0.000
1BANON-RP-0	APOLLO NATL RESOURCE PARTNERS APOLLO NATL RESOURCE PARTNERS	0		US		Z	02/10/2017		6,402,320	6,132,970	6,132,970	(269,350)					1,191,376		0.000
BANOKX-RF-5	APOLLO STRUCTURED RECOVERY FUN APOLLO STRUCTURED RECOVERY FUN	0				Z	12/11/2017		6,669,137	6,669,137	6,669,137								0.000
1BANOD-LV-8	APOLLO USREF APOLLO USREF II HP COINVEST	0		US		Z	06/30/2016		22,967,863	24,208,643	24,208,643	1,550,241					3,167,438		0.000
BANOJH-KP-7	APOLLO USREF GRANITE COINVEST APOLLO USREF GRANITE COINVEST	0				Z	08/21/2017		35,177,908	35,102,008	35,102,008	(75,900)							0.000
BANOJF-RS-8	ATHENE MOMENTUM INVESTOR ATHENE MOMENTUM INVESTORS	0				Z	09/28/2017		15,338,596	15,338,596	15,338,596								0.000
1BANOB-IH-0	BLUEWATER INVESTMENT HOLDINGS BLUEWATER INVESTMENT HOLDINGS	0				Z	11/21/2017		4,579,184	4,579,184	4,579,184								0.000
000000-00-0	CAPITAL ALIGNMENT PARTNERS III		DOVER	DE		Z	09/09/2016		2,100,000	1,998,032	1,998,032	(101,968)							0.000
14307#-10-7	CARLYLE ENERGY MEZZANINE OPP		WASHINGTON	DC		Z	06/26/2012		23,322,332	13,037,584	24,373,872	531,824					76,651		0.000
1BANOE-V7-2	CASTLELAKE AVIATION III CASTLELAKE AVIATION III	0				Z	07/28/2017		1,439,526	1,729,391	1,729,391	289,865					44,521		0.000
000000-00-0	CCSD II, LP		DOVER	DE		RP5A	06/28/2012		5,147,807	6,718,455	6,134,455	376,316					856,540		0.000
180640-10-3	CLARITAS CAP SPEC DEBT FUND LP		DOVER	DE		RP5A	02/03/2011		1,878,030	2,956,267	2,579,640	415,178					365,555		0.000
G3435*-10-3	FINANCIAL CREDIT INVESTMENT	0				Z	07/18/2017		15,825,928	15,892,747	15,892,747	66,819							0.000
1BANOH-XT-A	LEVINE LEICHTMAN CAPITAL PART	0				Z	05/31/2017		1,075,963	1,012,643	1,012,643	(63,320)							0.000
1BANOF-SH-L	MEZZANINE PARTNERS III MEZZANINE PARTNERS III	0		US		Z	02/27/2017		3,923,508	3,980,430	3,980,430	56,922					37,353		0.000
466993-50-8	PEG SECONDARY PRIVATE EQUITY					Z	08/12/2016		1,768,867	1,746,265	1,746,265	(23,317)							0.000
1BANOJ-GU-9	REDDING RIDGE HOLDINGS LP	0				Z	07/14/2017		8,086,252	8,514,098	8,514,098	427,847							0.000
001678-41-1	ROCKBRIDGE FUND VII LP					Z	06/30/2017		1,386,249	1,110,416	1,110,416	(275,833)							0.000
BANOKF-BW-4	Rockbridge Hospitality ROCKBRIDGE HOSPITALITY FUND VI	0				Z	10/13/2017		705,450	705,450	705,450								0.000
72002#-11-1	THE HUB	0		US			12/29/2014		49,668,611	66,724,456	66,724,456	5,949,134							0.000
G2957*-10-2	A-A ASIA PRIVATE CREDIT FD, LP	0	GEORGETOWN			Z	04/20/2012		12,755,459	12,755,459	12,755,459	1,365,339					340,634		0.000
00163H-AD-7	ALM LOAN FUNDING 2012-7A SUB 144A MIX-CORP LOAN 0.000% 10/19/24	0			DIRECT	4Z	10/05/2016		21,937,119	18,959,161	21,937,119		(956,642)				3,615,380		0.000
G4384@-10-9	HEDGE FUND SEEDING STRATEGY OFFSHORE: 2011 LP	0	GEORGETOWN			Z	02/27/2012		257,232	268,860	268,860	131,831					19,529		0.000
2199999. Joint Venture Interests - Other - Unaffiliated									323,441,561	341,244,600	354,598,219	13,111,525	(956,642)				9,714,977		XXX
401378-AA-2	GUARDIAN LIFE INSURANCE GUARDN 7 3/8 09/30/39 7.375% 09/30/39		NEW YORK	NY	Tax Free Exchange	1FE	10/01/2011		9,197,964	13,438,274	9,167,998		(5,541)				658,219		0.000
41020V-AA-9	JOHN HANCOCK LIFE INS CO MFCCN 7 3/8 02/15/24 etc.- Unaffiliated 7.375% 02/15/24		BOSTON	MA	JP MORGAN SECURITIES	1FE	10/05/2010		24,585,200	24,195,280	22,478,322		(338,341)				1,475,000		0.000

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	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 Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
530790-AC-1	LIBERTY MUTUAL INSURANCE LIBMUT 7 7/8 10/15/26 Debentures, 7.875% 10/15/26		BOSTON	MA	MERRILL LYNCH	2FE	01/21/2011		11,608,190	14,176,272	11,421,596		(33,277)				866,250		0.000
575767-AG-3	MASS MUTUAL LIFE INS CO MASSMU 8 7/8 06/01/39 8.875% 06/01/39			MA	DIRECT	1FE	08/01/2009		7,846,445	12,376,288	7,817,528		(4,824)				667,400		0.000
628312-AA-8	MUTUAL OF OMAHA INS CO MUTOMA 6.8 06/15/36 6.800% 06/15/36		OMAHA	NE	GOLDMAN SACHS & CO.	1FE	08/01/2009		16,664,987	22,760,150	16,814,414		23,114				1,207,680		0.000
628312-AB-6	MUTUAL OF OMAHA INS CO MUTOMA 6.95 10/15/40 6.950% 10/15/40		OMAHA	NE	GOLDMAN SACHS & CO.	1FE	10/12/2010		10,283,780	14,249,151	10,303,473		3,353				729,750		0.000
638671-AL-1	NATIONWIDE MUTUAL INSURA NATMUT 4.95 04/22/44 4.950% 04/22/44		COLUMBUS	OH	JP MORGAN SECURITIES	1FE	04/16/2014		6,997,830	7,865,921	6,997,959		37				346,500		0.000
638671-AC-1	NATIONWIDE MUTUAL INSURA NATMUT 8 1/4 12/01/31 8.250% 12/01/31		COLUMBUS	OH	BANK OF AMERICA	1FE	07/08/2010		15,273,626	21,370,923	15,192,321		(14,178)				1,222,815		0.000
677412-AD-0	OHIO NATIONAL LIFE INS OHNAT 8 1/2 05/15/26 8.500% 05/15/26		CINCINNATI	OH	KEYBANC CAPITAL MARKETS	1FE	04/05/2011		1,336,220	1,439,285	1,275,554		(10,841)				97,750		0.000
694606-AA-2	PACIFIC LIFE INSURANCE C PACLIF 7.9 12/30/23 7.900% 12/30/23		NEWPORT BEACH	CA	ROBERT W. BAIRD	1FE	03/04/2010		3,186,750	3,640,785	3,103,767		(13,421)				237,000		0.000
694475-AA-2	PACIFIC LIFE INSURANCE C PACLIF 9 1/4 06/15/39 9.250% 06/15/39		NEWPORT BEACH	CA	GOLDMAN SACHS & CO.	1FE	06/16/2009		6,996,640	11,962,993	6,996,777		47				647,500		0.000
707567-AA-1	PENN MUTUAL LIFE INS CO PMUL 6.65 06/15/34 6.650% 06/15/34		HORSHAM	PA	ROBERT W. BAIRD	1FE	09/21/2009		19,934,621	26,256,830	20,152,608		27,564				1,412,926		0.000
878091-BF-3	TEACHERS INSUR & ANNUITY TEACHERS INSUR & ANNUITY 4.270% 05/15/47	0			JP MORGAN SECURITIES	1FE	12/31/2017		1,993,687	2,120,425	1,993,688		1						0.000
878091-BD-8	TEACHERS INSUR & ANNUITY TIAAGL 4.9 09/15/44 4.900% 09/15/44				JP MORGAN SECURITIES	1FE	12/31/2017		45,021,564	50,524,452	45,021,552		(12)						0.000
878091-BC-0	TEACHERS INSUR & ANNUITY TIAAGL 6.85 12/16/39 6.850% 12/16/39				MORGAN STANLEY	1FE	12/31/2017		4,994,347	7,058,240	4,994,348		2						0.000
2399999. Surplus Debentures, etc - Unaffiliated									185,921,851	233,435,269	183,731,905		(366,317)				9,568,790		XXX
000000-00-0	AERL, LC		DES MOINES	IA	AERL, LC	Z	04/03/2009		49,546,524	6,835,980	6,835,980	920,374							
4399999. Any Other Class of Assets - Affiliated									49,546,524	6,835,980	6,835,980	920,374							XXX
4499999. Total - Unaffiliated									669,659,942	734,989,531	699,134,306	12,303,352	(1,322,959)				25,584,955		XXX
4599999. Total - Affiliated									49,546,524	6,835,980	6,835,980	920,374							XXX
4699999 - Totals									719,206,466	741,825,511	705,970,286	13,223,726	(1,322,959)				25,584,955		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
63046#-AC-2	NAPIER PARK AIRCRAFT LEASING VEHICLE I LLC	New York	NY		11/14/2014			1,264,388		0.000
63046#-AC-1	NAPIER PARK AIRCRAFT ROLLOVER LEASING Unaffiliated		NY		08/09/2017		1,570,920			0.000
63046#-RC-2	NAPIER PARK RAILCAR Investments II LLC Equipment-	New York	NY		12/18/2015			9,812,497		0.000
0399999. Transportation Equipment - Unaffiliated							1,570,920	11,076,885		XXX
BANOLJ-N8-5	FINANCIAL CREDIT INVESTMENT I 0.500% 12/31/57				12/31/2017		67,270,098			0.000
BANOLK-TW-3	FINANCIAL CREDIT INVESTMENT I I 0.500% 12/31/57				12/31/2017		44,340,508			
1399999. Joint Venture Interests - Fixed Income - Unaffiliated							111,610,606			XXX
00032#-10-8	A-A EUROPEAN SR DEBT FUND, LP Unaffiliated	DOVER	DE		05/02/2017		11,769,719	2,500,000		0.000
537784-5*-1	A-A Mortgage Opportunities, LP A-A Mortgage Opportunities, LP Equipment-				12/30/2015			5,543,726		0.000
1BAODS-4G-7	APOLLO ASIA REAL ESTATE FUND				09/23/2016			2,566,710		0.000
1BANON-RP-0	APOLLO NATL RESOURCE PARTNERS		US		02/10/2017		4,493,697	3,091,850		0.000
BANOKX-RF-5	APOLLO STRUCTURED RECOVERY FUN				12/11/2017		6,669,137			0.000
1BANOD-LV-8	APOLLO USREF II HP COINVEST		US		06/30/2016			13,792,447		0.000
BANOJH-KP-7	APOLLO USREF GRANITE COINVEST APOLLO USREF GRANITE COINVEST				08/21/2017		5,865,202	31,226,397		0.000
BANOJF-RS-8	ATHENE MOMENTUM INVESTOR ATHENE MOMENTUM INVESTORS				09/28/2017		13,344,582	1,994,014		0.000
1BANOB-IH-0	BLUEWATER INVESTMENT HOLDINGS BLUEWATER INVESTMENT HOLDINGS				11/21/2017		646,147	3,933,037		0.000
000000-00-0	CAPITAL ALIGNMENT PARTNERS III	DOVER	DE		09/09/2016			900,000		0.000
14307#-10-7	CARLYLE ENERGY MEZZANINE OPP	WASHINGTON	DC		06/26/2012			5,125,447		0.000
1BANOE-V7-2	CASTLELAKE AVIATION III CASTLELAKE AVIATION III				07/28/2017		1,484,047			0.000
G3435*-10-3	FINANCIAL CREDIT INVESTMENT				07/18/2017		1,424,989	21,043,556		0.000
1BANOH-XT-A	LEVINE LEICHTMAN CAPITAL PART				05/31/2017		28,767	1,829,159		0.000
1BANOF-SH-L	MEZZANINE PARTNERS III MEZZANINE PARTNERS III		US		02/27/2017		1,007,955	2,941,076		0.000
466993-50-8	PEG SECONDARY PRIVATE EQUITY				08/12/2016			515,780		0.000
1BANOJ-GU-9	REDDING RIDGE HOLDINGS LP				07/14/2017		5,441,871	3,742,048		0.000
001678-41-1	ROCKBRIDGE FUND VII LP				06/30/2017		732,233	654,016		0.000
BANOKF-BW-4	Rockbridge Hospitality ROCKBRIDGE HOSPITALITY FUND VI				10/13/2017		382,922	322,528		0.000
G2957*-10-2	A-A ASIA PRIVATE CREDIT FD, LP	GEORGETOWN			04/20/2012			511,541		0.000
2199999. Joint Venture Interests - Other - Unaffiliated							53,291,268	102,233,332		XXX
878091-BF-3	TEACHERS INSUR & ANNUITY TEACHERS INSUR & ANNUITY 4.270% 05/15/47			JP MORGAN SECURITIES	12/31/2017		1,993,687			0.000
878091-BD-8	TEACHERS INSUR & ANNUITY TIAAGL 4.9 09/15/44 etc.- Unaffiliated 4.900% 09/15/44			JP MORGAN SECURITIES	12/31/2017		45,021,564			0.000
878091-BC-0	TEACHERS INSUR & ANNUITY TIAAGL 6.85 12/16/39 Debentures, 6.850% 12/16/39			MORGAN STANLEY	12/31/2017		4,994,347			0.000
2399999. Surplus Debentures, etc - Unaffiliated							52,009,598			XXX
	AERL, LC	DES MOINES	IA		04/03/2009			1,500,000		
4399999. Any Other Class of Assets - Affiliated								1,500,000		XXX
4499999. Total - Unaffiliated							218,482,392	113,310,217		XXX
4599999. Total - Affiliated								1,500,000		XXX
4699999 - Totals							218,482,392	114,810,217		XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
63046#-AC-2	NAPIER PARK AIRCRAFT LEASING VEHICLE I LLC	New York	NY	Capital Distribution	11/14/2014	09/29/2017	85,228							85,228					
63046#-AC-2	NAPIER PARK AIRCRAFT LEASING VEHICLE I LLC Unaffiliated	New York	NY	Capital Distribution	11/14/2014	12/22/2017	356,178							356,178	239,383				
63046#-AC-2	NAPIER PARK AIRCRAFT LEASING VEHICLE I LLC Equipment-	New York	NY	Capital Distribution	11/14/2014	03/28/2017	1,691,721							1,691,721	1,409,074				
63046#-AC-2	NAPIER PARK AIRCRAFT LEASING VEHICLE I LLC	New York	NY	Capital Distribution	11/14/2014	11/01/2017	55,435							55,435					
63046#-AC-2	NAPIER PARK AIRCRAFT LEASING VEHICLE I LLC	New York	NY	Capital Distribution	11/14/2014	11/22/2017	141,178							141,178					
63046#-RC-2	NAPIER PARK RAILCAR Investments II LLC	New York	NY	Capital Distribution	12/18/2015	02/27/2017	66,601							66,601					
63046#-RC-2	NAPIER PARK RAILCAR Investments II LLC	New York	NY	Capital Distribution	12/18/2015	05/17/2017	64,189							64,189					
63046#-RC-2	NAPIER PARK RAILCAR Investments II LLC	New York	NY	Capital Distribution	12/18/2015	08/24/2017	59,228							59,228					
63046#-RC-2	NAPIER PARK RAILCAR Investments II LLC	New York	NY	Capital Distribution	12/18/2015	11/29/2017	210,187							210,187					
63046#-RC-1	NAPIER PARK RAILCAR LEASE FUND, LLC	New York	NY	Capital Distribution	05/02/2013	08/22/2017	1,163,401							1,163,401	469,241				
63046#-RC-1	NAPIER PARK RAILCAR LEASE FUND, LLC	New York	NY	Capital Distribution	05/02/2013	03/31/2017	103,279							103,279					
63046#-RC-1	NAPIER PARK RAILCAR LEASE FUND, LLC	New York	NY	Capital Distribution	05/02/2013	11/08/2017	349,595							349,595					
63046#-RC-1	NAPIER PARK RAILCAR LEASE FUND, LLC	New York	NY	Capital Distribution	05/02/2013	06/13/2017	212,223							212,223					
0399999. Transportation Equipment - Unaffiliated							4,558,443							4,558,443	2,117,698				
401668-10-4	GUGGENHEIM PARTNERS OPPORT LLC	DOVER	DE	Capital Distribution	09/10/2009	12/28/2017	2,999,668							2,999,668					
401668-10-4	GUGGENHEIM PARTNERS OPPORT LLC	DOVER	DE	Capital Distribution	09/10/2009	12/31/2017	38,596,294							38,596,294	37,735,518				
1399999. Joint Venture Interests - Fixed Income - Unaffiliated							41,595,962							41,595,962	37,735,518				
00032#-10-8	A-A EUROPEAN SR DEBT FUND, LP Unaffiliated	DOVER	DE	Capital Distribution	09/21/2011	04/28/2017	35,309,157							35,309,157	27,639,356				7,669,801
00032#-10-8	A-A EUROPEAN SR DEBT FUND, LP Equipment-	DOVER	DE	Capital Distribution	09/21/2011	05/01/2017	243,714							243,714	243,714				
00032#-10-8	A-A EUROPEAN SR DEBT FUND, LP	DOVER	DE	DIRECT	09/21/2011	05/02/2017	12,145,296							12,145,296	11,769,719		(375,577)	(375,577)	
1BAN0N-RP-0	APOLLO NATL RESOURCE PARTNERS APOLLO NATL RESOURCE PARTNERS		US	Capital Distribution	02/10/2017	10/17/2017	641,065							641,065	641,065				
1BAN0N-RP-0	APOLLO NATL RESOURCE PARTNERS APOLLO NATL RESOURCE PARTNERS		US	Capital Distribution	02/10/2017	05/26/2017	1,409,464							1,409,464	218,088				
1BAN0N-RP-0	APOLLO NATL RESOURCE PARTNERS APOLLO NATL RESOURCE PARTNERS		US	Capital Distribution	02/10/2017	11/22/2017	119,104							119,104	119,104				
1BAN0N-RP-0	APOLLO NATL RESOURCE PARTNERS APOLLO NATL RESOURCE PARTNERS		US	Capital Distribution	02/10/2017	06/23/2017	204,970							204,970	204,970				
1BAN0D-LV-8	APOLLO USREF APOLLO USREF II HP COINVEST		US	Capital Distribution	06/30/2016	09/08/2017	1,088,515							1,088,515	38,962				
1BAN0D-LV-8	APOLLO USREF APOLLO USREF II HP COINVEST		US	Capital Distribution	06/30/2016	09/29/2017	86,934							86,934	86,934				
1BAN0D-LV-8	APOLLO USREF APOLLO USREF II HP COINVEST		US	Capital Distribution	06/30/2016	04/25/2017	226,546							226,546	226,546				
1BAN0D-LV-8	APOLLO USREF APOLLO USREF II HP COINVEST		US	Capital Distribution	06/30/2016	12/28/2017	595,483							595,483					
1BAN0D-LV-8	APOLLO USREF APOLLO USREF II HP COINVEST		US	Capital Distribution	06/30/2016	07/18/2017	1,441,658							1,441,658					
1BAN0D-LV-8	APOLLO USREF APOLLO USREF II HP COINVEST		US	Capital Distribution	06/30/2016	02/22/2017	18,996,284							18,996,284	18,915,541				
BAN0JH-KP-7	APOLLO USREF GRANITE COINVEST APOLLO USREF GRANITE COINVEST			Capital Distribution	08/21/2017	12/18/2017	1,913,692							1,913,692	1,913,692				
14307#-10-7	CARLYLE ENERGY MEZZANINE OPP	WASHINGTON	DC	Capital Distribution	06/26/2012	06/27/2017	76,651							76,651					
1BAN0E-V7-2	CASTLELAKE AVIATION III CASTLELAKE AVIATION III			Capital Distribution	07/28/2017	09/29/2017	44,521							44,521	44,521				
1BAN0E-V7-2	CASTLELAKE AVIATION III CASTLELAKE AVIATION III			Capital Distribution	07/28/2017	12/29/2017	44,521							44,521					
000000-00-0	CCSD II, LP	DOVER	DE	Capital Distribution	06/28/2012	04/17/2017	873,218							873,218	283,466				
000000-00-0	CCSD II, LP	DOVER	DE	Capital Distribution	06/28/2012	12/19/2017	75,136							75,136					
000000-00-0	CCSD II, LP	DOVER	DE	Capital Distribution	06/28/2012	02/16/2017	122,154							122,154					
000000-00-0	CCSD II, LP	DOVER	DE	Capital Distribution	06/28/2012	05/19/2017	87,637							87,637	87,637				
000000-00-0	CCSD II, LP	DOVER	DE	Capital Distribution	06/28/2012	08/28/2017	69,498							69,498					
18064@-10-3	CLARITAS CAP SPEC DEBT FUND LP	DOVER	DE	Capital Distribution	02/03/2011	04/17/2017	1,178,132							1,178,132	887,856				
18064@-10-3	CLARITAS CAP SPEC DEBT FUND LP	DOVER	DE	Capital Distribution	02/03/2011	12/19/2017	18,143							18,143					
18064@-10-3	CLARITAS CAP SPEC DEBT FUND LP	DOVER	DE	Capital Distribution	02/03/2011	02/16/2017	44,492							44,492					
18064@-10-3	CLARITAS CAP SPEC DEBT FUND LP	DOVER	DE	Capital Distribution	02/03/2011	05/19/2017	34,702							34,702	34,702				
18064@-10-3	CLARITAS CAP SPEC DEBT FUND LP	DOVER	DE	Capital Distribution	02/03/2011	08/25/2017	12,644							12,644					
G3435*-10-2	FINANCIAL CREDIT INVESTMENT	GEORGETOWN		Capital Distribution	01/07/2011	01/12/2017	1,002,104	(10,230,303)				(10,230,303)		1,002,104					1,002,104
G3435*-10-2	FINANCIAL CREDIT INVESTMENT	GEORGETOWN		DIRECT	01/07/2011	12/31/2017	37,879,197							37,879,197	49,407,812		11,528,615	11,528,615	

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
G3435*-10-3	FINANCIAL CREDIT INVESTMENT			Capital Distribution	07/18/2017	08/14/2017	509,210							509,210	509,210				
G3435*-10-3	FINANCIAL CREDIT INVESTMENT			Capital Distribution	07/18/2017	11/22/2017	6,133,407							6,133,407	6,133,407				
1BANOH-XT-A	LEVINE LEICHTMAN CAPITAL PART			Capital Distribution	05/31/2017	09/26/2017	514,178							514,178	514,178				
1BANOH-XT-A	LEVINE LEICHTMAN CAPITAL PART			Capital Distribution	05/31/2017	12/29/2017	78,588							78,588	78,588				
1BANOH-XT-A	LEVINE LEICHTMAN CAPITAL PART			Capital Distribution	05/31/2017	11/10/2017	189,197							189,197	189,197				
1BANOF-SH-L	MEZZANINE PARTNERS III MEZZANINE PARTNERS III		US	Capital Distribution	02/27/2017	12/29/2017	62,875							62,875	25,523				
1BANOJ-GU-9	REDDING RIDGE HOLDINGS LP			Capital Distribution	07/14/2017	10/30/2017	1,097,667							1,097,667	1,097,667				
G2957*-10-2	A-A ASIA PRIVATE CREDIT FD, LP	GEORGETOWN		Capital Distribution	04/20/2012	12/01/2017	3,515,893							3,515,893	3,175,259				
G2957*-10-2	A-A ASIA PRIVATE CREDIT FD, LP	GEORGETOWN		Capital Distribution	04/20/2012	10/16/2017	3,831,749							3,831,749	3,831,749				
G2957*-10-2	A-A ASIA PRIVATE CREDIT FD, LP	GEORGETOWN		Capital Distribution	04/20/2012	06/14/2017	4,564,803							4,564,803	4,564,803				
000000-00-0	ALM LOAN FUNDING 2012-7A SUB 144A MIX-CORP LOAN 0.000% 10/19/24			Paydown	10/04/2012	04/19/2016													63,739
00163H-AD-7	ALM LOAN FUNDING 2012-7A SUB 144A MIX-CORP LOAN 0.000% 10/19/24			Paydown	10/05/2016	04/21/2017													
00163H-AD-7	ALM LOAN FUNDING 2012-7A SUB 144A MIX-CORP LOAN 0.000% 10/19/24			Paydown	10/05/2016	07/15/2017													
00163H-AD-7	ALM LOAN FUNDING 2012-7A SUB 144A MIX-CORP LOAN 0.000% 10/19/24			Paydown	10/05/2016	07/17/2017													
00163H-AD-7	ALM LOAN FUNDING 2012-7A SUB 144A MIX-CORP LOAN 0.000% 10/19/24			Paydown	10/05/2016	10/15/2017													
G4384@-10-9	HEDGE FUND SEEDING STRATEGY OFFSHORE: 2011 LP	GEORGETOWN		Capital Distribution	02/27/2012	12/18/2017	493,671							493,671	487,336				
G4384@-10-9	HEDGE FUND SEEDING STRATEGY OFFSHORE: 2011 LP	GEORGETOWN		Capital Distribution	02/27/2012	11/08/2017	658,321							658,321	645,127				
2199999. Joint Venture Interests - Other - Unaffiliated							137,634,191	(10,230,303)				(10,230,303)		137,634,191	134,015,729		11,153,038	11,153,038	8,735,644
	AERL, LC	DES MOINES	IA		04/03/2009	12/22/2017	1,819,351							1,819,351	1,819,351				
4399999. Any Other Class of Assets - Affiliated							1,819,351							1,819,351	1,819,351				
4499999. Total - Unaffiliated							183,788,596	(10,230,303)				(10,230,303)		183,788,596	173,868,945		11,153,038	11,153,038	8,735,644
4599999. Total - Affiliated							1,819,351							1,819,351	1,819,351				
4699999 - Totals							185,607,947	(10,230,303)				(10,230,303)		185,607,947	175,688,296		11,153,038	11,153,038	8,735,644

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
228027-AB-4	VESSEL MANAGEMENT SERVIC CROWL 3.477 01/16/37				1	6,369,508	100.8890	6,235,949	6,181,000	6,359,607		(6,669)			3.477	3.272	JJ	98,502	214,913	06/28/2016	01/16/2037
912828-B6-6	US TREASURY N/B T 2 3/4 02/15/24	SD			1	1,087,758	102.6250	1,077,563	1,050,000	1,084,295		(2,259)			2.750	2.175	FA	10,907	12,375	09/13/2017	02/15/2024
912828-K7-4	US TREASURY N/B T 2 08/15/25	SD			1	487,754	97.4690	487,344	500,000	490,349		1,147			2.000	2.277	FA	3,777	10,000	09/15/2015	08/15/2025
912828-PC-8	US TREASURY N/B T 2 5/8 11/15/20	SD			1	316,466	101.7810	346,056	340,000	332,347		2,493			2.625	3.455	MN	1,159	8,925	12/14/2010	11/15/2020
912828-UN-8	US TREASURY N/B T 2 02/15/23	SD			1	515,273	98.9690	494,844	500,000	508,295		(1,539)			2.000	1.661	FA	3,777	10,000	04/26/2013	02/15/2023
912828-WJ-5	US TREASURY N/B T 2 1/2 05/15/24	SD			1	148,383	101.1250	151,688	150,000	148,914		155			2.500	2.624	MN	487	3,750	06/17/2014	05/15/2024
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						8,925,142	XXX	8,793,444	8,721,000	8,923,807		(6,672)			XXX	XXX	XXX	118,609	259,963	XXX	XXX
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
0499999. Subtotal - Bonds - U.S. Governments - Other Loan-Backed and Structured Securities							XXX								XXX	XXX	XXX			XXX	XXX
0599999. Total - U.S. Government Bonds						8,925,142	XXX	8,793,444	8,721,000	8,923,807		(6,672)			XXX	XXX	XXX	118,609	259,963	XXX	XXX
00254E-MA-7	SWEDISH EXPORT CREDIT SEK 3.91 03/14/32		D	2	1FE	50,000,000	99.3260	49,663,000	50,000,000	50,000,000					3.910	3.910	MS	581,069	1,955,000	02/27/2014	03/14/2032
00386S-AB-8	TAQA ABU DHABI NATIONAL TAQAUH 6 1/2 10/27/36		D		2FE	8,747,250	127.5650	13,649,412	10,700,000	8,989,917		37,421			6.500	8.178	AO	123,644	695,500	06/01/2009	10/27/2036
00386S-AL-6	TAQA ABU DHABI NATIONAL TAQAUH 3 5/8 01/12/23		D		2FE	4,970,200	101.2110	5,060,565	5,000,000	4,983,848		2,871			3.625	3.696	JJ	85,087	181,250	12/05/2012	01/12/2023
29134U-AB-7	ABU DHABI GOVT INT'L ADGB 6 3/4 04/08/19		D		1FE	9,924,200	105.6320	10,563,190	10,000,000	9,987,343		9,251			6.750	6.856	AO	155,625	675,000	04/01/2009	04/08/2019
455780-AM-8	AID-INDONESIA AID 6.65 07/15/29		C	4	1Z	18,198,792	118.7500	17,701,365	14,906,413	17,096,878		(178,664)			6.650	4.000	JJ	457,089	991,276	09/30/2011	07/15/2029
62630C-AC-5	MUNICIPALITY FINANCE PLC KUNTA 3.66 09/30/39		D		1FE	50,000,000	103.2500	51,625,000	50,000,000	50,000,000					3.660	3.660	MS	462,583	1,830,000	09/16/2014	09/30/2039
71645W-AQ-4	PETROBRAS GLOBAL FINANCE PETBRA 6 7/8 01/20/40		D		3FE	14,556,250	101.0000	12,625,000	12,500,000	14,313,031		(40,332)			6.875	5.710	JJ	384,332	859,375	10/27/2010	01/20/2040
71647N-AT-6	PETROBRAS GLOBAL FINANCE PETROBRAS GLOBAL FINANCE		D		3FE	10,167,112	100.1250	10,638,281	10,625,000	10,179,559		12,447			5.299	6.036	JJ	147,010		09/27/2017	01/27/2025
71654Q-AX-0	PETROLEOS MEXICANOS PEMEX 5 1/2 01/21/21		D		2FE	9,902,468	106.5970	10,659,720	10,000,000	9,965,408		10,108			5.500	5.625	JJ	244,444	550,000	10/01/2010	01/21/2021
71654Q-BB-7	PETROLEOS MEXICANOS PEMEX 4 7/8 01/24/22		D		2FE	9,916,275	104.3060	10,430,620	10,000,000	9,959,202		8,850			4.875	4.987	JJ	212,604	487,500	09/11/2012	01/24/2022
74727P-AL-5	STATE OF QATAR QATAR 6.4 01/20/40		D		1FE	13,403,388	128.3610	17,007,833	13,250,000	13,383,592		(2,790)			6.400	6.314	JJ	379,244	848,000	11/17/2009	01/20/2040
91087B-AA-8	UNITED MEXICAN STATES MEX 3.6 01/30/25		D		2FE	25,106,000	101.2410	25,310,275	25,000,000	25,080,700		(9,868)			3.600	3.548	JJ	377,500	900,000	01/14/2015	01/30/2025
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						224,891,935	XXX	234,934,261	221,981,413	223,939,478		(150,706)			XXX	XXX	XXX	3,610,231	9,972,901	XXX	XXX
0799999. Subtotal - Bonds - All Other Governments - Residential Mortgage-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
0899999. Subtotal - Bonds - All Other Governments - Commercial Mortgage-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
0999999. Subtotal - Bonds - All Other Governments - Other Loan-Backed and Structured Securities							XXX								XXX	XXX	XXX			XXX	XXX
1099999. Total - All Other Government Bonds						224,891,935	XXX	234,934,261	221,981,413	223,939,478		(150,706)			XXX	XXX	XXX	3,610,231	9,972,901	XXX	XXX
011770-T8-7	ALASKA ST BUILD AMERICA BONDS				1FE	1,000,000	116.8680	1,168,680	1,000,000	1,000,000					5.342	5.342	FA	22,258	53,420	12/08/2010	08/01/2027
011770-T9-5	ALASKA ST BUILD AMERICA BONDS				1FE	1,000,000	119.0550	1,190,550	1,000,000	1,000,000					5.442	5.442	FA	22,675	54,420	12/08/2010	08/01/2028
011770-U4-4	ALASKA ST BUILD AMERICA BONDS			4	1FE	2,000,000	124.5340	2,490,680	2,000,000	2,000,000					5.742	5.741	FA	47,850	114,840	12/08/2010	08/01/2033
011770-U5-1	ALASKA ST QUALIFIED SCH CONSTR BDS				1FE	2,000,000	119.0550	2,381,100	2,000,000	2,000,000					5.442	5.442	FA	45,350	108,840	12/08/2010	08/01/2028
011770-U7-7	ALASKA ST QUALIFIED SCH CONSTR BDS				1FE	2,000,000	116.8680	2,337,360	2,000,000	2,000,000					5.342	5.342	FA	44,517	106,840	12/08/2010	08/01/2027
13063A-5E-0	CALIFORNIA ST GENERAL OBLIGATION	0			1FE	5,416,539	148.3990	6,262,438	4,220,000	5,254,330		(39,576)			7.500	5.241	AO	79,125	316,500	07/05/2013	04/01/2034
13063B-M3-3	CALIFORNIA ST REF-VARIOUS PURPOSE			2	1FE	10,000,000	103.9240	10,392,400	10,000,000	10,000,000					3.500	3.500	MS	116,667	350,000	10/24/2012	09/01/2031
20772J-AC-6	CONNECTICUT ST BUILD AMERICA BONDS-TAXABLE-SE			4	1FE	12,052,680	111.1330	13,658,246	12,290,000	12,130,801		12,910			5.090	5.267	AO	156,390	625,561	11/01/2010	10/01/2030
246380-4L-0	DELAWARE ST BUILD AMERICA BONDS			2	1FE	8,281,725	106.2550	7,969,125	7,500,000	7,694,362		(105,170)			5.600	4.050	AO	105,000	420,000	10/21/2011	10/01/2029
34153P-PK-8	FLORIDA ST BRD OF EDU PUBLIC E BUILD AMERICA BONDS-CAP OUTLAY			2	1FE	3,082,680	104.5170	3,135,510	3,000,000	3,016,175		(10,737)			5.600	5.200	JD	14,000	168,000	09/23/2010	06/01/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
34153P-RZ-3	FLORIDA ST BRD OF EDU PUBLIC E BUILD AMERICA BONDS			2	1FE	1,987,860	104.5860	2,091,720	2,000,000	1,990,902		493			5.650	5.702	JD	9,417	113,000	01/21/2010	06/01/2030
34153P-SJ-8	FLORIDA ST BRD OF EDU PUBLIC E BUILD AMERICA BONDS			2	1FE	4,930,850	104.7270	5,236,350	5,000,000	4,939,941		1,525			5.900	6.004	JD	24,583	295,000	01/21/2010	06/01/2039
373384-SC-1	GEORGIA ST BUILD AMERICA BONDS			1	1FE	25,596,231	113.9430	27,050,068	23,740,000	25,223,174		(88,083)			4.565	3.937	AO	270,933	1,083,731	06/11/2013	10/01/2030
373384-X7-6	GEORGIA ST QUALIFIED SCH CONSTRUCTION BON			2	1FE	3,010,000	105.9750	3,189,848	3,010,000	3,010,000					4.000	4.000	FA	50,167	120,400	06/18/2014	02/01/2034
373384-ZS-8	GEORGIA ST TXBL-SER B			2	1FE	3,606,777	101.1070	3,776,346	3,735,000	3,635,145		5,700			3.250	3.500	JJ	60,694	121,388	08/21/2012	07/01/2031
373384-ZT-6	GEORGIA ST TXBL-SER B			2	1FE	2,252,248	100.9490	2,357,159	2,335,000	2,269,234		3,416			3.300	3.550	JJ	38,528	77,055	08/21/2012	07/01/2032
419791-YV-4	HAWAII ST BUILD AMERICA BONDS-TAXABLE-SE				1FE	2,564,400	121.5770	3,039,425	2,500,000	2,544,564		(3,280)			5.480	5.250	FA	57,083	137,000	11/10/2010	02/01/2028
419792-TK-2	HAWAII ST REF-SER DZ			2	1FE	3,420,000	107.9170	3,690,761	3,420,000	3,420,000					4.000	4.000	JD	11,400	68,400	06/06/2017	12/01/2030
419792-TP-1	HAWAII ST UNREFUNDED-SER DZ			2	1FE	4,580,000	105.6310	4,837,900	4,580,000	4,580,000					4.000	4.000	JD	15,267	91,600	06/06/2017	12/01/2030
59447T-KA-0	MICHIGAN ST FIN AUTH REVENUE TXBL-REF-DETROIT-SER C-1				1FE	15,000,000	97.1020	14,565,300	15,000,000	15,000,000					3.260	3.260	MN	81,500	489,000	07/29/2016	11/01/2031
594612-BF-9	MICHIGAN ST TXBL-SCH LOAN-SER A			2	1FE	10,000,000	100.8900	10,089,000	10,000,000	10,000,000					3.400	3.400	MN	43,444	340,000	04/11/2013	05/15/2029
60412A-AT-0	MINNESOTA ST SER A			2	1FE	109,412	107.9670	118,764	110,000	109,425		13			4.000	4.050	AO	1,100	2,200	09/01/2017	10/01/2031
60412A-BM-4	MINNESOTA ST SER A			2	1FE	7,052,074	105.5100	7,480,659	7,090,000	7,052,943		869			4.000	4.050	AO	70,900	141,800	09/01/2017	10/01/2031
60416S-PY-0	MINNESOTA ST HSG FIN AGY TXBL-REF-RSDL HSG-SER C				1FE	465,000	100.5840	467,716	465,000	465,000					3.800	3.800	JJ	8,835	18,593	05/26/2016	07/01/2031
60416S-PZ-7	MINNESOTA ST HSG FIN AGY TXBL-REF-RSDL HSG-SER C				1FE	760,000	101.0260	767,798	760,000	760,000					4.200	4.200	JJ	15,960	33,557	05/26/2016	07/01/2037
605580-4X-4	MISSISSIPPI ST BUILD AMERICA BONDS-TAXABLE-SE			4	1FE	21,827,400	126.4640	25,292,800	20,000,000	21,463,156		(58,355)			5.669	5.000	AO	283,450	1,133,800	10/12/2010	10/01/2034
612103-RL-7	MONTANA ST TAXABLE-TRUST LANDS-SER F			2	1FE	525,418	103.4210	563,644	545,000	530,783		882			4.800	5.101	FA	10,900	26,160	11/23/2010	08/01/2029
64990C-ER-8	NEW YORK ST DORM AUTH REVENUES TXBL-NEW YORK UNIVERSITY-SER B				1FE	10,000,000	102.8710	10,287,100	10,000,000	10,000,000					3.879	3.879	JJ	193,950	406,218	06/02/2016	07/01/2046
64990C-ZV-6	NEW YORK ST DORM AUTH REVENUES NYSHGR-NEW YORK UNIVERSITY				1FE	2,500,000	99.5980	2,489,950	2,500,000	2,500,000					3.779	3.779	JJ	47,238	7,873	05/18/2017	07/01/2034
64990C-ZW-4	NEW YORK ST DORM AUTH REVENUES NYSHGR-NEW YORK UNIVERSITY				1FE	8,000,000	102.9250	8,234,000	8,000,000	8,000,000					3.998	3.998	JJ	159,920	26,653	05/17/2017	07/01/2039
677521-PY-6	OHIO ST COMMON SCHS-SER B			1	1FE	9,868,900	105.7530	10,575,300	10,000,000	9,901,461		5,809			4.000	4.100	MS	117,778	400,000	10/06/2011	09/15/2030
70914P-MJ-8	PENNSYLVANIA ST BUILD AMERICA BONDS-TAXABLE-SE			4	1FE	187,525	118.5250	219,271	185,000	186,806		(124)			5.450	5.328	FA	3,809	10,083	04/04/2011	02/15/2030
70914P-NE-8	PENNSYLVANIA ST BUILD AMERICA BONDS-TAXABLE-SE			2	1FE	4,434,203	106.3450	4,673,863	4,395,000	4,406,277		(4,435)			5.350	5.232	MN	39,189	235,133	07/22/2010	05/01/2030
70914P-PQ-9	PENNSYLVANIA ST BUILD AMERICA BONDS-TAXABLE-TH			2	1FE	14,981,850	107.3360	16,100,400	15,000,000	14,987,359		862			5.850	5.861	JJ	404,625	877,500	12/12/2010	07/15/2030
76222R-HT-2	RHODE ISLAND ST & PROVIDENCE P BUILD AMERICA BONDS-RECOVERY Z			2	1FE	8,049,700	108.0900	8,614,773	7,970,000	8,024,167		(3,790)			6.098	6.007	AO	121,503	486,011	05/13/2010	04/01/2030
772487-Q9-8	ROCK ISLAND IL SER B-TXBL				1FE	4,253,512	102.0740	4,394,286	4,305,000	4,258,689		1,823			4.250	4.340	JD	15,247	182,963	12/09/2014	12/01/2034
810489-RB-2	SCOTTSDALE AZ MUNI PROPERTY CO TXBL-SER A				1FE	3,865,000	103.0270	3,981,994	3,865,000	3,865,000					4.000	4.000	JJ	77,300	154,600	12/10/2014	07/01/2034
857536-PY-6	ST UNIV OF IOWA UNIV REVENUE TXBL-REF-ATHLETIC FACS-SER S U				1FE	1,444,362	99.1970	1,468,116	1,480,000	1,458,702		1,867			3.250	3.429	JJ	24,050	48,100	08/31/2015	07/01/2027
857536-QA-7	ST UNIV OF IOWA UNIV REVENUE TXBL-REF-ATHLETIC FACS-SER S U				1FE	1,715,000	100.5260	1,724,021	1,715,000	1,715,000					3.500	3.500	JJ	30,013	60,025	08/06/2015	07/01/2029
857536-QC-3	ST UNIV OF IOWA UNIV REVENUE TXBL-REF-ATHLETIC FACS-SER S U				1FE	1,890,000	101.4740	1,917,859	1,890,000	1,890,000					3.700	3.700	JJ	34,965	69,930	08/06/2015	07/01/2031
857536-SM-9	ST UNIV OF IOWA UNIV REVENUE TXBL-REF-ATHLETIC FACS-SER S U				1FE	1,575,000	101.7840	1,603,098	1,575,000	1,575,000					3.750	3.750	JJ	29,531	59,063	10/23/2015	07/01/2030
857536-SN-7	ST UNIV OF IOWA UNIV REVENUE TXBL-REF-ATHLETIC FACS-SER S U				1FE	1,635,000	102.2570	1,671,902	1,635,000	1,635,000					3.850	3.850	JJ	31,474	62,948	10/23/2015	07/01/2031
882722-K5-9	TEXAS ST REF-TAXABLE-PUB FIN AUTH			2	1FE	2,500,000	108.1100	2,702,750	2,500,000	2,500,000					5.016	5.016	AO	31,350	125,400	07/26/2011	10/01/2030
882722-K6-7	TEXAS ST REF-TAXABLE-PUB FIN AUTH			2	1FE	1,000,000	108.2510	1,082,510	1,000,000	1,000,000					5.116	5.116	AO	12,790	51,160	07/26/2011	10/01/2031
882723-B7-3	TEXAS ST TXBL-REF-PUBLIC FIN AUTH-SER C				1FE	5,000,000	105.9190	5,295,950	5,000,000	5,000,000					3.738	3.738	AO	46,725	186,900	10/15/2015	10/01/2031
882723-C2-3	TEXAS ST TXBL-REF-PUBLIC FIN AUTH-SER C				1FE	3,500,000	106.4770	3,726,695	3,500,000	3,500,000					4.028	4.028	AO	35,245	140,980	10/15/2015	10/01/2034
882724-DK-0	STATE OF TEXAS STATE OF TEXAS				1FE	6,455,000	103.0040	6,648,908	6,455,000	6,455,000					3.820	3.820	FA	130,825		05/24/2017	08/01/2037
88278P-VM-3	TEXAS ST UNIV SYS FING REVENUE TXBL-REF-SER B				1FE	8,000,000	102.6570	8,212,560	8,000,000	8,000,000					4.123	4.123	MS	97,120	329,840	02/27/2015	03/15/2035
92818L-XK-3	VIRGINIA ST RESOURCES AUTH INF TXBL-REF-INFRASTRUCTURE-SER B				1FE	165,000	103.0310	170,001	165,000	165,000					3.560	3.560	MN	979	5,874	07/29/2015	11/01/2027
92818L-XL-1	VIRGINIA ST RESOURCES AUTH INF TXBL-REF-INFRASTRUCTURE-SER B				1FE	175,000	103.5100	181,143	175,000	175,000					3.760	3.760	MN	1,097	6,580	07/29/2015	11/01/2028
92818L-XM-9	VIRGINIA ST RESOURCES AUTH INF TXBL-REF-INFRASTRUCTURE-SER B				1FE	185,000	103.9940	192,389	185,000	185,000					3.910	3.910	MN	1,206	7,234	07/29/2015	11/01/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92818L-XN-7	VIRGINIA ST RESOURCES AUTH INF TXBL-REF-INFRASTRUCTURE-SER B				1FE	145,000	104.0640	150,893	145,000	145,000					4.010	4.010	MN	969	5,815	07/29/2015	11/01/2030
92818L-XP-2	VIRGINIA ST RESOURCES AUTH INF TXBL-REF-INFRASTRUCTURE-SER B				1FE	740,000	104.4630	773,026	740,000	740,000					4.290	4.290	MN	5,291	31,746	07/29/2015	11/01/2035
93974C-8K-9	WASHINGTON ST REF-VARIOUS PURPOSE-SER R-C			2	1FE	20,326,822	100.8090	22,576,176	22,395,000	20,741,934		92,926			3.000	3.700	JJ	335,925	671,850	03/15/2013	07/01/2031
93974C-PL-8	WASHINGTON ST BUILD AMERICA BONDS-SER D			4	1FE	8,888,501	119.5270	10,404,825	8,705,000	8,827,105		(9,627)			5.381	5.193	FA	195,173	468,416	07/13/2010	08/01/2029
97705L-A9-8	WISCONSIN ST BUILD AMERICA BONDS-SER D			2	1FE	9,986,100	107.6020	10,760,200	10,000,000	9,990,277		455			5.000	5.010	MN	83,333	500,000	08/18/2010	05/01/2032
97705L-R4-1	WISCONSIN ST SER C			2	1FE	4,480,450	104.3680	4,717,434	4,520,000	4,488,862		1,574			4.000	4.064	MN	30,133	180,800	12/06/2011	05/01/2032
97705L-ZQ-3	WISCONSIN ST BUILD AMERICA BONDS			2	1FE	12,288,182	107.2300	13,382,304	12,480,000	12,338,434		7,694			5.650	5.780	MN	117,520	705,120	03/24/2010	05/01/2030
97705M-JM-8	WISCONSIN STATE BUILD AMERICA BONDS-SER B			2	1FE	2,206,699	104.4170	2,291,953	2,195,000	2,206,191		(508)			5.400	4.996	MN	19,755		12/08/2017	05/01/2030
97705M-JN-6	WISCONSIN STATE BUILD AMERICA BONDS-SER B			2	1FE	809,291	104.3570	840,074	805,000	809,104		(186)			5.400	4.996	MN	7,245		12/08/2017	05/01/2030
977100-DR-4	WISCONSIN ST GEN FUND ANNUAL A TXBL-REF-SER B				1FE	5,000,000	95.7230	4,786,150	5,000,000	5,000,000					3.294	3.294	MN	27,450	199,013	08/03/2016	05/01/2037
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						320,772,391	XXX	342,453,221	317,780,000	319,760,303		(185,053)			XXX	XXX	XXX	4,218,716	13,314,933	XXX	XXX
1299999. Subtotal - Bonds - U.S. States, Territories and Possessions - Residential Mortgage-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
1399999. Subtotal - Bonds - U.S. States, Territories and Possessions - Commercial Mortgage-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
1499999. Subtotal - Bonds - U.S. States, Territories and Possessions - Other Loan-Backed and Structured Securities							XXX								XXX	XXX	XXX			XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						320,772,391	XXX	342,453,221	317,780,000	319,760,303		(185,053)			XXX	XXX	XXX	4,218,716	13,314,933	XXX	XXX
005482-X2-5	ADAMS & ARAPAHOE CNTYS CO JT S BUILD AMERICA BONDS-TAXABLE-SE			2	1FE	2,500,000	107.2930	2,682,325	2,500,000	2,500,000					5.312	5.312	JD	11,067	132,800	09/02/2010	12/01/2028
005482-Y7-3	ADAMS & ARAPAHOE CNTYS CO JT S BUILD AMERICA BONDS			2	1FE	2,500,000	108.1760	2,704,400	2,500,000	2,500,000					5.586	5.586	JD	11,638	139,650	12/09/2010	12/01/2025
005482-Y8-1	ADAMS & ARAPAHOE CNTYS CO JT S BUILD AMERICA BONDS			2	1FE	1,500,000	109.3320	1,639,980	1,500,000	1,500,000					6.045	6.045	JD	7,556	90,675	12/09/2010	12/01/2028
015131-KV-6	ALEXANDRIA MN INDEP SCH DIST # SCH BLDG-SER A			2	1FE	4,106,248	105.0910	4,235,167	4,030,000	4,058,986		(8,668)			4.250	4.000	FA	71,365	171,275	11/17/2011	02/01/2029
015131-KW-4	ALEXANDRIA MN INDEP SCH DIST # SCH BLDG-SER A			2	1FE	2,228,160	105.1820	2,314,004	2,200,000	2,210,748		(3,209)			4.250	4.080	FA	38,958	93,500	11/17/2011	02/01/2030
015302-2K-7	ALEXANDRIA VA TXBL-REF-SER C				1FE	143,588	100.3660	145,531	145,000	143,826		102			3.350	3.450	JJ	2,240	4,858	07/24/2015	07/15/2027
015302-2L-5	ALEXANDRIA VA TXBL-REF-SER C				1FE	89,998	101.3850	91,247	90,000	89,998					3.500	3.500	JJ	1,453	3,150	07/24/2015	07/15/2028
03588E-4E-0	ANNE ARUNDEL CNTY MD BUILD AMERICA BONDS			2	1FE	980,486	107.3560	955,468	890,000	917,814		(11,521)			5.875	4.400	AO	13,072	52,288	12/06/2011	04/01/2030
03588E-4Q-3	ANNE ARUNDEL CNTY MD BUILD AMERICA BONDS-ANNE ARUND			2	1FE	4,874,254	105.5330	5,160,564	4,890,000	4,879,288		766			5.350	5.378	AO	65,404	261,615	12/28/2010	04/01/2028
03588E-4R-1	ANNE ARUNDEL CNTY MD BUILD AMERICA BONDS-ANNE ARUND			2	1FE	5,017,400	105.4410	5,272,050	5,000,000	5,005,213		(2,125)			5.450	5.400	AO	68,125	272,500	04/12/2011	04/01/2029
03588E-4S-9	ANNE ARUNDEL CNTY MD BUILD AMERICA BONDS-ANNE ARUND			2	1FE	5,034,900	105.4610	5,273,050	5,000,000	5,010,433		(4,250)			5.550	5.450	AO	69,375	277,500	04/12/2011	04/01/2030
041431-GG-6	ARLINGTON CNTY VA BUILD AMERICA BONDS			2	1FE	3,000,000	106.7350	3,202,050	3,000,000	3,000,000					5.301	5.301	FA	60,078	159,030	07/29/2010	08/15/2030
044357-RH-6	ASHLAND MA TXBL-QUALIFIED ENERGY CONSV BO				1FE	168,496	101.0980	166,812	165,000	167,875		(232)			3.500	3.298	AO	1,444	5,775	03/25/2015	04/01/2028
044357-RJ-2	ASHLAND MA TXBL-QUALIFIED ENERGY CONSV BO				1FE	174,136	101.8700	173,179	170,000	173,475		(248)			3.750	3.528	AO	1,594	6,375	03/25/2015	04/01/2029
044357-RK-9	ASHLAND MA TXBL-QUALIFIED ENERGY CONSV BO				1FE	179,011	102.0360	178,563	175,000	178,429		(218)			3.875	3.675	AO	1,695	6,781	03/25/2015	04/01/2030
044357-RL-7	ASHLAND MA TXBL-QUALIFIED ENERGY CONSV BO				1FE	189,603	102.5870	189,786	185,000	188,995		(228)			4.000	3.791	AO	1,850	7,400	03/25/2015	04/01/2031
044357-RM-5	ASHLAND MA TXBL-QUALIFIED ENERGY CONSV BO				1FE	194,704	103.1720	196,027	190,000	194,136		(214)			4.100	3.899	AO	1,948	7,790	03/25/2015	04/01/2032
044357-RN-3	ASHLAND MA TXBL-QUALIFIED ENERGY CONSV BO				1FE	204,528	103.2830	206,566	200,000	204,025		(189)			4.125	3.948	AO	2,063	8,250	03/25/2015	04/01/2033
044357-RQ-6	ASHLAND MA TXBL-QUALIFIED ENERGY CONSV BO				1FE	430,349	103.7960	435,943	420,000	429,364		(370)			4.200	4.020	AO	4,410	17,640	03/25/2015	04/01/2035
045333-CV-1	ASPEN VLY CO HOSP DIST BUILD AMERICA BONDS-TAXABLE-SE			2	1FE	2,500,000	107.2100	2,680,250	2,500,000	2,500,000					5.573	5.573	JD	11,610	139,325	12/10/2010	12/01/2025
045333-CW-9	ASPEN VLY CO HOSP DIST BUILD AMERICA BONDS-TAXABLE-SE			2	1FE	4,515,000	108.3350	4,891,325	4,515,000	4,515,000					6.049	6.049	JD	22,759	273,112	12/10/2010	12/01/2030
052396-S2-5	AUSTIN TX TXBL-SER B			2	1FE	1,350,000	101.6540	1,372,329	1,350,000	1,350,000					3.500	3.500	MS	15,750	47,250	08/24/2012	09/01/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
052396-UV-8	AUSTIN TX BUILD AMERICA BONDS SER B			4	1FE	8,201,370	117.8270	9,644,140	8,185,000	8,195,879		(913)			5.310	5.291	MS	144,875	434,624	11/18/2010	09/01/2029
052397-GQ-3	AUSTIN TX TXBL-PUBLIC IMPT				1FE	1,000,000	95.6930	956,930	1,000,000	1,000,000					3.061	3.061	MS	10,203	27,804	09/08/2016	09/01/2034
052397-GR-1	AUSTIN TX TXBL-PUBLIC IMPT				1FE	1,525,000	94.7770	1,445,349	1,525,000	1,525,000					3.161	3.161	MS	16,068	43,786	09/08/2016	09/01/2036
052430-FC-4	AUSTIN TX INDEP SCH DIST BUILD AMERICA BONDS-REF-TAXABL			4	1FE	5,000,000	116.2230	5,811,150	5,000,000	5,000,000					5.141	5.141	FA	107,104	257,050	11/05/2010	08/01/2030
052430-FD-2	AUSTIN TX INDEP SCH DIST BUILD AMERICA BONDS-REF-TAXABL			4	1FE	4,500,000	122.2580	5,501,610	4,500,000	4,500,000					5.241	5.241	FA	98,269	235,845	08/11/2010	08/01/2035
054879-HF-1	AZTEC NM MUNI SCH DIST #2 QUALIFIED SCH CONSTR BDS			2	1FE	7,500,000	105.9850	7,948,875	7,500,000	7,500,000					5.686	5.686	FA	177,688	426,450	07/23/2010	08/01/2027
05914F-JT-8	BALTIMORE CNTY MD BUILD AMERICA BONDS				1FE	11,849,280	115.8990	13,907,880	12,000,000	11,887,084		6,151			4.900	5.000	MN	98,000	588,000	10/28/2010	11/01/2030
059189-PD-6	BALTIMORE MD TAXABLE-CONS PUB IMPT-SER B			2	1FE	3,500,000	108.3990	3,793,965	3,500,000	3,500,000					5.314	5.314	AO	39,265	185,990	06/03/2011	10/15/2031
071554-CE-7	BATTLE GROUND WA RECOVERY ZONE ECONOMIC DEV BDS			2	1FE	1,280,000	106.4940	1,363,123	1,280,000	1,280,000					6.250	6.250	JD	6,667	80,000	12/09/2010	12/01/2025
074527-NG-3	BEAUMONT TX INDEP SCH DIST BUILD AMERICA BONDS			2	1FE	17,886,813	107.2130	18,638,980	17,385,000	17,521,188		(59,069)			5.810	5.414	FA	381,581	1,010,069	07/21/2010	02/15/2038
074851-NZ-5	BEAVER CNTY PA TAXABLE-PENSION			2	1FE	8,000,000	107.8930	8,631,440	8,000,000	8,000,000					6.500	6.500	MN	66,444	520,000	06/03/2009	11/15/2031
088365-EB-3	BEXAR CNTY TX HOSP DIST BUILD AMERICA BONDS CTFS OBLIG			2	1FE	9,000,000	105.1780	9,466,020	9,000,000	9,000,000					6.804	6.804	FA	231,336	612,360	08/05/2009	02/15/2028
088365-EU-1	BEXAR CNTY TX HOSP DIST BUILD AMERICA BONDS			2	1FE	10,000,000	106.0670	10,606,700	10,000,000	10,000,000					5.263	5.263	FA	198,824	526,300	08/27/2010	02/15/2031
094780-YE-7	BLOOMINGTON MN REF-TXBL-TAX INCR-SER B			2	1FE	134,237	104.1270	140,571	135,000	134,500		45			4.100	4.149	FA	2,306	5,535	10/20/2011	02/01/2027
094780-YF-4	BLOOMINGTON MN REF-TXBL-TAX INCR-SER B			2	1FE	198,822	104.1290	208,258	200,000	199,195		63			4.150	4.199	FA	3,458	8,300	10/20/2011	02/01/2028
094780-YG-2	BLOOMINGTON MN REF-TXBL-TAX INCR-SER B			2	1FE	208,715	103.8600	218,106	210,000	209,090		63			4.200	4.249	FA	3,675	8,820	10/20/2011	02/01/2029
094780-YH-0	BLOOMINGTON MN REF-TXBL-TAX INCR-SER B			2	1FE	218,607	103.8650	228,503	220,000	218,984		63			4.250	4.299	FA	3,896	9,350	10/20/2011	02/01/2030
094780-YJ-6	BLOOMINGTON MN REF-TXBL-TAX INCR-SER B			2	1FE	228,498	103.9480	239,080	230,000	228,874		63			4.300	4.349	FA	4,121	9,890	10/20/2011	02/01/2031
094780-YK-3	BLOOMINGTON MN REF-TXBL-TAX INCR-SER B			2	1FE	168,859	104.1080	176,984	170,000	169,125		44			4.350	4.399	FA	3,081	7,395	10/20/2011	02/01/2032
094808-CQ-3	BLOOMINGTON MN PORT AUTH TXBL-TAX INCR				1FE	4,065,000	103.1110	4,191,462	4,065,000	4,065,000					3.600	3.600	FA	60,975	146,340	10/05/2015	02/01/2025
110241-EH-5	BRISTOL TWP PA TAXABLE			2	1FE	6,570,986	103.7010	6,455,387	6,225,000	6,258,648		(45,341)			7.150	6.352	MS	131,054	445,088	04/28/2009	09/15/2038
139465-GS-1	CAPE GIRARDEAU MO SCH DIST #63 BUILD AMERICA BONDS-TAXABLE-MO			2	1FE	2,470,000	105.0600	2,594,982	2,470,000	2,470,000					5.700	5.698	MS	46,930	140,790	06/09/2010	03/01/2029
145231-5F-9	CARROLL TX INDEP SCH DIST BUILD AMERICA BONDS-TAXABLE-SC			2	1FE	3,500,000	105.5830	3,695,405	3,500,000	3,500,000					5.192	5.192	FA	68,650	181,720	09/10/2010	02/15/2035
150461-N4-9	CEDAR PARK TX TXBL-REF			2	1FE	2,980,000	104.3210	3,108,766	2,980,000	2,980,000					3.900	3.900	FA	43,905	116,220	03/26/2015	08/15/2032
150461-N5-6	CEDAR PARK TX TXBL-REF			2	1FE	1,885,000	104.5290	1,970,372	1,885,000	1,885,000					4.000	4.000	FA	28,484	75,400	03/26/2015	08/15/2033
150461-VR-9	CEDAR PARK TX TAXABLE-CTFS OBLIG			2	1FE	2,325,622	102.6910	2,361,893	2,300,000	2,302,210		(3,393)			6.160	6.000	FA	53,524	141,680	05/01/2009	08/15/2028
150528-NC-7	CEDAR RAPIDS IA TXBL-URBAN RENEWAL-SER C			2	1FE	2,265,000	103.3120	2,340,017	2,265,000	2,265,000					4.000	4.000	JD	7,550	90,600	05/09/2012	06/01/2031
150528-RV-1	CEDAR RAPIDS IA TXBL-URBAN RENEWAL-SER C			2	1FE	1,400,000	102.2610	1,431,654	1,400,000	1,400,000					3.300	3.300	JD	3,850	46,200	05/15/2013	06/01/2027
152735-XH-4	CENTRL BUCKS PA SCH DIST PREREFUNDED-TXBL-SER C			2	1FE	195,000	108.8070	212,174	195,000	195,000					5.100	5.100	MN	1,271	9,945	07/09/2013	05/15/2028
152735-XJ-0	CENTRL BUCKS PA SCH DIST PREREFUNDED-TXBL-SER C			2	1FE	450,000	109.1280	491,076	450,000	450,000					5.200	5.200	MN	2,990	23,400	07/09/2013	05/15/2029
152735-XM-3	CENTRL BUCKS PA SCH DIST UNREFUNDED-TXBL-SER C			2	1FE	1,305,000	108.8070	1,419,931	1,305,000	1,305,000					5.100	5.100	MN	8,504	66,555	07/09/2013	05/15/2028
152735-XN-1	CENTRL BUCKS PA SCH DIST UNREFUNDED-TXBL-SER C			2	1FE	3,390,000	109.1280	3,699,439	3,390,000	3,390,000					5.200	5.200	MN	22,525	176,280	07/09/2013	05/15/2029
159195-SM-9	CHANNELVIEW TX INDEP SCH DIST BUILD AMERICA BONDS-TAXABLE-			2	1FE	7,795,570	104.2270	8,077,593	7,750,000	7,785,449		(1,376)			5.926	5.880	FA	173,500	459,265	03/24/2010	08/15/2035
164231-KS-0	CHEROKEE CNTY GA SCH SYS QUALIFIED SCHOOL CONSTR BDS-TA			4	1FE	6,465,000	115.7130	7,480,845	6,465,000	6,465,000					5.626	5.627	FA	151,550	363,721	11/12/2010	08/01/2028
167560-PL-9	CHICAGO IL MET WTR RECLAMATION BUILD AMERICA BONDS-TXBL-DIREC			4	1FE	1,972,133	130.3550	2,463,710	1,890,000	1,959,802		(2,159)			5.720	5.401	JD	9,009	108,108	08/15/2011	12/01/2038
172217-LC-3	CINCINNATI OH TAXABLE-ECONOMIC DEV-BKS PJ-C			2	1FE	1,250,000	106.0430	1,325,538	1,250,000	1,250,000					5.410	5.410	JD	5,635	67,625	06/23/2011	12/01/2031
180848-FR-9	CLARK CNTY NV BUILD AMERICA BONDS-TAXABLE-TR			4	1FE	1,000,000	122.5760	1,225,760	1,000,000	1,000,000					6.554	6.555	JJ	32,770	65,540	01/14/2010	07/01/2030
180848-HW-6	CLARK CNTY NV BUILD AMERICA BONDS			2	1FE	5,645,000	109.1720	6,162,759	5,645,000	5,645,000					6.000	6.000	JJ	169,350	338,700	11/17/2010	07/01/2024
185468-RU-1	CLEBURNE TX TXBL			4	1FE	1,220,000	106.7190	1,301,972	1,220,000	1,220,000					4.434	4.434	FA	20,436	81,743	01/13/2016	08/15/2036
198036-5L-5	COLUMBIA MO SCH DIST QUALIFIED SCH CONSTR BDS-DIREC				1FE	2,610,000	112.5510	2,937,581	2,610,000	2,610,000					5.189	5.189	MS	45,144	135,433	11/09/2010	09/01/2029
199491-5A-5	COLUMBUS OH TAXABLE-SER C			2	1FE	1,750,000	108.0990	1,891,733	1,750,000	1,750,000					5.220	5.220	JJ	45,675	91,350	07/28/2011	07/01/2032
206423-DE-2	CONCORD NH SCH DIST BUILD AMERICA BONDS			2	1FE	13,030,835	105.8300	13,858,439	13,095,000	13,043,906		2,369			5.750	5.791	AO	158,959	752,963	11/22/2010	10/15/2031
220147-W6-5	CORPUS CHRISTI TX INDEP SCH DI BUILD AMERICA BONDS-TAXABLE-SC			2	1FE	4,711,257	109.8290	5,019,185	4,570,000	4,616,768		(16,106)			6.124	5.698	FA	105,727	279,867	01/14/2011	08/15/2032
225903-CF-8	CREST HILL IL BUILD AMERICA BONDS			2	1FE	6,835,000	108.1660	7,393,146	6,835,000	6,835,000					6.200	6.201	MN	70,628	423,770	11/10/2010	05/01/2031
23410N-BJ-3	DAKOTA CNTY MN CMNTY DEV AGY G BUILD AMERICA BONDS-RECOVERY Z			2	1FE	7,616,522	104.4270	7,926,009	7,590,000	7,596,809		(3,130)			5.792	5.744	JJ	219,806	439,613	07/07/2010	01/01/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
23410N-BL-8	DAKOTA CNTY MN CMNTY DEV AGY G BUILD AMERICA BONDS-SER D			2	1FE	3,462,420	104.2370	3,596,177	3,450,000	3,453,153		(1,453)			5.550	5.501	JJ	95,738	191,475	07/07/2010	01/01/2031
234554-GB-3	DALLAS CENTER IA GRIMES CMNTY QUALIFIED SCH CONSTR BD			2	1FE	10,275,000	103.7700	10,662,368	10,275,000	10,275,000					5.625	5.625	JD	48,164	577,969	11/09/2010	06/01/2029
234667-JA-2	DALLAS CNTY TX HOSP DIST BUILD AMERICA BONDS-SER B			2	1FE	6,276,875	106.0420	6,203,457	5,850,000	5,949,571		(57,517)			6.171	5.064	FA	136,379	361,004	06/22/2011	08/15/2034
234667-JH-7	DALLAS CNTY TX HOSP DIST BUILD AMERICA BONDS-SER C				1FE	3,333,038	114.5490	3,722,843	3,250,000	3,300,561		(5,331)			5.248	5.000	FA	64,434	170,560	11/19/2010	08/15/2025
235218-J9-6	DALLAS TX TAXABLE-PENSION-SER A			4	1FE	5,262,400	111.7790	6,147,845	5,500,000	5,316,044		9,266			5.195	5.556	FA	107,941	285,725	04/05/2011	02/15/2035
235308-QP-1	DALLAS TX INDEP SCH DIST BUILD AMERICA BONDS-TAXABLE-SC			2	1FE	10,100,000	108.7920	10,879,200	10,000,000	10,037,096		(10,667)			5.400	5.270	FA	204,000	540,000	11/16/2010	02/15/2024
235308-QR-7	DALLAS TX INDEP SCH DIST BUILD AMERICA BONDS-TAXABLE-SC			2	1FE	10,150,000	110.4150	11,041,500	10,000,000	10,056,340		(16,027)			6.000	5.800	FA	226,667	600,000	11/16/2010	02/15/2026
240685-HY-6	DE KALB CNTY IL CMNTY UNIT SCH CAP APPREC-SCH BLDG	@		3	1FE	1,065,078	53.0110	1,778,519	3,355,000	1,650,408		94,743			0.000	6.000	N/A			07/21/2010	01/01/2030
244415-JP-1	DEERFIELD IL TXBL-QECB-SER B			2	1FE	11,230,000	101.3730	11,384,188	11,230,000	11,230,000					4.000	4.000	JD	37,433	449,200	09/27/2011	12/01/2028
249164-LJ-1	DENVER CITY & CNTY CO BUILD AMERICA BONDS			2	1FE	15,343,544	108.0250	16,419,800	15,200,000	15,246,286		(17,004)			5.650	5.517	FA	357,833	858,800	04/07/2011	08/01/2030
264438-SV-5	DULUTH MN BUILD AMERICA BONDS			2	1FE	1,087,719	107.9870	1,155,461	1,070,000	1,074,969		(2,185)			6.000	5.760	FA	26,750	64,200	02/15/2011	02/01/2029
264438-SY-9	DULUTH MN BUILD AMERICA BONDS			2	1FE	1,887,952	107.8760	2,017,281	1,870,000	1,875,058		(2,221)			6.000	5.860	FA	46,750	112,200	02/15/2011	02/01/2032
266705-B8-4	DURHAM CNTY NC BUILD AMERICA BONDS-DURHAM CNT			2	1FE	2,340,000	107.4870	2,515,196	2,340,000	2,340,000					5.034	5.034	MN	19,633	117,796	10/28/2010	11/01/2028
266705-B9-2	DURHAM CNTY NC BUILD AMERICA BONDS-DURHAM CNT			2	1FE	2,525,000	107.7590	2,720,915	2,525,000	2,525,000					5.134	5.134	MN	21,606	129,634	10/28/2010	11/01/2029
266705-C2-6	DURHAM CNTY NC BUILD AMERICA BONDS-DURHAM CNT			2	1FE	1,780,000	108.0320	1,922,970	1,780,000	1,780,000					5.234	5.234	MN	15,528	93,165	10/28/2010	11/01/2030
266778-EJ-4	DURHAM NC BUILD AMERICA BONDS-TAXABLE-SE			2	1FE	531,685	107.0420	535,210	500,000	511,138		(3,755)			4.945	4.080	AO	6,181	24,725	12/07/2011	10/01/2030
269408-MP-2	EAGAN MN TXBL-TAX INCR-SER A			2	1FE	420,000	100.5000	422,100	420,000	420,000					3.000	3.000	FA	5,250	12,600	05/22/2013	02/01/2026
269408-MQ-0	EAGAN MN TXBL-TAX INCR-SER A			2	1FE	945,000	100.7660	952,239	945,000	945,000					3.100	3.100	FA	12,206	29,295	05/22/2013	02/01/2027
269408-MR-8	EAGAN MN TXBL-TAX INCR-SER A			2	1FE	975,000	101.0530	985,267	975,000	975,000					3.200	3.200	FA	13,000	31,200	05/22/2013	02/01/2028
269408-MS-6	EAGAN MN TXBL-TAX INCR-SER A			2	1FE	1,005,000	101.3900	1,018,970	1,005,000	1,005,000					3.300	3.300	FA	13,819	33,165	05/22/2013	02/01/2029
269408-MT-4	EAGAN MN TXBL-TAX INCR-SER A			2	1FE	1,040,000	101.7260	1,057,950	1,040,000	1,040,000					3.400	3.400	FA	14,733	35,360	05/22/2013	02/01/2030
278407-HW-4	EAU CLAIRE CNTY WI BUILD AMERICA BONDS-TAXABLE-BL			2	1FE	1,557,941	105.4420	1,692,344	1,605,000	1,572,306		2,258			4.850	5.100	MS	25,948	77,843	11/09/2010	09/01/2028
278407-HX-2	EAU CLAIRE CNTY WI BUILD AMERICA BONDS-TAXABLE-BL			2	1FE	1,325,687	105.5140	1,424,439	1,350,000	1,332,639		1,063			5.000	5.148	MS	22,500	67,500	11/01/2010	09/01/2029
278407-HY-0	EAU CLAIRE CNTY WI BUILD AMERICA BONDS-TAXABLE-BL			2	1FE	1,748,123	105.5380	1,868,023	1,770,000	1,754,041		872			5.100	5.198	MS	30,090	90,270	11/01/2010	09/01/2030
278407-JU-6	EAU CLAIRE CNTY WI BLDG-SER B			2	1FE	3,740,000	106.6600	3,989,084	3,740,000	3,740,000					4.000	4.000	MS	49,867	149,600	12/15/2011	09/01/2031
30747M-6B-7	FARGO ND TXBL REF & IMPT-SER G				1FE	1,560,000	102.7330	1,602,635	1,560,000	1,560,000					4.000	4.000	MN	10,400	62,400	12/09/2014	05/01/2034
30747M-6G-6	FARGO ND TXBL REF & IMPT-SER G				1FE	2,335,000	104.0590	2,429,778	2,335,000	2,335,000					4.250	4.250	MN	16,540	99,238	12/09/2014	05/01/2039
343534-NL-3	FLOWOOD MS GENERAL OBLIGATION			2	1FE	1,000,000	102.0500	1,020,500	1,000,000	1,000,000					3.772	3.772	MN	4,925		11/03/2017	11/01/2037
346622-7X-5	FORSYTH CNTY NC BUILD AMERICA BONDS-SER C			2	1FE	15,429,448	106.5860	16,467,537	15,450,000	15,377,368		(9,462)			5.166	5.127	AO	199,537	798,147	06/06/2011	04/01/2030
349545-K8-5	FORT ZUMWALT MO SCH DIST BUILD AMERICA BONDS			2	1FE	635,000	105.0370	666,985	635,000	635,000					5.050	5.050	MS	10,689	32,068	11/16/2010	03/01/2026
349545-K9-3	FORT ZUMWALT MO SCH DIST QUALIFIED SCH CONSTR-TAXABLE-M			4	1FE	6,150,000	114.9990	7,072,439	6,150,000	6,150,000					5.300	5.298	MS	108,650	325,950	11/16/2010	03/01/2029
355694-4A-5	FREDERICK CNTY MD BUILD AMERICA BONDS-CONS PUB I			2	1FE	671,542	107.4010	714,217	665,000	670,711		(831)			5.850	5.408	FA	16,209		09/01/2017	02/01/2030
355694-4L-1	FREDERICK CNTY MD BUILD AMERICA BONDS-CONS PUB I			2	1FE	6,866,895	107.6680	7,321,424	6,800,000	6,858,399		(8,496)			5.850	5.408	FA	165,750		09/01/2017	02/01/2030
359900-8V-2	FULTON CNTY GA DEV AUTH TXBL-GEORGIA TECH FOUNDATION B				1FE	1,900,000	105.7240	2,008,756	1,900,000	1,900,000					3.812	3.812	MN	12,071	49,895	02/16/2017	11/01/2032
359900-8W-0	FULTON CNTY GA DEV AUTH TXBL-GEORGIA TECH FOUNDATION B				1FE	6,009,810	103.5730	6,214,380	6,000,000	6,009,545		(265)			4.029	4.018	MN	40,290	166,532	03/07/2017	11/01/2038
359900-8X-8	FULTON CNTY GA DEV AUTH TXBL-GEORGIA TECH FOUNDATION B				1FE	8,000,000	108.1430	8,651,440	8,000,000	8,000,000					4.234	4.234	MN	56,453	233,340	02/16/2017	11/01/2047
360046-Q9-0	FULTON CNTY GA BUILD AMERICA BONDS			4	1FE	14,285,000	121.6050	17,371,274	14,285,000	14,285,000					5.148	5.146	JJ	367,696	735,392	09/15/2010	07/01/2039
364195-BN-6	GALVESTON CNTY TX BUILD AMERICA BONDS			2	1FE	2,670,649	104.4460	2,689,485	2,575,000	2,590,738		(13,728)			6.205	5.615	FA	66,574	159,779	04/29/2011	02/01/2029
367316-YU-4	GASTONIA NC BUILD AMERICA BONDS			2	1FE	3,482,879	106.6130	3,678,149	3,450,000	3,463,742		(4,724)			4.961	4.800	MS	57,052	171,155	07/29/2013	09/01/2030
385478-EU-2	GRAND FORKS ND PUBLIC SCH DIST QUALIFIED SCH CONSTR BDS-TAXAB				1FE	6,230,000	114.4860	7,132,478	6,230,000	6,230,000					6.000	6.000	FA	155,750	373,800	12/14/2010	08/01/2028
401784-YV-9	GUILFORD CNTY NC TXBL-QUALIFIED SCH-SER B			2	1FE	2,879,780	104.5960	3,064,663	2,930,000	2,890,452		2,031			3.934	4.060	MS	38,422	115,266	03/14/2012	03/01/2032
416791-DV-0	HARTFORD WI JT SCH DIST #1 QUALIFIED ENERGY CONSERVATION				1FE	1,850,107	116.3760	2,088,949	1,795,000	1,831,210		(3,429)			5.550	5.246	AO	24,906	99,623	04/12/2011	04/01/2026
416848-TR-0	HARTLAND MI CONSOL SCH DIST QUALIFIED SCH CONSTR BD			2	1FE	3,000,000	107.8820	3,236,460	3,000,000	3,000,000					6.650	6.650	MN	33,250	199,500	04/20/2010	05/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
419434-HM-0	HAVERFORD TWP PA SCH DIST BUILD AMERICA BONDS			2	1FE	3,040,000	103.1620	3,136,125	3,040,000	3,040,000					5.904	5.905	MS	59,827	179,482	05/07/2010	03/01/2030
421722-J4-2	HAZELWOOD MO SCH DIST BUILD AMERICA BONDS-TAXABLE-SE			2	1FE	5,000,000	108.1120	5,405,600	5,000,000	5,000,000					6.100	6.100	MS	101,667	305,000	12/15/2010	03/01/2028
421722-J6-7	HAZELWOOD MO SCH DIST BUILD AMERICA BONDS-TAXABLE-SE			2	1FE	5,000,000	108.5890	5,429,450	5,000,000	5,000,000					6.200	6.200	MS	103,333	310,000	12/15/2010	03/01/2030
425506-3S-9	HENNEPIN CNTY MN TAXABLE-SER D-RECOVERY ZONE				1FE	6,192,165	114.6920	6,824,174	5,950,000	6,153,754		(10,491)			4.650	4.320	JD	23,056	276,675	01/23/2014	12/01/2031
438670-WR-8	HONOLULU CITY & CNTY HI BUILD AMERICA BDS-TAXABLE-SER			2	1FE	4,000,000	111.8180	4,472,720	4,000,000	4,000,000					6.288	6.288	JD	20,960	251,520	12/03/2010	12/01/2031
438670-WS-6	HONOLULU CITY & CNTY HI BUILD AMERICA BDS-TAXABLE-SER			2	1FE	2,910,000	111.9660	3,258,211	2,910,000	2,910,000					6.338	6.338	JD	15,370	184,436	12/03/2010	12/01/2032
438701-RG-1	HONOLULU CITY & CNTY HI WSTWTR BUILD AMERICA BONDS-HONOLULU C			2	1FE	11,829,103	108.6120	12,827,077	11,810,000	11,823,799		(941)			5.996	5.979	JJ	354,064	708,128	05/10/2011	07/01/2030
438701-RY-2	HONOLULU CITY & CNTY HI WSTWTR SENIOR-SER A			2	1FE	2,072,880	109.3890	2,187,780	2,000,000	2,029,780		(7,771)			4.500	4.040	JJ	45,000	90,000	10/14/2011	07/01/2030
438701-RZ-9	HONOLULU CITY & CNTY HI WSTWTR SENIOR-SER A			2	1FE	1,481,805	104.4770	1,567,155	1,500,000	1,486,139		756			4.000	4.090	JJ	30,000	60,000	10/14/2011	07/01/2031
438701-XD-1	HONOLULU CITY & CNTY HI WSTWTR TXBL-REF-FIRST C				1FE	5,000,000	104.4590	5,222,950	5,000,000	5,000,000					4.411	4.411	JJ	110,275	220,550	07/24/2015	07/01/2035
442331-QR-8	HOUSTON TX BUILD AMERICA BONDS-REF-TAXABL			2	1FE	975,812	104.6660	994,327	950,000	967,977		(1,190)			6.088	5.846	MS	19,279	57,836	01/21/2010	03/01/2029
442403-FQ-9	HOUSTON TX INDEP SCH DIST BUILD AMERICA BONDS-TAXABLE-SE			2	1FE	2,051,400	104.6000	2,092,000	2,000,000	2,008,017		(6,738)			6.068	5.694	FA	45,847	121,360	01/21/2010	02/15/2029
462668-FS-8	IREDELL CNTY NC QSCB-SER A			2	1FE	12,751,181	100.8180	12,803,886	12,700,000	12,738,270		(4,608)			3.950	3.901	FA	209,021	501,650	02/17/2015	02/01/2035
47844P-CM-5	JOHNSON CNTY KS INTERNAL IMPT-SER A			2	1FE	1,100,000	106.9880	1,176,868	1,100,000	1,100,000					4.000	4.000	MS	14,667	44,000	10/14/2011	09/01/2031
478718-A7-4	JOHNSON CNTY KS UNIF SCH DIST BUILD AMERICA BONDS-SER A-TXB			2	1FE	1,780,121	106.1070	1,803,819	1,700,000	1,718,749		(10,512)			5.900	5.200	MS	33,433	100,300	03/30/2011	09/01/2029
478718-E4-7	JOHNSON CNTY KS UNIF SCH DIST BUILD AMERICA BONDS-SER A			2	1FE	1,194,207	102.3390	1,197,366	1,170,000	1,178,076		(2,765)			5.300	5.020	MS	20,670	62,010	04/07/2011	09/01/2026
478718-E7-0	JOHNSON CNTY KS UNIF SCH DIST BUILD AMERICA BONDS-SER A			2	1FE	1,301,038	102.5040	1,281,300	1,250,000	1,267,254		(5,906)			5.600	5.040	MS	23,333	70,000	06/06/2011	09/01/2029
478898-FD-6	JOHNSON CNTY TX TXBL-CTFS OBLIG				1FE	1,050,000	105.1590	1,104,170	1,050,000	1,050,000					4.082	4.082	FA	16,192	72,268	11/09/2015	02/15/2029
478898-FE-4	JOHNSON CNTY TX TXBL-CTFS OBLIG				1FE	355,000	105.3460	373,978	355,000	355,000					4.202	4.202	FA	5,635	25,152	11/09/2015	02/15/2030
486116-XX-9	KAUAI CNTY HI BUILD AMERICA BONDS-TAXABLE				1FE	2,693,050	126.0440	3,151,100	2,500,000	2,650,718		(6,799)			5.743	5.150	FA	59,823	143,575	09/10/2010	08/01/2032
486116-XZ-4	KAUAI CNTY HI BUILD AMERICA BONDS-RECOVERY Z				1FE	5,085,149	129.0050	6,424,449	4,980,000	5,065,374		(3,016)			5.913	5.751	FA	122,695	294,467	05/13/2010	08/01/2034
486116-YA-8	KAUAI CNTY HI BUILD AMERICA BONDS-RECOVERY Z				1FE	3,497,520	127.6160	4,007,142	3,140,000	3,423,771		(11,779)			5.863	5.020	FA	76,708	184,098	09/08/2010	08/01/2033
49474E-4A-8	KING CNTY WA BUILD AMERICA BONDS-RECOVERY Z		4		1FE	10,000,000	124.9700	12,497,000	10,000,000	10,000,000					6.047	6.047	JD	50,392	604,700	11/16/2010	12/01/2030
49474F-DC-1	KING CNTY WA REF-PUBLIC TRANSPRT SALES TAX			2	1FE	8,155,367	102.4180	8,285,616	8,090,000	8,122,590		(6,712)			3.600	3.501	JD	24,270	291,240	09/18/2012	06/01/2034
494890-YN-0	KING CNTY WA SCH DIST #210 FED BUILD AMERICA BONDS-			2	1FE	10,440,000	105.2060	10,983,506	10,440,000	10,440,000					5.750	5.750	JD	50,025	600,300	01/13/2010	12/01/2029
497476-XA-4	KIRKLAND WA BUILD AMERICA BONDS			2	1FE	1,245,000	106.9820	1,331,926	1,245,000	1,245,000					5.500	5.500	JD	5,706	68,475	12/08/2010	12/01/2029
497476-XB-2	KIRKLAND WA BUILD AMERICA BONDS			2	1FE	1,290,000	106.9260	1,379,345	1,290,000	1,290,000					5.550	5.550	JD	5,966	71,595	12/08/2010	12/01/2030
497476-XJ-5	KIRKLAND WA BUILD AMERICA BONDS			2	1FE	1,675,000	107.8370	1,806,270	1,675,000	1,675,000					5.900	5.900	JD	8,235	98,825	12/08/2010	12/01/2037
497476-XK-2	KIRKLAND WA BUILD AMERICA BONDS			2	1FE	1,735,000	107.8760	1,871,649	1,735,000	1,735,000					5.900	5.900	JD	8,530	102,365	12/08/2010	12/01/2038
499512-3R-0	KNOX CNTY TN BUILD AMERICA BONDS-SER D			2	1FE	6,500,000	106.9660	6,952,790	6,500,000	6,500,000					5.500	5.500	JD	29,792	357,500	11/22/2010	06/01/2031
502811-HD-7	LA CROSSE WI SCH DIST QUALIFIED SCH CONSTR BDS-DIREC			2	1FE	1,814,265	105.9180	1,885,340	1,780,000	1,792,818		(3,632)			5.500	5.250	MS	32,633	97,900	02/08/2011	03/01/2024
508354-RM-1	LAKE CNTY IL FOREST PRESERVATI BUILD AMERICA BONDS-TAXABLE L			2	1FE	2,230,000	107.7800	2,403,494	2,230,000	2,230,000					5.700	5.700	JD	5,649	127,110	01/12/2010	12/15/2028
508354-RN-9	LAKE CNTY IL FOREST PRESERVATI BUILD AMERICA BONDS-TAXABLE L			2	1FE	2,310,000	107.8290	2,490,850	2,310,000	2,310,000					5.750	5.750	JD	5,903	132,825	01/12/2010	12/15/2029
508354-RP-4	LAKE CNTY IL FOREST PRESERVATI BUILD AMERICA BONDS-TAXABLE L			2	1FE	2,395,000	107.8790	2,583,702	2,395,000	2,395,000					5.800	5.800	JD	6,174	138,910	01/12/2010	12/15/2030
516393-KX-2	LANSING MICH BLDG AUTHORITY GENERAL OBLIGATION			2	1FE	910,000	100.1520	911,383	910,000	910,000					3.925	3.925	JD	992		12/16/2017	06/01/2034
516823-N2-3	LAREDO TX BUILD AMERICA BONDS-TAXABLE-CT			2	1FE	4,500,000	104.5180	4,703,310	4,500,000	4,500,000					6.366	6.366	FA	108,222	286,470	08/27/2009	02/15/2029
517138-VL-4	LARIMER CNTY CO SCH DIST #R-1 BUILD AMERICA BONDS			2	1FE	5,000,000	107.4350	5,371,750	5,000,000	5,000,000					6.035	6.035	JD	13,411	301,750	12/15/2010	12/15/2030
528828-XD-3	LEWISVILLE TX INDEP SCH DIST BUILD AMERICA BONDS-TAXABLE-SC			2	1FE	3,073,260	108.0050	3,240,150	3,000,000	3,019,773		(8,538)			6.024	5.690	FA	68,272	180,720	01/22/2010	08/15/2028
52908E-SD-6	LEXINGTON-FAYETTE URBAN CNTY K TAXABLE-PENSION FDG-SER D			2	1FE	4,158,326	107.1330	4,376,383	4,085,000	4,107,945		(8,718)			5.300	5.050	JD	18,042	216,505	05/06/2011	06/01/2028
52908E-SF-1	LEXINGTON-FAYETTE URBAN CNTY K TAXABLE-PENSION FDG-SER D			2	1FE	508,890	107.4830	537,415	500,000	502,802		(1,062)			5.450	5.200	JD	2,271	27,250	05/26/2011	06/01/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
52908E-US-0	LEXINGTON-FAYETTE URBAN CNTY K TXBL-PENSN FUNDING-SER A			2	1FE	1,950,000	104.2000	2,031,900	1,950,000	1,950,000					4.000	4.000	AO	19,500	78,000	06/06/2012	10/01/2030
534247-PJ-4	LINCOLN NE ARPT AUTH TXBL-REF-SER A				1FE	1,750,000	96.0540	1,680,945	1,750,000	1,750,000					3.571	3.571	JJ	31,246	42,356	10/13/2016	07/01/2033
534366-AM-1	LINCOLN W HAYMARKET NE JT PUBL BUILD AMERICA BONDS			4	1FE	7,709,499	109.2880	8,737,576	7,995,000	7,759,026		7,967			4.750	5.001	JD	16,878	379,763	09/09/2010	12/15/2035
534366-AW-9	LINCOLN W HAYMARKET NE JT PUBL BUILD AMERICA BONDS			4	1FE	13,670,000	121.6560	16,630,375	13,670,000	13,670,000					5.800	5.800	JD	35,238	792,860	11/19/2010	12/15/2035
535137-RC-9	LINDALE TX INDEP SCH DIST BUILD AMERICA BONDS-TAXABLE-DI			2	1FE	5,527,856	107.0590	5,824,010	5,440,000	5,499,783		(4,234)			6.010	5.864	FA	123,512	326,944	03/16/2010	02/15/2030
535783-GR-9	LINN CNTY IA BUILD AMERICA BONDS-TAXABLE-CN			2	1FE	658,060	100.9160	666,046	660,000	658,570		89			5.350	5.376	JD	2,943	35,310	12/01/2010	06/01/2029
535783-GS-7	LINN CNTY IA BUILD AMERICA BONDS-TAXABLE-CN			2	1FE	677,960	100.9450	686,426	680,000	678,445		85			5.500	5.526	JD	3,117	37,400	12/01/2010	06/01/2030
54465A-GW-6	LOS ANGELES CNTY CA REDEV REFU TXBL-SUB-REF-CRA LA PROJECT-SE				1FE	2,952,660	95.3090	2,859,270	3,000,000	2,956,387		2,773			3.000	3.140	MS	30,000	91,500	08/05/2016	09/01/2030
54465A-GY-2	LOS ANGELES CNTY CA REDEV REFU TXBL-SUB-REF-CRA LA PROJECT-SE				1FE	3,256,143	97.7800	3,226,740	3,300,000	3,258,417		1,692			3.375	3.471	MS	37,125	113,231	08/05/2016	09/01/2035
548383-HJ-0	LOWER PAXTON TWP PA BUILD AMERICA BONDS TAXABLE			2	1FE	7,964,242	107.1620	8,433,649	7,870,000	7,942,246		(3,164)			6.245	6.146	AO	122,870	491,482	10/09/2009	04/01/2034
549188-HK-9	LUBBOCK TX BUILD AMERICA BONDS			2	1FE	12,160,600	104.2340	12,508,080	12,000,000	12,114,926		(8,705)			6.032	5.899	FA	273,451	723,840	03/12/2010	02/15/2030
54930L-PZ-2	LUCAS CNTY OH PREREFUNDED-TXBL-ARENA IMPT			2	1FE	2,165,000	109.9560	2,380,547	2,165,000	2,165,000					6.050	6.049	AO	32,746	130,983	01/30/2017	10/01/2036
54930L-QD-0	LUCAS CNTY OH UNREFUNDED-TXBL-ARENA IMPT			2	1FE	5,685,000	109.9560	6,250,999	5,685,000	5,685,000					6.050	6.049	AO	85,986	343,943	01/30/2017	10/01/2036
54930L-QV-0	LUCAS CNTY OH LUCAS COUNTY OH LTD TAX				1FE	2,655,000	100.0960	2,657,549	2,655,000	2,655,000					3.730	3.730	AO	24,758	17,606	06/30/2017	10/01/2025
54930L-QW-8	LUCAS CNTY OH LUCAS COUNTY OH LTD TX				1FE	1,000,000	100.2950	1,002,950	1,000,000	1,000,000					3.850	3.850	AO	9,625	6,844	06/30/2017	10/01/2040
562333-FW-9	MANCHESTER NH BUILD AMERICA BONDS RECOVERY Z			2	1FE	1,487,068	106.2330	1,551,002	1,460,000	1,468,446		(3,084)			5.500	5.250	JJ	40,150	80,300	12/02/2010	07/01/2028
562333-FX-7	MANCHESTER NH BUILD AMERICA BONDS RECOVERY Z			2	1FE	1,268,880	105.6940	1,326,460	1,255,000	1,259,349		(1,585)			5.500	5.350	JJ	34,513	69,025	12/02/2010	07/01/2029
563657-SB-2	MANKATO MN TAX INCR-TXBL-C				1FE	1,585,000	100.2420	1,588,836	1,585,000	1,585,000					3.800	3.800	FA	25,096	60,230	02/10/2015	02/01/2037
567137-A8-7	MARICOPA CNTY AZ ELEM SCH DIST BUILD AMERICA BONDS			2	1FE	5,157,472	106.7800	5,456,458	5,110,000	5,141,762		(2,497)			6.000	5.912	JJ	153,300	306,600	07/01/2010	07/01/2028
567288-RT-4	MARICOPA CNTY AZ UNIF SCH DIST QUALIFIED SCH CONSTR BDS				1FE	2,823,578	123.5020	3,359,254	2,720,000	2,794,249		(4,998)			6.209	5.857	JJ	84,442	168,885	01/03/2011	07/01/2028
567288-SS-5	MARICOPA CNTY AZ UNIF SCH DIST SCH IMPT-PROJ 2010-SER B			2	1FE	3,112,137	107.7000	3,392,550	3,150,000	3,120,780		1,594			4.000	4.090	JJ	63,000	126,000	12/15/2011	07/01/2031
577285-Z5-1	MAUI CNTY HI TAXABLE-SER A-RECOVERY ZONE EC			2	1FE	1,450,000	105.2840	1,526,618	1,450,000	1,450,000					5.509	5.509	JD	6,657	79,881	11/10/2010	06/01/2027
577285-Z7-7	MAUI CNTY HI TAXABLE-SER A-RECOVERY ZONE EC			2	1FE	1,615,000	105.4880	1,703,631	1,615,000	1,615,000					5.759	5.759	JD	7,751	93,008	11/10/2010	06/01/2029
578454-AB-6	MAYO CLINIC MAYOCL 3.774 11/15/43				1FE	1,154,425	101.4950	1,268,688	1,250,000	1,158,646		1,914			3.774	4.242	MN	6,028	47,175	09/30/2015	11/15/2043
579086-BH-1	MCALLEN TX DEV CORP TXBL				1FE	1,510,000	95.0310	1,434,968	1,510,000	1,510,000					3.150	3.150	FA	17,969	51,529	07/12/2016	08/15/2031
579086-BN-8	MCALLEN TX DEV CORP TXBL				1FE	1,780,000	95.6850	1,703,193	1,780,000	1,780,000					3.500	3.500	FA	23,536	67,492	07/12/2016	08/15/2036
579086-CB-3	MCALLEN TX DEV CORP TXBL				1FE	1,950,000	101.4090	1,977,476	1,950,000	1,950,000					3.840	3.840	FA	28,288	29,744	03/08/2017	08/15/2032
579086-CF-4	MCALLEN TX DEV CORP TXBL				1FE	1,250,000	102.9460	1,286,825	1,250,000	1,250,000					4.070	4.070	FA	19,219	20,209	03/08/2017	08/15/2036
584002-QB-8	MECKLENBURG CNTY NC TXBL-QUALIFIED SCHOOL CONSTRUC			2	1FE	15,022,300	103.2280	15,484,200	15,000,000	15,009,496		(2,292)			4.349	4.330	AO	163,088	652,350	10/13/2011	10/01/2030
586145-WM-2	MEMPHIS TN BUILD AMERICA BONDS-SER C				1FE	2,990,000	122.0700	3,649,893	2,990,000	2,990,000					5.792	5.792	JJ	86,590	173,181	06/24/2010	07/01/2029
586145-WN-0	MEMPHIS TN BUILD AMERICA BONDS-SER C				1FE	4,180,000	122.9970	5,141,275	4,180,000	4,180,000					5.842	5.842	JJ	122,098	244,196	06/24/2010	07/01/2030
586145-XF-6	MEMPHIS TN RECOVERY ZONE ECON DEV BONDS-F				1FE	5,160,000	127.7230	6,590,507	5,160,000	5,160,000					6.042	6.042	JJ	155,884	311,767	06/24/2010	07/01/2034
591852-QH-4	MET COUNCIL MINNEAPOLIS-SAINT BUILD AMERICA BONDS			2	1FE	2,680,548	107.6470	3,003,351	2,790,000	2,706,058		4,280			5.200	5.526	FA	60,450	145,080	03/08/2011	02/01/2031
591852-QX-9	MET COUNCIL MINNEAPOLIS-SAINT BUILD AMERICA BONDS-WASTEWATER			2	1FE	2,240,000	107.4760	2,407,462	2,240,000	2,240,000					5.000	5.000	JD	9,333	112,000	12/03/2010	12/01/2025
591852-QY-7	MET COUNCIL MINNEAPOLIS-SAINT BUILD AMERICA BONDS-WASTEWATER			2	1FE	3,835,000	107.5440	4,124,312	3,835,000	3,835,000					5.050	5.050	JD	16,139	193,668	12/03/2010	12/01/2026
591852-QZ-4	MET COUNCIL MINNEAPOLIS-SAINT BUILD AMERICA BONDS-WASTEWATER			2	1FE	3,945,000	107.6290	4,245,964	3,945,000	3,945,000					5.100	5.100	JD	16,766	201,195	12/03/2010	12/01/2027
591852-RA-8	MET COUNCIL MINNEAPOLIS-SAINT BUILD AMERICA BONDS-WASTEWATER			2	1FE	4,060,000	107.6870	4,372,092	4,060,000	4,060,000					5.150	5.150	JD	17,424	209,090	12/03/2010	12/01/2028
591852-RB-6	MET COUNCIL MINNEAPOLIS-SAINT BUILD AMERICA BONDS-WASTEWATER			2	1FE	4,180,000	107.7750	4,504,995	4,180,000	4,180,000					5.200	5.200	JD	18,113	217,360	12/03/2010	12/01/2029
591852-RC-4	MET COUNCIL MINNEAPOLIS-SAINT BUILD AMERICA BONDS-WASTEWATER			2	1FE	4,310,000	107.8340	4,647,645	4,310,000	4,310,000					5.250	5.250	JD	18,856	226,275	12/03/2010	12/01/2030
592041-XV-4	MET GOVT NASHVILLE & DAVIDSONC TXBL-REF-VANDERBILT UNIVERSITY				1FE	2,500,000	98.5010	2,462,525	2,500,000	2,500,000					3.237	3.237	AO	20,231	72,383	10/27/2016	10/01/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
592041-XW-2	MET GOVT NASHVILLE & DAVIDSONC TXBL-REF-VANDERBILT UNIVERSITY				1FE	7,500,000	99.6360	7,472,700	7,500,000	7,500,000					3.437	3.437	AO	64,444	230,565	10/27/2016	10/01/2046
592098-G4-3	MET GOVT NASHVILLE & DAVIDSON BUILD AMER BDS-TAXABLE-SER B-D			4	1FE	4,002,000	126.4020	5,056,080	4,000,000	4,001,509		(91)			6.393	6.388	JJ	127,860	255,720	12/10/2010	07/01/2030
592112-DR-4	MET GOVT NASHVILLE & DAVIDSONC BUILD AMERICA BONDS			4	1FE	5,000,000	125.8050	6,290,250	5,000,000	5,000,000					5.707	5.707	JJ	142,675	285,350	06/04/2010	07/01/2034
592112-PC-4	MET GOVT NASHVILLE & DAVIDSONC REF-TXBL-SER B				1FE	500,000	103.0930	515,465	500,000	500,000					3.493	3.493	JJ	8,733	17,465	02/11/2015	07/01/2029
596782-TM-4	MIDDLETON WI TXBL-REF			2	1FE	345,000	101.3150	349,537	345,000	345,000					3.300	3.300	MS	3,795	11,385	12/05/2012	09/01/2028
596782-TP-7	MIDDLETON WI TXBL-REF			2	1FE	370,000	102.1930	378,114	370,000	370,000					3.600	3.600	MS	4,440	13,320	12/05/2012	09/01/2030
597009-EJ-4	MIDDLETOWN DE BUILD AMERICA BONDS-ISSUER SUB			2	1FE	3,020,550	102.6510	3,079,530	3,000,000	3,014,232		(975)			5.390	5.330	AO	40,425	161,700	10/14/2010	10/01/2030
597009-EK-1	MIDDLETOWN DE BUILD AMERICA BONDS-ISSUER SUB			2	1FE	2,342,444	102.2270	2,397,223	2,345,000	2,342,767		89			5.490	5.499	AO	32,185	128,741	10/26/2010	10/01/2033
602245-UM-2	MILWAUKEE CNTY WI TAXABLE-PENSION PROM NTS-SER A			4	1FE	5,089,500	124.2040	6,210,200	5,000,000	5,063,987		(3,882)			6.840	6.673	JD	28,500	342,000	03/23/2009	12/01/2028
602245-XK-3	MILWAUKEE CNTY WI TAXABLE-CORP PURP-SER C-BUILD			2	1FE	2,735,000	104.9290	2,869,808	2,735,000	2,735,000					5.500	5.500	AO	37,606	150,425	12/10/2010	10/01/2026
602409-HN-7	MILWAUKEE WI MET SEWERAGE DIST BUILD AMERICA BONDS-SEW SYS-SE			2	1FE	2,785,000	105.2200	2,930,377	2,785,000	2,785,000					5.100	5.100	AO	35,509	142,035	12/13/2010	10/01/2026
602409-HP-2	MILWAUKEE WI MET SEWERAGE DIST BUILD AMERICA BONDS-SEW SYS-SE			2	1FE	2,875,000	104.8870	3,015,501	2,875,000	2,875,000					5.250	5.250	AO	37,734	150,938	12/13/2010	10/01/2027
602409-HQ-0	MILWAUKEE WI MET SEWERAGE DIST BUILD AMERICA BONDS-SEW SYS-SE			2	1FE	2,975,000	104.9380	3,121,906	2,975,000	2,975,000					5.350	5.350	AO	39,791	159,163	12/13/2010	10/01/2028
602409-HR-8	MILWAUKEE WI MET SEWERAGE DIST BUILD AMERICA BONDS-SEW SYS-SE			2	1FE	1,580,000	104.7760	1,655,461	1,580,000	1,580,000					5.450	5.450	AO	21,528	86,110	12/13/2010	10/01/2029
602409-HS-6	MILWAUKEE WI MET SEWERAGE DIST BUILD AMERICA BONDS-SEW SYS-SE			2	1FE	3,195,000	104.8280	3,349,255	3,195,000	3,195,000					5.550	5.550	AO	44,331	177,323	12/13/2010	10/01/2030
60374Y-7Y-7	MINNEAPOLIS MN TXBL-DOWNTOWN EAST PROJ			2	1FE	1,550,000	107.5500	1,667,025	1,550,000	1,550,000					4.014	4.014	MS	20,739	62,217	02/13/2014	03/01/2028
60374Y-7Z-4	MINNEAPOLIS MN TXBL-DOWNTOWN EAST PROJ			2	1FE	1,690,000	108.0680	1,826,349	1,690,000	1,690,000					4.114	4.114	MS	23,176	69,527	02/13/2014	03/01/2029
60374Y-8A-8	MINNEAPOLIS MN TXBL-DOWNTOWN EAST PROJ			2	1FE	2,610,000	108.8110	2,839,967	2,610,000	2,610,000					4.379	4.379	MS	38,097	114,292	02/13/2014	03/01/2034
603789-7D-4	MINNEAPOLIS MN SPL SCH DIST #1 QUALIFIED SCH CONSTR BD-TAXABL				1FE	9,117,270	111.7090	10,053,810	9,000,000	9,072,813		(7,291)			5.125	5.000	JD	20,500	461,250	12/08/2010	12/15/2025
60414F-PQ-7	MINNESOTA ST CLGS & UNIV REVEN TXBL-SER B				1FE	2,961,660	102.9670	3,089,010	3,000,000	2,966,384		1,673			3.700	3.800	AO	27,750	111,000	02/12/2015	10/01/2032
60414F-PR-5	MINNESOTA ST CLGS & UNIV REVEN TXBL-SER B				1FE	5,000,000	104.6190	5,230,950	5,000,000	5,000,000					4.000	4.000	AO	50,000	200,000	02/11/2015	10/01/2035
604195-VH-7	MINNETONKA MN INDEP SCH DIST # TXBL-REF-OPEB-SER E			2	1FE	1,376,427	101.3460	1,403,642	1,385,000	1,378,820		461			3.200	3.249	JJ	22,160	44,320	01/10/2013	01/01/2029
604195-VJ-3	MINNETONKA MN INDEP SCH DIST # TXBL-REF-OPEB-SER E			2	1FE	3,839,027	101.5500	3,924,908	3,865,000	3,845,311		1,191			3.300	3.349	JJ	63,773	127,545	01/10/2013	01/01/2031
604204-RA-7	MINNETONKA MN INDEP SCH DIST # TXBL-REF				1FE	130,000	99.3080	129,100	130,000	130,000					3.030	3.030	FA	1,641	5,044	03/24/2016	02/01/2025
604204-RD-1	MINNETONKA MN INDEP SCH DIST # TXBL-REF				1FE	140,000	101.6950	142,373	140,000	140,000					3.630	3.630	FA	2,118	6,508	03/24/2016	02/01/2028
604204-RE-9	MINNETONKA MN INDEP SCH DIST # TXBL-REF				1FE	145,000	101.6070	147,330	145,000	145,000					3.730	3.730	FA	2,254	6,926	03/24/2016	02/01/2029
613035-E9-1	MONTGOMERY AL BUILD AMERICA BONDS-RECOVERY Z			2	1FE	5,072,900	106.7260	5,336,300	5,000,000	5,019,324		(8,545)			5.600	5.401	FA	116,667	280,000	08/16/2010	02/01/2035
61334R-AQ-2	MONTGOMERY CNTY MD BUILD AMERICA BDS-DIRECT PMT T			2	1FE	3,542,665	104.7090	3,664,815	3,500,000	3,510,855		(5,500)			5.500	5.320	MN	32,083	192,500	04/15/2011	11/01/2029
613681-K2-0	MONTGOMERY CNTY TX BUILD AMERICA BONDS			2	1FE	2,150,000	102.3940	2,201,471	2,150,000	2,150,000					5.200	5.200	MS	37,267	111,800	08/24/2010	03/01/2030
623307-ES-0	MOUNT UNION PA AREA SCH DIST BUILD AMERICA BONDS-TAXABLE			2	1FE	3,206,400	104.6480	3,348,736	3,200,000	3,204,858		(248)			6.750	6.730	FA	90,000	216,000	06/17/2009	02/01/2031
625506-MN-7	MULTNOMAH CNTY OR BUILD AMERICA BONDS-RECOVERY Z			2	1FE	7,945,000	103.5370	8,226,015	7,945,000	7,945,000					5.050	5.050	JD	33,435	401,223	12/01/2010	06/01/2030
631294-4C-6	NASHUA NH TXBL-PENNICHUCK CORP			4	1FE	2,056,800	106.6640	2,133,280	2,000,000	2,042,936		(2,719)			4.226	4.000	JJ	38,973	84,520	05/23/2012	01/15/2032
642305-RZ-1	NEW BERLIN WI SCH DIST REF-TAXABLE			2	1FE	1,265,438	106.2880	1,355,172	1,275,000	1,268,926		582			5.200	5.273	MS	22,100	66,300	02/08/2011	03/01/2026
642305-SA-5	NEW BERLIN WI SCH DIST REF-TAXABLE			2	1FE	2,650,000	107.5520	2,850,128	2,650,000	2,650,000					5.500	5.500	MS	48,583	145,750	01/25/2011	03/01/2027
642305-SB-3	NEW BERLIN WI SCH DIST REF-TAXABLE			2	1FE	2,600,000	107.9020	2,805,452	2,600,000	2,600,000					5.500	5.500	MS	47,667	143,000	01/25/2011	03/01/2028
642305-SC-1	NEW BERLIN WI SCH DIST REF-TAXABLE			2	1FE	2,490,000	107.8460	2,685,365	2,490,000	2,490,000					5.500	5.500	MS	45,650	136,950	01/25/2011	03/01/2029
642713-3C-3	NEW BRITAIN CT BUILD AMERICA BONDS-TAXABLE-SU			2	1FE	3,600,000	106.8420	3,846,312	3,600,000	3,600,000					5.529	5.524	AO	49,761	199,044	10/29/2010	10/01/2024
642713-3D-1	NEW BRITAIN CT RECOVERY ZONE ECON DEV-TAXABLE			2	1FE	3,600,000	106.2510	3,825,036	3,600,000	3,600,000					5.692	5.687	AO	51,228	204,912	10/29/2010	10/01/2026
64327T-AQ-1	NEW CASTLE CNTY DE TAXABLE-SER B-RECOVERY ZONE			4	1FE	4,550,734	110.2020	5,102,353	4,630,000	4,574,541		3,900			4.872	5.019	JJ	104,014	225,574	11/05/2010	07/15/2030
64327T-AR-9	NEW CASTLE CNTY DE TAXABLE-SER B-RECOVERY ZONE			4	1FE	9,588,800	117.9300	11,793,000	10,000,000	9,656,199		11,148			5.002	5.300	JJ	230,648	500,200	11/23/2010	07/15/2040
649322-AC-8	NY & PRESBYTERIAN HOSPIT NYPRES 3.563 08/01/36				1FE	4,999,850	100.9100	5,045,500	5,000,000	5,000,017		27			3.563	3.563	FA	74,229	194,480	06/21/2016	08/01/2036
64966H-4L-1	NEW YORK NY BUILD AMERICA BONDS			2	1FE	3,250,290	109.4680	3,284,040	3,000,000	3,184,050		(12,012)			5.817	5.089	AO	43,628	174,510	09/29/2011	10/01/2031
64966H-YM-6	NEW YORK NY BUILD AMERICA BONDS			4	1FE	6,322,500	130.5350	7,832,100	6,000,000	6,270,102		(8,429)			5.968	5.571	MS	119,360	358,080	08/13/2010	03/01/2036
64966H-YN-4	NEW YORK NY BUILD AMERICA BONDS			2	1FE	4,046,735	108.5600	4,336,972	3,995,000	4,032,923		(2,104)			6.268	6.154	MS	83,469	250,407	04/16/2010	03/01/2031
64971W-VF-4	NEW YORK CITY NY TRANSITIONAL TXBL-SUB-SER A3				1FE	6,000,000	102.7790	6,166,740	6,000,000	6,000,000					3.500	3.500	FA	87,500	210,000	09/22/2015	08/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
64985H-XA-0	NEW YORK ST ENVRNMNTL FACS COR TXBL-GREEN BOND-SER C				1FE	1,474,650	94.5610	1,418,415	1,500,000	1,475,542		766			3.113	3.218	JJ	21,532	38,005	10/25/2016	07/15/2039
65857P-AR-2	N CHARLESTON SC TXBL-SER B				1FE	1,500,000	101.7680	1,526,520	1,500,000	1,500,000					4.249	4.249	AO	15,934	41,251	01/25/2017	10/01/2032
674735-2N-4	OCEAN CNTY NJ BUILD AMERICA BONDS			2	1FE	2,130,000	103.1420	2,196,925	2,130,000	2,130,000					5.200	5.200	FA	46,150	110,760	07/29/2010	08/01/2029
674735-2P-9	OCEAN CNTY NJ BUILD AMERICA BONDS			2	1FE	2,090,000	103.1580	2,156,002	2,090,000	2,090,000					5.300	5.300	FA	46,154	110,770	07/29/2010	08/01/2030
678519-RZ-4	OKLAHOMA CITY OK TXBL-LIMITED TAX-SER A				1FE	2,451,438	104.0940	2,576,327	2,475,000	2,454,175		859			4.000	4.070	MS	33,000	99,000	07/16/2014	09/01/2034
681712-YX-7	OMAHA NE BUILD AMERICA BDS			2	1FE	2,975,000	107.0770	3,185,541	2,975,000	2,975,000					5.000	5.000	JD	12,396	148,750	11/12/2010	12/01/2030
685585-FF-3	ORCHARD CA SCH DIST SCHOOL DISTRICT			2	1FE	1,978,760	100.1160	2,002,320	2,000,000	1,978,767		7			3.750	3.830	FA	2,292		12/08/2017	08/01/2036
686053-CT-4	OREGON ST SCH BRDS ASSN SHORT- TAXABLE-PENSION-SER B			4	1FE	20,050,890	118.3780	22,491,820	19,000,000	19,731,655		(51,273)			5.680	5.199	JD	2,998	1,079,200	09/01/2010	06/30/2028
689597-FA-5	OTTER TAIL CNTY MN WASTE DISPOSAL-PRAIRIE LAKES M			2	1FE	11,070,000	103.9190	11,503,833	11,070,000	11,070,000					3.400	3.400	MN	62,730	376,380	04/02/2013	11/01/2033
690887-GM-0	OWENSBORO KY TAXABLE			2	1FE	1,842,922	106.6160	1,993,719	1,870,000	1,850,059		1,245			5.875	6.008	JD	9,155	109,863	12/16/2010	12/01/2030
697379-TV-7	PALO ALTO CA UNIF SCH DIST QUALIFIED SCH CONST BD-TAXABLE			4	1FE	2,075,890	116.5300	2,330,600	2,000,000	2,049,852		(4,420)			5.862	5.495	JJ	58,620	117,240	03/31/2011	07/01/2027
721799-YU-2	PIMA CNTY AZ UNIF SCH DIST #1 BUILD AMERICA BONDS-TAXABLE-SC			2	1FE	3,487,308	106.1510	3,502,983	3,300,000	3,361,790		(22,463)			6.312	5.500	JJ	104,148	208,296	07/13/2011	07/01/2030
725894-FY-0	PLACENTIA-YORBA LINDA CA SCH GENERAL OBLIGATION	0		2	1FE	1,874,060	104.1520	2,083,040	2,000,000	1,892,926		3,361			6.650	7.213	FA	55,417	133,000	02/17/2011	08/01/2034
727177-MK-0	PLANO TX REF			2	1FE	1,682,708	105.4650	1,777,085	1,685,000	1,683,217		106			4.000	4.011	MS	22,467	67,400	10/26/2011	09/01/2030
73209G-AX-8	POMONA CA REVENUE TXBL-REF-WATER FACILITIES PROJ				1FE	1,350,000	99.5630	1,344,101	1,350,000	1,350,000					3.750	3.750	MN	8,438	23,063	04/21/2017	05/01/2032
73209G-AY-6	POMONA CA REVENUE TXBL-REF-WATER FACILITIES PROJ				1FE	2,500,000	100.3500	2,508,750	2,500,000	2,500,000					3.850	3.850	MN	16,042	43,847	04/21/2017	05/01/2037
73209G-AZ-3	POMONA CA REVENUE TXBL-REF-WATER FACILITIES PROJ				1FE	5,000,000	102.2660	5,113,300	5,000,000	5,000,000					4.050	4.050	MN	33,750	92,250	04/21/2017	05/01/2047
73723R-JE-4	PORTSMOUTH VA BUILD AMERICA BONDS-SER B			2	1FE	6,254,000	107.7390	6,464,340	6,000,000	6,067,217		(30,513)			6.029	5.440	JJ	166,802	361,740	11/09/2010	01/15/2030
751091-KV-0	RALEIGH NC TAXABLE-HSG-SER G			2	1FE	507,215	103.4980	517,490	500,000	501,212		(1,063)			5.300	5.067	FA	11,042	26,500	07/11/2011	02/01/2030
751622-CV-1	RAMSEY CNTY MN RECOVERY ZONE ECONOMIC DEV BUI			2	1FE	483,375	103.6230	518,115	500,000	489,471		1,019			5.000	5.324	FA	10,417	25,000	01/18/2011	02/01/2026
751622-HL-8	RAMSEY CNTY MN TXBL-CAPITAL IMPT PLAN-SER B			2	1FE	645,000	100.9260	650,973	645,000	645,000					3.200	3.200	FA	8,600	20,640	06/04/2013	02/01/2026
751622-HM-6	RAMSEY CNTY MN TXBL-CAPITAL IMPT PLAN-SER B			2	1FE	660,000	100.8550	665,643	660,000	660,000					3.350	3.350	FA	9,213	22,110	06/04/2013	02/01/2027
752111-HE-7	RANCHO CA WTR DIST FING AUTH TXBL-QUALIFIED ENERGY CONSV BD			4	1FE	4,870,000	117.5680	5,725,562	4,870,000	4,870,000					5.125	5.126	FA	103,995	249,588	10/28/2011	08/01/2030
752111-KF-0	RANCHO CA WTR DIST FING AUTH TXBL-REF-SER C				1FE	100,000	98.0530	98,053	100,000	100,000					3.089	3.089	FA	1,287	2,428	09/27/2016	08/01/2030
752111-KG-8	RANCHO CA WTR DIST FING AUTH TXBL-REF-SER C				1FE	100,000	98.6140	98,614	100,000	100,000					3.189	3.189	FA	1,329	2,507	09/27/2016	08/01/2031
752111-KH-6	RANCHO CA WTR DIST FING AUTH TXBL-REF-SER C				1FE	3,000,000	99.5330	2,985,990	3,000,000	3,000,000					3.389	3.389	FA	42,363	79,924	09/27/2016	08/01/2034
763682-ZD-6	RICHLAND CNTY SC SCH DIST #2 BUILD AMERICA BONDS-SER E			2	1FE	3,982,280	106.7940	4,271,760	4,000,000	3,988,077		971			5.150	5.191	MN	34,333	206,000	11/10/2010	05/01/2027
763682-ZE-4	RICHLAND CNTY SC SCH DIST #2 BUILD AMERICA BONDS-SER E			2	1FE	2,986,320	106.9540	3,208,620	3,000,000	2,990,382		684			5.250	5.291	MN	26,250	157,500	11/10/2010	05/01/2028
76541V-HL-4	RICHMOND VA QUALIFIED SCH CONST BD-TAXABLE			2	1FE	5,000,000	106.5100	5,325,500	5,000,000	5,000,000					5.270	5.270	MN	43,917	263,500	11/03/2010	11/01/2029
76541V-KK-2	RICHMOND VA QSCB-REF-PUBLIC IMPT-SER D			2	1FE	5,000,000	102.7970	5,139,850	5,000,000	5,000,000					4.150	4.150	JJ	95,681	207,500	06/14/2012	01/15/2033
76541V-NK-9	RICHMOND VA TXBL-SER B				1FE	1,466,563	111.6310	1,646,557	1,475,000	1,468,139		410			4.650	4.701	MS	22,863	68,588	09/12/2013	03/01/2030
76541V-NL-7	RICHMOND VA TXBL-SER B				1FE	2,474,338	113.3150	2,821,544	2,490,000	2,476,576		588			4.800	4.851	MS	39,840	119,520	09/12/2013	03/01/2033
76541V-RD-1	RICHMOND VA TXBL-SER C				1FE	897,434	102.0790	923,815	905,000	898,279		420			3.625	3.700	JD	2,734	32,806	11/18/2015	06/01/2030
76541V-RE-9	RICHMOND VA TXBL-SER C				1FE	926,285	101.8320	957,221	940,000	927,687		695			3.625	3.750	JD	2,840	34,075	11/18/2015	06/01/2031
76541V-RF-6	RICHMOND VA TXBL-SER C				1FE	969,062	102.4000	998,400	975,000	969,615		276			3.750	3.800	JD	3,047	36,563	11/18/2015	06/01/2032
766651-NN-9	RILEY CNTY KS UNIF SCH DIST #3 BUILD AMERICA BONDS-TXB			2	1FE	4,073,032	107.4950	4,197,680	3,905,000	3,940,097		(19,458)			6.650	6.074	MS	86,561	259,683	05/04/2009	09/01/2030
771420-AM-8	ROCHESTER IN CMNTY SCH CORP TAXABLE-QUALIFIED SCH CONSTR			4	1FE	707,378	105.5010	738,507	700,000	703,737		(743)			5.125	4.988	JJ	17,938	35,875	04/08/2011	07/01/2022
774217-4M-2	ROCKVILLE MD TXBL-REF-SER C			2	1FE	1,575,000	103.0390	1,622,864	1,575,000	1,575,000					4.100	4.100	JD	5,381	64,575	10/18/2011	06/01/2027
774217-4N-0	ROCKVILLE MD TXBL-REF-SER C			2	1FE	1,635,000	103.0750	1,685,276	1,635,000	1,635,000					4.150	4.150	JD	5,654	67,853	10/18/2011	06/01/2028
774217-4P-5	ROCKVILLE MD TXBL-REF-SER C			2	1FE	1,705,000	102.8510	1,753,610	1,705,000	1,705,000					4.200	4.200	JD	5,968	71,610	10/18/2011	06/01/2029
774217-4Q-3	ROCKVILLE MD TXBL-REF-SER C			2	1FE	1,763,622	102.5340	1,819,979	1,775,000	1,766,502		510			4.200	4.250	JD	6,213	74,550	10/18/2011	06/01/2030
779240-GS-3	ROUND ROCK TX INDEP SCH DIST BUILD AMERICA BONDS			2	1FE	2,105,000	105.8890	2,228,963	2,105,000	2,105,000					5.904	5.897	FA	51,783	124,279	01/26/2010	08/01/2030
787642-4A-2	SAINT CHARLES CNTY MO FRANCIS BUILD AMERICA BONDS-TAXABLE-SE			2	1FE	9,500,000	105.8240	10,053,280	9,500,000	9,500,000					5.600	5.598	MS	177,333	532,000	11/19/2010	03/01/2030
788634-AH-6	SAINT CLAIR CNTY IL SCH DIST # BUILD AMERICA BONDS-TAXABLE-SE			2	1FE	7,000,000	104.3090	7,301,630	7,000,000	7,000,000					6.875	6.875	AO	120,313	481,250	08/05/2009	04/01/2039
78916B-N5-9	SAINT CLOUD MN BUILD AMERICA BONDS-TAX ABATEM			2	1FE	3,100,000	105.2700	3,263,370	3,100,000	3,100,000					5.000	5.000	AO	38,750	155,000	09/28/2010	10/01/2033
78916B-N8-3	SAINT CLOUD MN BUILD AMERICA BONDS-TAX ABATEM			2	1FE	6,416,403	105.6110	6,796,068	6,435,000	6,422,226		399			5.100	5.117	AO	82,046	328,185	09/28/2010	10/01/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
791697-BP-9	SAINT LOUIS MO SPL ADMIN BRD O QUALIFIED SCH CONSTR BDS-ST LO				1FE	4,000,000	119.4030	4,776,120	4,000,000	4,000,000					6.250	6.250	AO	62,500	250,000	12/10/2010	04/01/2026
791697-BT-1	SAINT LOUIS MO SPL ADMIN BRD O BUILD AMERICA BONDS			2	1FE	5,000,000	106.0300	5,301,500	5,000,000	5,000,000					6.600	6.600	AO	82,500	330,000	12/10/2010	04/01/2030
791697-BX-2	SAINT LOUIS MO SPL ADMIN BRD O QUAL ZONE ACADEMY-TXBL-MO DIRE				1FE	7,500,000	111.3800	8,353,500	7,500,000	7,500,000					4.750	4.750	AO	89,063	356,250	09/21/2011	04/01/2029
791697-CH-6	SAINT LOUIS MO SPL ADMIN BRD O QUAL ZONE ACADEMY-TXBL-MO DIRE				1FE	1,750,000	109.2020	1,911,035	1,750,000	1,750,000					4.600	4.600	AO	20,125	80,500	09/21/2011	04/01/2027
791697-CJ-2	SAINT LOUIS MO SPL ADMIN BRD O QUAL ZONE ACADEMY-TXBL-MO DIRE				1FE	5,750,000	110.4540	6,351,105	5,750,000	5,750,000					4.700	4.700	AO	67,563	270,250	09/21/2011	04/01/2028
791740-ZG-1	SAINT LOUIS PARK MN BUILD AMERICA BONDS-TAXABLE-SE			2	1FE	5,750,000	105.6330	6,073,898	5,750,000	5,750,000					5.150	5.149	FA	123,385	296,125	12/07/2010	02/01/2032
792881-YX-6	SAINT PAUL MN BUILD AMERICA BONDS-RECOVERY Z			2	1FE	2,072,395	102.9940	2,157,724	2,095,000	2,079,175		1,114			5.096	5.190	AO	26,690	106,761	11/04/2010	10/01/2030
792881-ZJ-6	SAINT PAUL MN RECOVERY ZONE ECONOMIC DEV-TAX			2	1FE	3,000,000	102.5030	3,075,090	3,000,000	3,000,000					5.196	5.196	AO	38,970	155,880	09/15/2010	10/01/2035
792905-DU-2	SAINT PAUL MN HSG & REDEV AUTH TXBL-REF-HEALTHPARTNERS OBLIG				1FE	2,487,750	103.1020	2,577,550	2,500,000	2,490,461		1,070			3.969	4.028	JJ	49,613	99,225	06/11/2015	07/01/2025
792905-DV-0	SAINT PAUL MN HSG & REDEV AUTH TXBL-REF-HEALTHPARTNERS OBLIG				1FE	1,975,720	103.6740	2,073,480	2,000,000	1,980,413		1,879			4.089	4.227	JJ	40,890	81,780	06/10/2015	07/01/2026
792905-DW-8	SAINT PAUL MN HSG & REDEV AUTH TXBL-REF-HEALTHPARTNERS OBLIG				1FE	2,500,000	103.3660	2,584,150	2,500,000	2,500,000					4.189	4.189	JJ	52,363	104,725	05/29/2015	07/01/2027
793028-UR-0	SAINT PAUL MN PORT AUTH TXBL-SER 1			2	1FE	2,750,000	102.4780	2,818,145	2,750,000	2,750,000					3.350	3.350	FA	38,385	92,125	01/31/2013	02/01/2033
796237-5K-7	SAN ANTONIO TX TXBL-CERTIFICATES OF OBLIGATIO				1FE	1,295,000	98.0810	1,270,149	1,295,000	1,295,000					3.228	3.228	FA	17,418	38,435	08/03/2016	02/01/2035
796237-5L-5	SAN ANTONIO TX TXBL-CERTIFICATES OF OBLIGATIO				1FE	500,000	98.4460	492,230	500,000	500,000					3.278	3.278	FA	6,829	15,070	08/03/2016	02/01/2036
796237-VV-4	SAN ANTONIO TX BUILD AMER BONDS-SAN ANTONIO-B			2	1FE	8,575,000	109.2420	9,367,502	8,575,000	8,575,000					6.018	6.018	FA	215,018	516,044	06/16/2010	08/01/2032
796237-VW-2	SAN ANTONIO TX BUILD AMER BONDS-SAN ANTONIO-B			2	1FE	5,000,000	109.2200	5,461,000	5,000,000	5,000,000					6.038	6.038	FA	125,792	301,900	06/16/2010	08/01/2033
797646-NT-9	SAN FRANCISCO CITY & CNTY CA BUILD AMERICA BONDS-TAXABLE-D				1FE	2,170,904	126.4100	2,724,136	2,155,000	2,166,454		(681)			6.030	5.965	JD	5,775	129,947	04/16/2010	06/15/2029
79771T-GE-1	SAN FRANCISCO CITY & CNTY CA U BUILD AMERICA BONDS-TAXABLE-PR			4	1FE	5,034,500	118.5690	5,928,450	5,000,000	5,023,421		(1,835)			5.735	5.670	JD	12,744	286,750	07/08/2010	06/15/2030
798764-V3-7	SAN MARCOS TX BUILD AMERICA BONDS SAN MARCOS			2	1FE	4,517,980	108.7470	4,893,615	4,500,000	4,513,722		(881)			6.028	5.985	FA	102,476	271,260	03/10/2010	08/15/2030
812626-5Z-8	SEATTLE WA TXBL-SER B				1FE	1,515,000	102.2670	1,549,345	1,515,000	1,515,000					3.630	3.630	AO	13,749	54,995	05/07/2015	04/01/2029
812626-6A-2	SEATTLE WA TXBL-SER B				1FE	1,570,000	102.4670	1,608,732	1,570,000	1,570,000					3.730	3.730	AO	14,640	58,561	05/07/2015	04/01/2030
812626-6B-0	SEATTLE WA TXBL-SER B				1FE	7,195,000	102.9210	7,405,166	7,195,000	7,195,000					3.960	3.960	AO	71,231	284,922	05/07/2015	04/01/2035
812643-MK-7	SEATTLE WA MUNI LIGHT & PWR RE TXBL-RENEWABLE ENERGY BONDS-DI			2	1FE	20,653,400	101.7400	20,348,000	20,000,000	20,582,846		(61,765)			4.050	3.627	JJ	405,000	810,000	11/01/2016	01/01/2041
815626-GQ-3	SEDGWICK CNTY KS UNIF SCH DIST BUILD AMERICA BONDS-SER B			4	1FE	10,300,044	124.6530	12,527,627	10,050,000	10,215,516		(13,068)			6.220	5.985	AO	156,278	625,110	05/07/2009	10/01/2028
833085-2A-0	SNOHOMISH CNTY WA TXBL-LIMITED TAX-SER B			2	1FE	745,005	101.9680	764,760	750,000	746,143		232			3.500	3.550	JD	2,188	26,250	10/18/2012	12/01/2030
833085-2B-8	SNOHOMISH CNTY WA TXBL-LIMITED TAX-SER B			2	1FE	982,860	99.1030	991,030	1,000,000	986,436		738			3.500	3.625	JD	2,917	35,000	10/18/2012	12/01/2031
833085-2C-6	SNOHOMISH CNTY WA TXBL-LIMITED TAX-SER B			2	1FE	992,900	101.9410	1,019,410	1,000,000	994,293		283			3.600	3.650	JD	3,000	36,000	10/18/2012	12/01/2032
833085-S9-5	SNOHOMISH CNTY WA LIMITED TAX-REF-SER B			2	1FE	8,315,000	105.4400	8,767,336	8,315,000	8,315,000					4.000	4.000	JD	27,717	332,600	11/10/2011	12/01/2031
84533P-FH-2	S W WI TECH CLG DIST BUILD AMERICA BONDS-SCH IMPT			2	1FE	1,621,233	105.5850	1,673,522	1,585,000	1,592,437		(4,905)			6.100	5.750	JD	8,057	96,685	01/19/2011	06/01/2027
848644-R3-6	SPOKANE CNTY WA BUILD AMERICA BONDS			2	1FE	8,875,000	106.1940	9,424,718	8,875,000	8,875,000					5.010	5.010	JD	37,053	444,638	08/25/2010	12/01/2032
848644-S7-6	SPOKANE CNTY WA TAXABLE-LTD TAX-SER D			2	1FE	6,225,000	106.5330	6,631,679	6,225,000	6,225,000					5.000	5.000	JD	25,938	311,250	08/25/2010	12/01/2031
848712-NX-9	SPOKANE CNTY WA SCH DIST #81 S BUILD AMERICA BONDS-DIRECT PMT			2	1FE	5,096,650	107.0680	5,353,400	5,000,000	5,033,414		(10,355)			5.450	5.200	JD	22,708	272,500	11/04/2010	12/01/2028
848712-NY-7	SPOKANE CNTY WA SCH DIST #81 S BUILD AMERICA BONDS-DIRECT PMT			2	1FE	5,076,950	106.8380	5,341,900	5,000,000	5,026,697		(8,258)			5.500	5.300	JD	22,917	275,000	11/04/2010	12/01/2029
849067-R5-4	SPOKANE WA BUILD AMERICA BONDS-TAXABLE-SE			2	1FE	6,250,000	106.4340	6,652,125	6,250,000	6,250,000					6.131	6.132	JD	31,932	383,188	12/14/2010	12/01/2030
849254-QA-8	SPOTSYLVANIA CNTY VA BUILD AMERICA BONDS			2	1FE	510,325	105.0200	525,100	500,000	502,325		(1,408)			6.000	5.680	JJ	13,833	30,000	04/27/2011	07/15/2034
849476-MD-5	SPRING BRANCH TX INDEP SCH DIS BUILD AMERICA BONDS-SER B			2	1FE	2,500,000	106.5090	2,662,725	2,500,000	2,500,000					5.538	5.536	FA	57,688	138,450	11/12/2010	02/01/2030
850009-CD-1	SPRING TWP PA BUILD AMERICA BONDS			2	1FE	468,400	108.2970	492,751	455,000	459,780		(1,501)			5.800	5.400	MN	3,372	26,390	05/04/2011	11/15/2029
850009-CH-2	SPRING TWP PA BUILD AMERICA BONDS			2	1FE	2,020,000	108.2690	2,165,380	2,000,000	2,007,206		(2,242)			6.000	5.862	MN	15,333	120,000	03/28/2011	11/15/2033
851035-QQ-1	SPRINGFIELD MO SCH DIST #R-12 TAXABLE-SCH BLDG-MO DIRECT			2	1FE	172,200	106.1230	178,287	168,000	169,234		(524)			5.660	5.297	MS	3,170	9,509	06/13/2011	03/01/2030
852634-DZ-4	STAMFORD CT BUILD AMERICA BONDS-TAXABLE-SE			2	1FE	1,300,000	105.4710	1,371,123	1,300,000	1,300,000					5.000	5.000	JD	5,417	65,000	11/30/2010	12/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
852634-EA-8	STAMFORD CT RECOVERY ZONE ECONOMIC DEV-BUI			2	1FE	1,488,673	104.3510	1,539,177	1,475,000	1,479,737		(1,470)			5.250	5.130	JD	6,453	77,438	11/30/2010	12/01/2028
852634-EB-6	STAMFORD CT RECOVERY ZONE ECONOMIC DEV-BUI			2	1FE	1,488,600	104.1540	1,536,272	1,475,000	1,479,727		(1,464)			5.350	5.230	JD	6,576	78,913	11/30/2010	12/01/2029
852634-EC-4	STAMFORD CT RECOVERY ZONE ECONOMIC DEV-BUI			2	1FE	1,482,906	103.9090	1,532,658	1,475,000	1,477,755		(852)			5.350	5.280	JD	6,576	78,913	11/30/2010	12/01/2030
864784-GC-1	SUFFOLK CNTY NY WTR AUTH SER A				1FE	9,700,000	100.0720	10,007,200	10,000,000	9,710,588		9,477			3.000	3.188	JD	25,000	313,333	10/19/2016	06/01/2039
864784-GF-4	SUFFOLK CNTY NY WTR AUTH SER A				1FE	9,875,000	102.2940	10,229,400	10,000,000	9,878,710		3,378			3.250	3.323	JD	27,083	339,444	10/19/2016	06/01/2042
864813-T7-5	SUFFOLK VA TXBL-REF-SER B				1FE	1,145,000	94.2030	1,078,624	1,145,000	1,145,000					2.850	2.850	FA	13,597	32,995	07/14/2016	02/01/2033
864813-T8-3	SUFFOLK VA TXBL-REF-SER B				1FE	1,175,000	94.9420	1,115,569	1,175,000	1,175,000					2.950	2.950	FA	14,443	35,048	07/14/2016	02/01/2034
864813-T9-1	SUFFOLK VA TXBL-REF-SER B				1FE	1,000,000	95.0160	950,160	1,000,000	1,000,000					3.000	3.000	FA	12,500	30,333	07/14/2016	02/01/2035
866854-NG-3	SUN PRAIRIE WI AREA SCH DIST BUILD AMERICA BONDS-TAXABLE-RE			2	1FE	3,000,000	105.9760	3,179,280	3,000,000	3,000,000					5.800	5.800	MS	58,000	174,000	01/26/2010	03/01/2029
866854-RH-7	SUN PRAIRIE WI AREA SCH DIST SUN PRARIE WI AREA SCHL DIST				1FE	1,667,338	102.2250	1,778,715	1,740,000	1,669,394		2,056			3.500	3.800	MS	20,300	30,281	01/20/2017	03/01/2037
87122N-EP-0	SYCAMORE OH CMNTY SCH DIST QUALIFIED SCH CONSTR BDS-TAXAB				1FE	10,110,600	119.2580	11,925,800	10,000,000	10,079,647		(5,124)			5.850	5.751	JD	48,750	585,000	12/09/2010	12/01/2028
873465-VC-9	TACOMA WA TAXABLE			4	1FE	4,190,000	117.3380	4,916,462	4,190,000	4,190,000					5.890	5.890	JD	20,566	246,791	12/09/2009	12/01/2030
873465-XX-1	TACOMA WA BUILD AMERICA BONDS			4	1FE	4,000,000	113.8050	4,552,200	4,000,000	4,000,000					5.398	5.398	JD	17,993	215,920	10/27/2010	12/01/2030
873465-YA-0	TACOMA WA BUILD AMERICA BONDS			4	1FE	6,085,000	115.9020	7,052,637	6,085,000	6,085,000					5.498	5.498	JD	27,879	334,553	10/27/2010	12/01/2033
874091-CS-8	TALAWANDA OH CITY SCH DIST BUILD AMERICA BONDS			2	1FE	2,038,940	105.1970	2,103,940	2,000,000	2,026,372		(1,860)			6.500	6.319	JD	10,833	130,000	10/23/2009	12/01/2029
876014-GE-5	TAOS NM MUNI SCH DIST #1 QUALIFIED SCH CONSTR BD				1FE	4,655,501	115.8470	5,444,809	4,700,000	4,669,462		2,307			5.150	5.235	MS	80,683	242,050	02/08/2011	09/01/2027
881626-E4-3	TEWKSBURY MA MUNI PURPOSE LOAN			2	1FE	3,200,000	104.6230	3,347,936	3,200,000	3,200,000					4.000	4.000	AO	27,022	128,000	11/18/2011	04/15/2031
914148-GK-1	UNIV CITY MO SCH DIST BUILD AMERICA BONDS			2	1FE	1,000,000	102.8930	1,028,930	1,000,000	1,000,000					5.000	5.000	FA	18,889	50,000	11/12/2010	02/15/2027
914148-GN-5	UNIV CITY MO SCH DIST BUILD AMERICA BONDS			2	1FE	5,900,000	102.8520	6,068,268	5,900,000	5,900,000					5.300	5.298	FA	118,131	312,700	11/12/2010	02/15/2030
939296-GA-1	WASHINGTON MO SCH DIST BUILD AMERICA BONDS			2	1FE	3,600,000	106.8510	3,846,636	3,600,000	3,600,000					5.550	5.547	MS	66,600	199,800	12/02/2010	03/01/2030
941647-PK-9	WATERLOO IA TXBL-SER B			2	1FE	530,000	102.6750	544,178	530,000	530,000					3.700	3.700	JD	1,634	19,610	06/12/2013	06/01/2028
943080-ET-4	WAUKESHA WI REF-TAXABLE-SER D			2	1FE	7,700,000	107.8750	8,306,375	7,700,000	7,700,000					5.700	5.701	AO	109,725	438,900	11/17/2010	10/01/2030
949493-UY-4	WELLESLEY MA TXBL-LD ACQUISITION				1FE	925,000	100.6090	930,633	925,000	925,000					3.500	3.500	JD	2,518	32,375	05/28/2015	06/01/2030
949493-UZ-1	WELLESLEY MA TXBL-LD ACQUISITION				1FE	948,394	100.4300	964,128	960,000	949,846		580			3.500	3.600	JD	2,800	33,600	05/28/2015	06/01/2031
949493-VA-5	WELLESLEY MA TXBL-LD ACQUISITION				1FE	985,637	101.0620	1,005,567	995,000	986,709		429			3.625	3.700	JD	3,006	36,069	05/28/2015	06/01/2032
949493-VB-3	WELLESLEY MA TXBL-LD ACQUISITION				1FE	811,586	101.0150	833,374	825,000	813,002		566			3.625	3.750	JD	2,492	29,906	05/28/2015	06/01/2033
950732-SC-2	WENTZVILLE MO SCH DIST #R-4 BUILD AMERICA BONDS-TAXABLE-SE			2	1FE	5,500,000	104.6860	5,757,730	5,500,000	5,500,000					6.100	6.100	MS	111,833	335,500	07/24/2009	03/01/2029
952734-KU-4	W FARGO ND PUBLIC SCH DIST #6 QUALIFIED SCH CONSTR BD				1FE	2,060,660	112.1750	2,299,588	2,050,000	2,057,129		(565)			5.750	5.701	MN	19,646	117,875	11/30/2010	05/01/2027
95988L-2C-2	WSTRN WI TECH CLG DIST REF-SER C			2	1FE	5,268,100	105.1320	5,256,600	5,000,000	5,093,163		(39,376)			4.000	3.135	AO	50,000	200,000	03/13/2013	04/01/2031
969037-JT-8	WILL CNTY IL HIGH SCH DIST #20 BUILD AMERICA BONDS			2	1FE	4,471,672	106.2200	4,726,790	4,450,000	4,455,900		(2,693)			6.204	6.133	JJ	138,039	276,078	04/16/2010	01/01/2030
971567-NZ-1	WILMINGTON DE TXBL-SER C-NEW CLEAN RENEWABLE				1FE	1,500,000	109.2930	1,639,395	1,500,000	1,500,000					4.631	4.631	MN	11,578	69,465	11/16/2011	11/01/2030
971668-N9-5	WILMINGTON NC TXBL			2	1FE	130,000	104.5810	135,955	130,000	130,000					4.100	4.100	JD	444	5,330	06/20/2014	06/01/2032
971668-P2-8	WILMINGTON NC TXBL			2	1FE	150,000	104.8840	157,326	150,000	150,000					4.150	4.150	JD	519	6,225	06/20/2014	06/01/2033
971668-P3-6	WILMINGTON NC TXBL			2	1FE	120,000	105.1290	126,155	120,000	120,000					4.200	4.200	JD	420	5,040	06/20/2014	06/01/2034
985697-AA-9	YELLOWSTONE CNTY MT HIGH SCH D QUALIFIED SCH CONSTR BD				1FE	5,660,655	111.9000	6,327,945	5,655,000	5,658,735		(296)			5.400	5.391	JD	13,572	305,370	12/02/2010	06/15/2027
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						1,285,502,927	XXX	1,384,882,891	1,281,363,000	1,282,234,686		(598,035)			XXX	XXX	XXX	18,069,665	64,999,499	XXX	XXX
1999999. Subtotal - Bonds - U.S. Political Subdivisions - Residential Mortgage-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
2099999. Subtotal - Bonds - U.S. Political Subdivisions - Commerciall Mortgage-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
2199999. Subtotal - Bonds - U.S. Political Subdivisions - Other Loan-Backed and Structured Securities							XXX								XXX	XXX	XXX			XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						1,285,502,927	XXX	1,384,882,891	1,281,363,000	1,282,234,686		(598,035)			XXX	XXX	XXX	18,069,665	64,999,499	XXX	XXX
01030L-BS-3	ALABAMA ST INCENTIVES FING AUT TAXABLE-SER B			4	1FE	5,021,050	115.2290	5,761,450	5,000,000	5,011,904		(1,296)			6.042	6.000	MS	100,700	302,100	10/14/2009	09/01/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
01179P-P6-8	ALASKA ST MUNI BOND BANK AUTH TAXABLE-SER FOUR B			2	1FE	3,220,000	107.4100	3,458,602	3,220,000	3,220,000					5.609	5.609	FA	75,254	180,610	11/23/2010	08/01/2024
01179P-P7-6	ALASKA ST MUNI BOND BANK AUTH TAXABLE-SER FOUR B			2	1FE	1,265,000	107.6490	1,361,760	1,265,000	1,265,000					5.759	5.759	FA	30,355	72,851	11/23/2010	08/01/2025
01179P-P8-4	ALASKA ST MUNI BOND BANK AUTH TAXABLE-SER FOUR B			2	1FE	5,000,000	108.6150	5,430,750	5,000,000	5,000,000					6.256	6.254	FA	130,333	312,800	11/23/2010	08/01/2030
02765U-EP-5	AMERICAN MUN PWR-OHIO INC	0		4	1FE	8,000,000	128.0580	10,244,640	8,000,000	8,000,000					7.334	7.335	FA	221,650	586,720	12/16/2010	02/15/2028
035361-AQ-7	ANKENY IA CMNTY SCH DIST SCH I ANKEDU 5 06/01/26			2	1FE	2,043,441	104.7960	2,164,037	2,065,000	2,051,007		1,302			5.000	5.100	JD	8,604	103,250	04/19/2011	06/01/2026
035361-AR-5	ANKENY IA CMNTY SCH DIST SCH I ANKEDU 5.12 06/01/27			2	1FE	2,137,501	104.9690	2,262,082	2,155,000	2,143,081		960			5.125	5.200	JD	9,204	110,444	04/19/2011	06/01/2027
035361-AS-3	ANKENY IA CMNTY SCH DIST SCH I ANKEDU 5.25 06/01/28			2	1FE	2,237,423	105.1430	2,365,718	2,250,000	2,241,084		627			5.250	5.300	JD	9,844	118,125	04/19/2011	06/01/2028
035361-AT-1	ANKENY IA CMNTY SCH DIST SCH I ANKEDU 5.3 06/01/29			2	1FE	2,318,126	105.2130	2,467,245	2,345,000	2,325,214		1,226			5.300	5.400	JD	10,357	124,285	04/19/2011	06/01/2029
04048R-DS-2	ARIZONA BRD OF RGTS ST UNIV SY BUILD AMERICA BONDS-SER A			4	1FE	5,975,484	122.3610	7,292,716	5,960,000	5,971,017		(733)			6.204	6.177	JJ	184,879	369,758	04/16/2010	07/01/2030
050625-CM-2	AUBURN WA UTILITY SYS REVENUE BUILD AMERICA BONDS-TAXABLE-SE			2	1FE	1,034,480	107.7150	1,077,150	1,000,000	1,012,319		(3,818)			5.661	5.200	JD	4,718	56,610	04/13/2011	12/01/2025
052414-NR-6	AUSTIN TX ELEC UTILITY SYS REV TXBL-REF-SER B			2	1FE	3,000,000	100.4700	3,014,100	3,000,000	3,000,000					3.156	3.156	MN	12,098	94,680	12/05/2012	11/15/2027
052414-NV-7	AUSTIN TX ELEC UTILITY SYS REV TXBL-REF-SER B			2	1FE	3,500,000	100.1510	3,505,285	3,500,000	3,500,000					3.006	3.006	MN	13,444	105,210	12/05/2012	11/15/2026
052476-XD-5	AUSTIN TX WTR & WSTWTR SYS REV BUILD AMERICA BONDS			4	1FE	4,500,000	118.3270	5,324,715	4,500,000	4,500,000					5.768	5.767	MN	33,166	259,560	11/18/2010	11/15/2030
052476-YB-8	AUSTIN TX WTR & WSTWTR SYS REV REF			2	1FE	2,596,462	111.7400	2,687,347	2,405,000	2,488,746		(19,616)			5.000	4.020	MN	15,365	120,250	11/16/2011	11/15/2031
066836-AB-3	BAPTIST HLTH SO FLOR INC BASIC				1FE	3,928,919	107.8800	3,991,560	3,700,000	3,928,176		(743)			4.342	3.941	MN	20,528		11/13/2017	11/15/2041
072031-AP-2	BAY AREA CA WTR SPLY & CONSV A TXBL-CAPITAL COST RECOVERY				1FE	2,500,000	101.2130	2,530,325	2,500,000	2,500,000					3.365	3.365	AO	21,031	84,125	02/01/2013	10/01/2027
072031-AQ-0	BAY AREA CA WTR SPLY & CONSV A TXBL-CAPITAL COST RECOVERY				1FE	2,225,000	101.1480	2,250,543	2,225,000	2,225,000					3.465	3.465	AO	19,274	77,096	02/01/2013	10/01/2028
072031-AR-8	BAY AREA CA WTR SPLY & CONSV A TXBL-CAPITAL COST RECOVERY			4	1FE	5,500,000	103.2710	5,679,905	5,500,000	5,500,000					3.994	3.994	AO	54,918	219,670	02/01/2013	10/01/2034
094743-LU-3	BLOOMINGTON IN WTRWKS REVENUE SER B			2	1FE	1,464,030	105.5730	1,583,595	1,500,000	1,475,440		2,064			4.000	4.211	JJ	30,000	60,000	10/12/2011	07/01/2027
094743-LV-1	BLOOMINGTON IN WTRWKS REVENUE SER B			2	1FE	4,708,365	105.1260	5,119,636	4,870,000	4,755,298		8,493			4.000	4.281	JJ	97,400	194,800	10/12/2011	07/01/2028
094743-LW-9	BLOOMINGTON IN WTRWKS REVENUE SER B			2	1FE	1,476,968	104.8180	1,614,197	1,540,000	1,494,470		3,170			4.000	4.341	JJ	30,800	61,600	10/12/2011	01/01/2029
130179-LE-2	CALIFORNIA ST EDUCTNL FACS AUT HIGHER EDUCATION			2	1FE	3,365,000	100.5240	3,382,633	3,365,000	3,365,000					3.731	3.731	AO	15,694		11/09/2017	04/01/2037
130179-LF-9	CALIFORNIA ST EDUCTNL FACS AUT HIGHER EDUCATION			2	1FE	3,320,000	99.5620	3,305,458	3,320,000	3,320,000					3.787	3.787	AO	15,716		11/09/2017	04/01/2042
13281K-TT-5	CAMDEN CNTY NJ IMPT AUTH LEASE	0		2	1FE	10,000,000	109.6670	10,966,700	10,000,000	10,000,000					7.747	7.746	JJ	387,350	774,700	12/02/2010	07/01/2034
134041-FK-3	CAMPBELL & KENTON CNTYS KY SAN BUILD AMERICA BONDS-TAXABLE-DI			2	1FE	8,556,543	105.3890	8,984,412	8,525,000	8,534,515		(3,320)			5.900	5.853	FA	209,573	502,975	04/30/2010	08/01/2032
134041-HE-5	CAMPBELL & KENTON CNTYS KY SAN RECOVERY ZONE ECON DEV BD-TAXA			2	1FE	7,568,540	102.0300	7,606,337	7,455,000	7,496,376		(11,991)			5.750	5.552	FA	178,609	428,663	12/08/2010	08/01/2030
155675-BY-6	CENTRL UT WTR CONSERVANCY DIST BUILD AMERICA BONDS-TAXABLE-SE			2	1FE	2,062,260	106.7430	2,134,860	2,000,000	2,018,916		(7,761)			5.450	5.000	AO	27,250	109,000	08/16/2011	10/01/2028
155888-AY-6	CENTRL WEBER UT SWR IMPT DIST BUILD AMERICA BONDS			2	1FE	3,999,535	103.7840	4,151,360	4,000,000	3,999,527		(36)			6.375	6.374	MS	85,000	255,000	05/09/2011	03/01/2034
172311-GB-2	CINCINNATI OH WTR SYS REVENUE BUILD AMERICA BONDS-TAXABLE-SE			2	1FE	3,540,800	107.6040	3,766,140	3,500,000	3,531,418		(1,607)			6.458	6.354	JD	18,836	226,030	01/13/2011	12/01/2034
183596-CY-9	BALTIMORE MD BRD OF SCH COMMIS QUALIFIED SCH CONSTR BD				1FE	4,000,000	114.6510	4,586,040	4,000,000	4,000,000					5.692	5.692	JD	10,119	227,680	02/03/2011	12/15/2025
186398-JN-4	CLEVELAND OH PUBLIC PWR SYS RE TXBL-REF				1FE	9,000,000	104.9400	9,444,600	9,000,000	9,000,000					5.500	5.500	MN	63,250	495,000	10/23/2014	11/15/2038
190760-HQ-4	COBB-MARIETTA COLISEUM & EXHIB TXBL-COBB CNTY COLISEUM				1FE	4,477,005	104.6470	4,709,115	4,500,000	4,480,247		1,514			3.650	3.701	JJ	82,125	164,250	08/26/2015	07/01/2028
190760-HR-2	COBB-MARIETTA COLISEUM & EXHIB TXBL-COBB CNTY COLISEUM				1FE	5,077,535	105.3700	5,379,139	5,105,000	5,081,015		1,636			3.750	3.801	JJ	95,719	191,438	08/25/2015	07/01/2029
19633S-AA-1	COLORADO ST BRIDGE ENTERPRISE BUILD AMERICA BONDS-TAXABLE-SR			2	1FE	6,000,000	111.0800	6,664,800	6,000,000	6,000,000					6.078	6.078	JD	30,390	364,680	12/02/2010	12/01/2027
19633S-AB-9	COLORADO ST BRIDGE ENTERPRISE BUILD AMERICA BONDS-TAXABLE-SR			4	1FE	7,242,270	130.1700	9,111,900	7,000,000	7,201,756		(6,789)			6.078	5.809	JD	35,455	425,460	01/04/2011	12/01/2040
196632-GV-9	COLORADO SPRINGS CO UTILITIESR BUILD AMERICA BONDS-SER B-2			4	1FE	1,496,145	121.6110	1,824,165	1,500,000	1,496,731		105			5.545	5.564	MN	10,628	83,175	06/22/2011	11/15/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
196632-HE-6	COLORADO SPRINGS CO UTILITIESR BUILD AMERICA BONDS-D2			4	1FE	4,000,000	127.5950	5,103,800	4,000,000	4,000,000					6.013	6.013	MN	30,733	240,520	11/06/2009	11/15/2039
196632-JN-4	COLORADO SPRINGS CO UTILITIESR BUILD AMERICA BONDS			2	1FE	2,295,000	107.9110	2,476,557	2,295,000	2,295,000					5.267	5.266	MN	15,445	120,878	09/09/2010	11/15/2030
196632-LC-5	COLORADO SPRINGS CO UTILITIESR BUILD AMERICA BONDS-DIRECT PAY			2	1FE	2,119,960	108.1060	2,162,120	2,000,000	2,043,940		(14,029)			5.338	4.514	MN	13,642	106,760	12/07/2011	11/15/2030
19679R-MZ-0	COLORADO ST WTR RESOURCES & PW TAXABLE-PARKER WTR & SANTN-A-2			2	1FE	3,710,728	107.8850	4,007,928	3,715,000	3,712,080		261			5.150	5.161	MS	63,774	191,323	10/22/2010	09/01/2026
20281P-CT-7	CMWLTH FING AUTH PA BUILD AMERICA BONDS			4	1FE	7,000,000	128.3240	8,982,680	7,000,000	7,000,000					6.218	6.218	JD	36,272	435,260	11/04/2009	06/01/2039
220245-QR-8	CORPUS CHRISTI TX UTILITY SYS BUILD AMERICA BONDS			2	1FE	5,000,000	109.2600	5,463,000	5,000,000	5,000,000					6.093	6.093	JJ	140,478	304,650	07/23/2010	07/15/2030
231266-GC-5	CURATORS OF THE UNIV OF MISSOU BUILD AMERICA BONDS			4	1FE	18,163,600	135.4520	24,381,360	18,000,000	18,143,972		(3,057)			5.792	5.729	MN	173,760	1,042,560	12/10/2010	11/01/2041
231266-LF-2	CURATORS OF THE UNIV OF MISSOU TXBL-SER B			1	1FE	5,000,000	120.3150	6,015,750	5,000,000	5,000,000					4.874	4.874	MN	40,617	243,700	11/13/2013	11/01/2043
232265-5C-8	CUYAHOGA CNTY OHIO HOSP REV	0		4	2FE	5,000,000	129.9690	6,498,450	5,000,000	5,000,000					8.223	8.222	FA	155,323	411,150	01/08/2010	02/15/2040
235416-4A-9	DALLAS TX WTRWKS & SWR SYS REV TXBL-REF-SER B				1FE	3,000,000	105.9450	3,178,350	3,000,000	3,000,000					3.748	3.748	AO	28,110	112,440	08/22/2012	10/01/2031
235416-4C-5	DALLAS TX WTRWKS & SWR SYS REV TXBL-REF-SER B				1FE	3,577,220	105.3860	3,778,088	3,585,000	3,578,994		362			3.648	3.665	AO	32,695	130,781	09/14/2012	10/01/2030
235417-AA-0	DALLAS TX CONVENTION CTR HTL	0		4	2FE	526,550	136.1650	680,825	500,000	521,971		(694)			7.088	6.650	JJ	17,720	35,440	10/06/2009	01/01/2042
24916P-EV-5	DENVER CITY & CNTY CO BRD OF W BUILD AMERICA BONDS-SER A			2	1FE	12,629,747	107.9800	13,637,874	12,630,000	12,629,893		2			6.150	6.150	JD	34,522	776,745	05/28/2009	12/15/2039
24916P-FL-6	DENVER CITY & CNTY CO BRD OF W BUILD AMERICA BONDS			2	1FE	12,050,000	107.9920	13,013,036	12,050,000	12,050,000					5.000	4.999	JD	26,778	602,500	09/29/2010	12/15/2033
24917D-AG-8	DENVER CO CITY & CNTY DEDICATE TXBL-REF & IMPT-SER B				1FE	4,000,000	105.5720	4,222,880	4,000,000	4,000,000					3.818	3.818	FA	63,633	152,720	03/24/2016	08/01/2032
25477G-EU-5	DIST OF COLUMBIA INCOME TAX SE BUILD AMERICA BONDS			4	1FE	3,012,150	125.2670	3,758,010	3,000,000	3,009,220		(443)			5.582	5.549	JD	13,955	167,460	12/06/2010	12/01/2035
25477G-EV-3	DIST OF COLUMBIA INCOME TAX SE BUILD AMERICA BONDS			4	1FE	4,000,000	115.8860	4,635,440	4,000,000	4,000,000					5.282	5.282	JD	17,607	211,280	12/03/2010	12/01/2026
254846-CV-8	DIST ENERGY CORP NE FAC REVENU BUILD AMERICA BONDS			2	1FE	4,745,334	103.9350	4,853,765	4,670,000	4,694,498		(8,942)			5.901	5.672	JJ	137,788	275,577	06/13/2011	07/01/2032
259561-PJ-1	DOUGLAS CNTY WA PUBLIC UTILITY TAXABLE-SER A			4	1FE	13,674,286	121.1060	16,470,416	13,600,000	13,665,336		(1,450)			5.450	5.413	MS	247,067	741,200	09/02/2010	09/01/2040
264416-AN-8	DUKE UNIV NC TAXABLE-SER A			4	1FE	5,110,376	132.7040	6,038,032	4,550,000	5,031,691		(14,680)			5.850	4.987	AO	66,544	266,175	11/04/2013	04/01/2037
26678P-EC-0	DURHAM NC LTD OBLIG REVENUE GENERAL			2	1FE	1,543,490	99.3340	1,539,677	1,550,000	1,543,490					3.750	3.779	AO	1,615		12/11/2017	10/01/2037
270618-CM-1	E BATON ROUGE PARISH LA SWR CO BUILD AMERICA BONDS-SER B			2	1FE	8,000,000	107.0450	8,563,600	8,000,000	8,000,000					5.887	5.888	FA	196,233	470,960	05/21/2010	02/01/2030
271012-DN-3	E BAY CA MUNI UTILITY DIST WST BUILD AMERICA BONDS				1FE	12,675,000	121.0720	15,345,876	12,675,000	12,675,000					5.076	5.076	JD	53,615	643,383	10/06/2010	06/01/2033
271371-UA-2	EAST CAROLINA NC UNIV BUILD AMERICA BONDS-TAXABLE			2	1FE	2,445,000	103.7120	2,535,758	2,445,000	2,445,000					5.825	5.826	AO	35,605	142,421	05/12/2010	10/01/2030
29270C-WJ-0	ENERGY N W WA ELEC REVENUE BUILD AMERICA BONDS-TAXABLE-B-				1FE	14,627,853	116.9600	16,906,568	14,455,000	14,554,316		(12,495)			5.710	5.582	JJ	412,690	825,381	02/16/2011	07/01/2024
29270C-WN-1	ENERGY N W WA ELEC REVENUE REF-TAXABLE-COLUMBIA-SER B				1FE	3,000,000	113.8950	3,416,850	3,000,000	3,000,000					5.190	5.190	JJ	77,850	155,700	03/10/2011	07/01/2024
303891-YP-4	FAIRFAX CNTY VA WTR AUTH WTR R TXBL-REF-SER B			2	1FE	1,000,000	100.5660	1,005,660	1,000,000	1,000,000					3.005	3.005	AO	7,513	30,050	02/15/2013	04/01/2026
303891-YQ-2	FAIRFAX CNTY VA WTR AUTH WTR R TXBL-REF-SER B			2	1FE	1,652,418	100.4100	1,757,175	1,750,000	1,678,810		6,249			3.085	3.599	AO	13,497	53,988	06/25/2013	04/01/2027
303891-YR-0	FAIRFAX CNTY VA WTR AUTH WTR R TXBL-REF-SER B			2	1FE	809,451	99.8870	898,983	900,000	831,673		5,269			3.185	4.100	AO	7,166	28,665	06/25/2013	04/01/2028
303891-YS-8	FAIRFAX CNTY VA WTR AUTH WTR R TXBL-REF-SER B			2	1FE	2,631,000	100.7150	2,744,484	2,725,000	2,652,448		5,052			3.305	3.591	AO	22,515	90,061	06/20/2013	04/01/2029
303891-YT-6	FAIRFAX CNTY VA WTR AUTH WTR R TXBL-REF-SER B			2	1FE	2,645,000	100.7720	2,665,419	2,645,000	2,645,000					3.405	3.405	AO	22,516	90,062	02/15/2013	04/01/2030
3130A0-7B-0	FEDERAL HOME LOAN BANK FHLB 4 09/01/28				1	28,936,200	110.8880	32,157,636	29,000,000	28,950,030		3,687			4.000	4.020	MS	386,667	1,160,000	10/02/2013	09/01/2028
3130A2-HA-7	FEDERAL HOME LOAN BANK FHLB 3.6 03/26/30				1	25,000,000	106.5220	26,630,375	25,000,000	25,000,000					3.600	3.600	JD	12,500	900,000	06/20/2014	03/26/2030
3130A7-D5-1	FEDERAL HOME LOAN BANK FHLB 3.3 02/22/36				1	50,000,000	98.3360	49,167,900	50,000,000	50,000,000					3.300	3.300	FA	591,250	1,650,000	02/18/2016	02/22/2036
3130A7-DP-7	FEDERAL HOME LOAN BANK FHLB 3.51 03/14/41				1	10,000,000	98.3760	9,837,590	10,000,000	10,000,000					3.510	3.510	MS	104,325	351,000	02/18/2016	03/14/2041
3130A7-NZ-4	FEDERAL HOME LOAN BANK FHLB 3 04/18/31				1	31,000,000	97.4720	30,216,165	31,000,000	31,000,000					3.000	3.000	AO	188,583	930,000	03/29/2016	04/18/2031
3130A7-QB-4	FEDERAL HOME LOAN BANK FHLB 3.3 04/12/41				1	52,000,000	95.9950	49,917,296	52,000,000	52,000,000					3.300	3.300	AO	376,567	1,716,000	04/05/2016	04/12/2041
3130A8-HE-6	FEDERAL HOME LOAN BANK FHLB 2.99 06/27/36				1	29,955,000	95.6490	28,694,730	30,000,000	29,957,544		1,697			2.990	3.000	JD	9,967	897,000	06/10/2016	06/27/2036
3130A8-KB-8	FEDERAL HOME LOAN BANK FHLB 3.03 06/28/41				1	30,000,000	93.3130	27,993,990	30,000,000	30,000,000					3.030	3.030	JD	7,575	909,000	06/17/2016	06/28/2041
3130A8-S5-3	FEDERAL HOME LOAN BANK FHLB 2 3/4 07/28/36				1	150,000,000	93.3290	139,992,900	150,000,000	150,000,000					2.750	2.750	JJ	1,753,125	4,125,000	07/18/2016	07/28/2036
3130A8-S6-1	FEDERAL HOME LOAN BANK FHLB 2.85 07/26/41				1	25,000,000	91.0300	22,757,575	25,000,000	25,000,000					2.850	2.850	JJ	306,771	712,500	07/15/2016	07/26/2041
31315P-2Q-1	FARMER MAC FAMCA 3.9 05/01/29				1	8,000,000	107.9800	8,638,416	8,000,000	8,000,000					3.900	3.900	MN	52,000	312,000	04/24/2014	05/01/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31331K-PH-7	FEDERAL FARM CREDIT BANK FFCB 4 1/2 06/16/32				1	6,722,769	117.0920	7,286,629	6,223,000	6,646,882		(21,508)			4.500	3.880	JD	11,668	280,035	04/07/2014	06/16/2032
31331X-Z6-2	FEDERAL FARM CREDIT BANK FFCB 5.67 10/28/30				1	6,377,986	128.4780	7,008,469	5,455,000	6,203,151		(43,041)			5.670	4.270	AO	54,127	309,299	08/19/2013	10/28/2030
313383-PK-1	FEDERAL HOME LOAN BANK FHLB 4.14 07/05/33				1	9,608,366	113.2470	11,307,733	9,985,000	9,665,903		14,061			4.140	4.427	JJ	202,096	413,379	08/16/2013	07/05/2033
3133EA-5P-9	FEDERAL FARM CREDIT BANK FFCB 3.05 07/19/32				1	7,471,033	100.2230	8,269,408	8,251,000	7,585,100		33,801			3.050	3.776	JJ	113,245	251,656	06/19/2014	07/19/2032
3133EA-E7-9	FEDERAL FARM CREDIT BANK FFCB 2.84 08/01/30				1	2,808,831	98.6340	3,087,229	3,130,000	2,864,115		16,341			2.840	3.690	FA	37,038	88,892	06/17/2014	08/01/2030
3133EA-G6-9	FEDERAL FARM CREDIT BANK FFCB 3.1 08/06/31				1	6,331,913	100.7640	7,541,185	7,484,000	6,533,458		50,362			3.100	4.347	FA	93,446	232,004	09/18/2013	08/06/2031
3133EA-GS-1	FEDERAL FARM CREDIT BANK FFCB 3.48 03/12/31				1	4,610,085	105.1860	5,247,725	4,989,000	4,673,725		17,694			3.480	4.105	MS	52,567	173,617	03/11/2014	03/12/2031
3133EA-R4-2	FEDERAL FARM CREDIT BANK FFCB 3.21 09/06/33				1	2,512,440	101.8460	3,055,368	3,000,000	2,585,445		17,971			3.210	4.443	MS	30,763	96,300	08/19/2013	09/06/2033
3133EA-ZR-2	FEDERAL FARM CREDIT BANK FFCB 3.02 07/24/31				1	8,374,500	99.8790	9,987,900	10,000,000	8,665,203		71,403			3.020	4.336	JJ	131,706	302,000	08/16/2013	07/04/2031
3133EC-3Q-5	FEDERAL FARM CREDIT BANK FFCB 2.85 11/20/30				1	12,529,020	98.6070	13,804,966	14,000,000	12,775,641		72,937			2.850	3.710	MN	45,442	399,000	06/17/2014	11/20/2030
3133EC-MS-0	FEDERAL FARM CREDIT BANK FFCB 3.08 04/29/32				1	2,506,268	100.5650	2,765,543	2,750,000	2,542,584		10,750			3.080	3.766	AO	14,587	84,700	06/19/2014	04/29/2032
3133EC-VZ-4	FEDERAL FARM CREDIT BANK FFCB 4.1 08/01/33				1	9,081,456	112.8010	10,704,805	9,490,000	9,143,320		15,180			4.100	4.427	FA	162,121	389,090	08/16/2013	08/01/2033
3133EC-WP-5	FEDERAL FARM CREDIT BANK FFCB 3.92 08/06/29				1	7,483,245	109.9720	8,467,829	7,700,000	7,529,256		11,252			3.920	4.163	FA	121,574	301,840	08/16/2013	08/06/2029
3133EC-YF-5	FEDERAL FARM CREDIT BANK FFCB 4.3 08/28/29				1	8,046,080	113.7500	9,100,016	8,000,000	8,036,461		(2,373)			4.300	4.250	FA	117,533	344,000	08/22/2013	08/28/2029
3133EC-YZ-1	FEDERAL FARM CREDIT BANK FFCB 4.31 09/09/32				1	10,064,600	114.9400	11,493,950	10,000,000	10,054,109		(2,605)			4.310	4.260	MS	134,089	431,000	08/29/2013	09/09/2032
3133ED-2L-5	FEDERAL FARM CREDIT BANK FFCB 4.3 09/23/31				1	4,992,500	114.1600	5,708,000	5,000,000	4,993,798		325			4.300	4.312	MS	58,528	215,000	09/17/2013	09/23/2031
3133ED-EJ-7	FEDERAL FARM CREDIT BANK FFCB 4.17 08/03/32				1	5,117,803	113.2210	5,448,175	4,812,000	5,073,000		(13,302)			4.170	3.686	FA	82,494	200,660	06/16/2014	08/03/2032
3133ED-FJ-6	FEDERAL FARM CREDIT BANK FFCB 4.2 02/18/33				1	40,000,000	113.7110	45,484,240	40,000,000	40,000,000					4.200	4.200	FA	620,667	1,680,000	02/11/2014	02/18/2033
3133ED-LY-6	FEDERAL FARM CREDIT BANK FFCB 3.6 12/20/29				1	9,917,523	106.8170	10,574,843	9,900,000	9,914,314		(943)			3.600	3.585	JD	10,890	356,400	06/16/2014	12/20/2029
3133EE-5N-6	FEDERAL FARM CREDIT BANK FFCB 3.8 07/30/35				1	4,913,771	100.3730	4,933,323	4,915,000	4,914,022		38			3.800	3.802	JJ	78,340	186,770	09/14/2015	07/30/2035
3133EE-N2-2	FEDERAL FARM CREDIT BANK FFCB 3 5/8 05/21/35				1	10,000,000	99.9250	9,992,490	10,000,000	10,000,000					3.625	3.625	MN	40,278	362,500	05/13/2015	05/21/2035
3133EE-QE-3	FEDERAL FARM CREDIT BANK FFCB 3.48 02/20/35				1	19,971,380	99.3980	19,879,600	20,000,000	19,974,369		1,077			3.480	3.490	FA	253,267	696,000	02/10/2015	02/20/2035
3133EF-A4-9	FEDERAL FARM CREDIT BANK FFCB 3.3 02/22/36				1	30,000,000	98.2770	29,483,070	30,000,000	30,000,000					3.300	3.300	FA	354,750	990,000	02/09/2016	02/22/2036
3133EF-C8-8	FEDERAL FARM CREDIT BANK FFCB 3.14 02/24/31				1	224,730,000	98.4240	221,453,100	225,000,000	224,756,925		14,719			3.140	3.150	FA	2,492,375	7,065,000	02/12/2016	02/24/2031
3133EF-T2-3	FEDERAL FARM CREDIT BANK FFCB 3.1 03/28/33				1	160,000,000	97.6110	156,178,240	160,000,000	160,000,000					3.100	3.100	MS	1,281,333	4,960,000	03/18/2016	03/28/2033
3133EF-T3-1	FEDERAL FARM CREDIT BANK FFCB 3.2 03/28/36				1	20,000,000	97.4180	19,483,640	20,000,000	20,000,000					3.200	3.200	MS	165,333	640,000	03/18/2016	03/28/2036
3133EF-Z7-5	FEDERAL FARM CREDIT BANK FFCB 3 04/11/31				1	141,400,000	97.4690	137,821,166	141,400,000	141,400,000					3.000	3.000	AO	942,667	4,242,000	04/01/2016	04/11/2031
3133EF-ZB-6	FEDERAL FARM CREDIT BANK FFCB 3.42 02/22/36				1	34,400,000	98.8890	34,017,816	34,400,000	34,400,000					3.420	3.420	FA	421,572	1,176,480	02/04/2016	02/22/2036
31359N-7M-7	FNMA GRNTR TRUST 1998-T1 CLS A			4	1		0.0000								94.654	0.000	MON		903	07/01/1999	12/01/2028
340333-LD-3	FLORENCE SC WTR & SWR REVENUE BUILD AMERICA BONDS-COMB-CAP I			2	1FE	5,195,500	106.7280	5,336,400	5,000,000	5,061,871		(20,899)			6.280	5.772	MS	104,667	314,000	05/06/2010	09/01/2039
34944R-CQ-9	FORT WORTH TX DRAINAGE UTILITY UTILITY DIST			2	1FE	2,894,855	105.7940	3,062,736	2,895,000	2,894,880		9			4.000	4.001	FA	43,747	115,800	10/12/2011	02/15/2028
34944R-CR-7	FORT WORTH TX DRAINAGE UTILITY UTILITY DIST			2	1FE	3,239,838	105.6390	3,422,704	3,240,000	3,239,861		10			4.000	4.000	FA	48,960	129,600	10/12/2011	02/15/2029
362848-QZ-9	GAINESVILLE FL UTILITIES SYS R TAXABLE-SER A			4	1FE	5,000,000	121.1410	6,057,050	5,000,000	5,000,000					5.874	5.875	AO	73,425	293,700	11/10/2010	10/01/2030
372546-AT-8	GEORGE WASHINGTON UNIVER GRWASH 4.3 09/15/44				1FE	20,000,000	109.7580	21,951,600	20,000,000	20,000,000					4.300	4.300	MS	253,222	860,000	07/29/2014	09/15/2044
378352-NF-1	GLENDALE AZ WTR & SWR REVENUE BUILD AMERICA BONDS-DIRECT PAY			2	1FE	4,000,000	107.1590	4,286,360	4,000,000	4,000,000					6.200	6.200	JJ	124,000	248,000	11/17/2010	07/01/2027
378352-NG-9	GLENDALE AZ WTR & SWR REVENUE BUILD AMERICA BONDS-DIRECT PAY			2	1FE	4,000,000	107.4110	4,296,440	4,000,000	4,000,000					6.350	6.350	JJ	127,000	254,000	11/17/2010	07/01/2028
378352-NH-7	GLENDALE AZ WTR & SWR REVENUE BUILD AMERICA BONDS-DIRECT PAY			2	1FE	4,000,000	107.0310	4,281,240	4,000,000	4,000,000					6.400	6.400	JJ	128,000	256,000	11/17/2010	07/01/2029
378352-NJ-3	GLENDALE AZ WTR & SWR REVENUE BUILD AMERICA BONDS-DIRECT PAY			2	1FE	4,420,000	107.1660	4,736,737	4,420,000	4,420,000					6.550	6.550	JJ	144,755	289,510	11/17/2010	07/01/2030
386289-GA-4	GRAND RAPIDS MI SANTN SWR SYS BUILD AMER BDS-DIRECT PMT-TAXA			4	1FE	10,000,000	133.8570	13,385,700	10,000,000	10,000,000					6.720	6.720	JJ	336,000	672,000	12/02/2010	01/01/2041
386289-JG-8	GRAND RAPIDS MI SANTN SWR SYS REF			2	1FE	1,215,473	107.4400	1,208,700	1,125,000	1,175,239		(9,172)			4.000	3.031	JJ	22,500	45,000	04/19/2013	01/01/2029
386289-JH-6	GRAND RAPIDS MI SANTN SWR SYS REF			2	1FE	1,614,135	106.9050	1,603,575	1,500,000	1,563,443		(11,566)			4.000	3.081	JJ	30,000	60,000	04/19/2013	01/01/2030
386289-JJ-2	GRAND RAPIDS MI SANTN SWR SYS REF			2	1FE	1,607,685	105.9400	1,589,100	1,500,000	1,559,919		(10,907)			4.000	3.131	JJ	30,000	60,000	04/19/2013	01/01/2031
403720-EG-6	GWINNETT CNTY GA DEV AUTH TXBL-REF-GWINNETT STAD PROJ				1FE	2,536,607	97.2580	2,596,789	2,670,000	2,540,374		3,767			3.500	3.850	JJ	46,725	40,235	02/07/2017	01/01/2038
407288-XX-2	HAMILTON CNTY OH SWR SYS REVEN BUILD AMERICA BONDS-TAXABLE-GT			4	1FE	1,848,825	109.2160	2,162,477	1,980,000	1,879,073		5,118			5.270	5.837	JD	8,696	104,346	02/09/2011	12/01/2030
409327-DR-1	HAMPTON ROADS VA SANTN DIST WS BUILD AMERICA BONDS-SER B			4	1FE	914,395	118.2340	1,022,724	865,000	898,556		(2,718)			5.814	5.282	MN	8,382	50,291	05/11/2011	11/01/2029
412493-AG-3	HARFORD CNTY MD ECON DEV REVEN ABERDEEN PROVING GROUND-MILITA			4	1FE	9,665,000	130.6100	12,623,457	9,665,000	9,665,000					7.600	7.600	JD	32,646	747,840	12/16/2009	12/15/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
412493-AG-3	HARFORD CNTY MD ECON DEV REVEN ABERDEEN PROVING GROUND-MILITA	0		4	1FE	2,900,000	130.6100	3,787,690	2,900,000	2,900,000					7.600	7.600	JD	9,796	207,100	12/16/2009	12/15/2039
429749-DC-5	HIGH POINT NC COMB ENTERPRISE BUILD AMERICA BONDS-RECOVERY Z			2	1FE	5,000,000	106.7110	5,335,550	5,000,000	5,000,000					5.921	5.922	MN	49,342	296,050	06/11/2010	11/01/2035
43232B-BR-5	HILLSBOROUGH CNTY FL 4TH CENT TXBL-REF-SER B				1FE	915,000	100.9380	923,583	915,000	915,000					4.000	4.000	AO	9,150	22,875	01/24/2017	10/01/2030
43232B-BT-1	HILLSBOROUGH CNTY FL 4TH CENT TXBL-REF-SER B				1FE	985,000	101.2670	997,480	985,000	985,000					4.100	4.100	AO	10,096	25,241	01/24/2017	10/01/2032
432347-LN-0	HILLSBOROUGH CNTY FL UTILITY R BUILD AMERICA BONDS-SER B			2	1FE	4,971,800	105.9720	5,298,600	5,000,000	4,980,736		1,521			5.100	5.151	FA	106,250	255,000	10/21/2010	08/01/2027
432347-LP-5	HILLSBOROUGH CNTY FL UTILITY R BUILD AMERICA BONDS-SER B			2	1FE	5,850,808	106.0970	6,243,808	5,885,000	5,860,631		1,685			5.200	5.252	FA	127,508	306,020	10/21/2010	08/01/2028
432347-LQ-3	HILLSBOROUGH CNTY FL UTILITY R BUILD AMERICA BONDS-SER B			2	1FE	5,162,376	106.0420	5,545,997	5,230,000	5,180,304		3,018			5.300	5.411	FA	115,496	277,190	11/04/2010	08/01/2029
451152-2A-9	IDAHO ST BOND BANK AUTH REVENU TXBL-SER B				1FE	1,000,000	103.3120	1,033,120	1,000,000	1,000,000					4.250	4.250	MS	12,514	21,250	03/02/2017	09/15/2046
451152-Y4-8	IDAHO ST BOND BANK AUTH REVENU TXBL-SER B				1FE	1,175,000	101.4250	1,191,744	1,175,000	1,175,000					3.800	3.800	MS	13,147	22,325	03/02/2017	09/15/2032
451152-Y9-7	IDAHO ST BOND BANK AUTH REVENU TXBL-SER B				1FE	710,000	102.3890	726,962	710,000	710,000					4.000	4.000	MS	8,362	14,200	03/02/2017	09/15/2037
451443-ZR-9	IDAHO ST BLDG AUTH BLDG REVENU GENERAL			2	1FE	1,000,000	100.3170	1,003,170	1,000,000	1,000,000					3.790	3.790	MS	1,053		12/11/2017	09/01/2037
451443-ZS-7	IDAHO ST BLDG AUTH BLDG REVENU GENERAL			2	1FE	1,445,000	100.7240	1,455,462	1,445,000	1,445,000					3.870	3.870	MS	1,553		12/11/2017	09/01/2043
452024-GS-5	ILLINOIS ST MUNI ELEC AGY PWR BUILD AMERICA BONDS				1FE	3,888,885	108.2990	4,207,416	3,885,000	3,886,302		(373)			6.128	6.116	FA	99,197	238,073	07/16/2009	02/01/2021
452252-FH-7	ILLINOIS ST TOLL HIGHWAY AUTH BUILD AMERICA BONDS-DIRECT PAY			4	1FE	6,098,950	130.0730	7,804,380	6,000,000	6,078,648		(3,011)			6.184	6.052	JJ	185,520	371,040	05/12/2009	01/01/2034
454624-U5-4	INDIANA ST BOND BANK REVENUE QUALIFIED SCH CONSTR BDS			4	1FE	4,468,194	113.7270	4,969,870	4,370,000	4,423,736		(7,386)			5.490	5.250	JJ	110,627	239,913	11/22/2010	01/15/2024
454624-U6-2	INDIANA ST BOND BANK REVENUE QUALIFIED SCH CONSTR BDS				1FE	8,225,000	113.5860	9,342,449	8,225,000	8,225,000					5.490	5.490	JJ	208,216	451,553	11/19/2010	07/15/2026
455167-2S-4	INDIANA UNIV REVENUES BUILD AMERICA BONDS-T2			2	1FE	9,080,642	109.2000	9,718,800	8,900,000	8,958,797		(20,545)			6.136	5.856	FA	227,543	546,104	12/20/2010	08/01/2029
46246K-K3-5	IOWA ST FIN AUTH REVENUE BUILD AMERICA BONDS-TAXABLE-ST			4	1FE	15,135,000	119.0250	18,014,434	15,135,000	15,135,000					5.272	5.271	FA	332,466	797,917	11/10/2010	08/01/2030
46257T-BC-2	IOWA ST SPL OBLG BUILD AMERICA BONDS-IOWA IJOBS			2	1FE	12,427,000	106.1620	13,270,250	12,500,000	12,440,714		2,413			6.750	6.802	JD	70,313	843,750	07/14/2009	06/01/2034
46613C-J8-9	JEA FL ELEC SYS REVENUE TAXABLE-SUB-ISSUER SUBSIDY-BUI			4	1FE	3,795,000	115.7340	4,392,105	3,795,000	3,795,000					5.582	5.582	AO	52,959	211,837	11/03/2010	10/01/2027
46613C-WG-6	JEA FL ELEC SYS REVENUE TAXABLE-SUB-ISSUER SUBSIDY-BUI			4	1FE	7,856,316	127.0080	9,716,112	7,650,000	7,802,780		(8,164)			6.406	6.170	AO	122,515	490,059	04/22/2010	10/01/2034
46613P-D5-2	JEA FL WTR & SWR REVENUE BUILD AMERICA BONDS			4	1FE	2,500,000	122.4260	3,060,650	2,500,000	2,500,000					5.637	5.638	AO	35,231	140,925	10/22/2010	10/01/2030
46613P-R5-7	JEA FL WTR & SWR REVENUE SER B			2	1FE	8,099,048	100.0540	8,099,371	8,095,000	8,095,000		(650)			3.700	3.689	AO	74,879	299,515	09/24/2012	10/01/2034
485429-DB-7	KANSAS ST DEV FIN AUTH REVENUE BUILD AMERICA BONDS			2	1FE	18,340,000	105.8300	19,409,222	18,340,000	18,340,000					5.945	5.943	MS	363,438	1,090,313	12/02/2010	03/01/2030
485512-KR-7	KANSAS ST TURNPIKE AUTH TURNPI BUILD AMERICA BONDS-SER A-1			2	1FE	2,000,000	106.4030	2,128,060	2,000,000	2,000,000					6.470	6.471	MS	43,133	129,400	11/04/2009	09/01/2031
486296-LZ-7	KAUKAUNA WI ELEC SYS REVENUE TXBL-SER C-NEW CLEAN RENEWABLE			4	1FE	6,435,000	110.2160	7,092,400	6,435,000	6,435,000					5.000	4.996	JD	14,300	321,750	01/18/2012	12/15/2030
490748-AN-0	KENT WA COMB UTILITY SYS REVEN BUILD AMERICA BONDS-TAXABLE-SE			2	1FE	2,500,000	107.1440	2,678,600	2,500,000	2,500,000					6.120	6.121	JD	12,750	153,000	08/25/2009	12/01/2029
499764-PH-5	KNOXVILLE TN GAS REVENUE BUILD AMERICA BONDS SYS-SER P			2	1FE	569,856	104.5250	585,340	560,000	562,778		(1,172)			6.000	5.753	MS	11,200	33,600	11/17/2010	03/01/2028
499764-PK-8	KNOXVILLE TN GAS REVENUE BUILD AMERICA BONDS SYS-SER P			2	1FE	1,807,439	103.9650	1,866,172	1,795,000	1,798,488		(1,469)			6.000	5.903	MS	35,900	107,700	11/17/2010	03/01/2030
499815-JT-6	KNOXVILLE TN WSTWTR SYS REVENU BUILD AMERICA BONDS -SER C			2	1FE	8,150,000	111.1560	9,059,214	8,150,000	8,150,000					5.850	5.851	AO	119,194	476,775	11/30/2010	04/01/2030
516447-CG-2	LANSING MI TAX INCR FIN AUTH GENERAL			2	1FE	1,240,000	100.1520	1,241,885	1,240,000	1,240,000					3.925	3.925	JD	1,352		12/16/2017	06/01/2034
537011-BA-5	LITTLE BLUE VLY MO SWR DIST SW BUILD AMERICA BONDS				1FE	13,020,000	117.2860	15,270,637	13,020,000	13,020,000					6.200	6.200	MS	269,080	807,240	11/18/2010	09/01/2030
53945C-HK-9	LOS ANGELES CA WSTWTR SYS REVE TXBL-REF-GREEN BOND-SUB-SER C				1FE	12,000,000	103.4830	12,417,960	12,000,000	12,000,000					4.029	4.029	JD	40,290	251,141	05/10/2017	06/01/2039
543098-AV-9	LONGMONT CO ENTERPRISE WSTWTR BUILD AMERICA BONDS-TAXABLE-SE			2	1FE	947,239	102.6520	959,796	935,000	939,389		(1,408)			5.200	5.020	MN	8,103	48,620	08/01/2011	11/01/2030
544495-UH-5	LOS ANGELES CA DEPT WTR & PWR BUILD AMERICA BONDS			2	1FE	2,449,325	109.4800	2,737,000	2,500,000	2,454,814		917			6.166	6.319	JJ	77,075	154,150	04/07/2011	07/01/2040
544495-VX-9	LOS ANGELES CA DEPT WTR & PWR TAXABLE-SER C				1FE	2,850,000	119.2490	3,577,470	3,000,000	2,895,737		7,942			5.516	6.001	JJ	82,740	165,480	04/04/2011	07/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
544495-VZ-4	LOS ANGELES CA DEPT WTR & PWR	0		2	1FE	12,500,000	115.6080	14,451,000	12,500,000	12,500,000					7.000	7.000	JJ	437,500	875,000	11/24/2010	07/01/2041
544495-WB-6	LOS ANGELES CA DEPT WTR & PWR BUILD AMERICA BONDS			2	1FE	919,259	111.4060	941,381	845,000	869,528		(8,880)			7.003	5.258	JJ	29,588	59,175	10/27/2011	07/01/2041
544495-WB-6	LOS ANGELES CA DEPT WTR & PWR BUILD AMERICA BONDS	0		2	1FE	1,710,270	111.4060	1,671,090	1,500,000	1,570,117		(25,715)			7.003	5.258	JJ	52,522	105,045	10/27/2011	07/01/2041
546282-FE-9	LOUISIANA ST LOCAL GOVT ENVRNM BUILD AMERICA BONDS-TAXABLE-BO			2	1FE	10,196,047	109.4490	10,873,758	9,935,000	10,024,374		(28,277)			6.119	5.770	MN	101,320	607,923	10/12/2010	11/01/2035
546589-QW-5	LOUISVILLE & JEFFERSON CNTY KY BUILD AMERICA BONDS			4	1FE	7,479,600	127.2330	9,542,475	7,500,000	7,481,402		390			5.980	6.000	MN	57,308	448,500	11/18/2009	05/15/2040
546589-RT-1	LOUISVILLE & JEFFERSON CNTY KY SER A			2	1FE	4,178,829	111.7400	4,352,273	3,895,000	4,017,809		(28,702)			5.000	4.111	MN	24,885	194,750	10/06/2011	05/15/2030
546589-ZF-2	LOUISVILLE & JEFFERSON CNTY KY SER A				1FE	4,139,142	98.0550	4,088,894	4,170,000	4,140,595		1,179			3.000	3.050	MN	15,985	125,100	08/10/2016	05/15/2036
546589-ZG-0	LOUISVILLE & JEFFERSON CNTY KY SER A				1FE	4,662,369	97.2680	4,591,050	4,720,000	4,664,966		2,051			3.000	3.080	MN	18,093	141,600	08/10/2016	05/15/2037
558614-CS-0	MADISON WI WTR UTILITY REVENUE BUILD AMERICA BONDS-TAXABLE			2	1FE	4,005,000	101.0250	4,046,051	4,005,000	4,005,000					5.250	5.250	JJ	105,131	210,263	10/20/2010	01/01/2031
558614-GP-2	MADISON WI WTR UTILITY REVENUE REF & IMPT				1FE	1,387,238	110.0470	1,441,616	1,310,000	1,382,400		(4,795)			4.000	3.434	JJ	26,200	26,637	12/07/2016	01/01/2030
56045R-BW-8	MAINE ST MUNI BOND BANK QUALIFIED SCHOOL CONSTR BOND-M				1FE	4,500,000	118.2200	5,319,900	4,500,000	4,500,000					6.118	6.118	MN	45,885	275,310	01/11/2011	11/01/2026
56045R-BX-6	MAINE ST MUNI BOND BANK QUALIFIED SCH CONSTR BDS				1FE	4,373,080	114.2590	4,856,008	4,250,000	4,328,156		(7,831)			5.692	5.401	MN	40,318	241,910	05/05/2011	11/01/2025
56052F-DE-2	MAINE ST HSG AUTH MTGE PURCHAS SER G				1FE	3,411,450	103.6500	3,544,830	3,420,000	3,411,803		353			3.850	3.866	MN	16,825	131,670	01/12/2017	11/15/2040
56155C-AL-2	MAMMOTH LAKES CA JUDGEMENT REV GENERAL			2	1FE	1,235,938	99.5380	1,244,225	1,250,000	1,236,048		111			4.250	4.353	AO	9,740		10/12/2017	10/01/2032
561851-GJ-9	MANATEE CNTY FL PUBLIC UTILITI BUILD AMERICA BONDS-RECOVERY Z			2	1FE	1,710,000	110.5870	1,891,038	1,710,000	1,710,000					7.378	7.379	AO	31,541	126,164	12/17/2010	10/01/2035
561851-GK-6	MANATEE CNTY FL PUBLIC UTILITI BUILD AMERICA BONDS-RECOVERY Z			2	1FE	1,500,000	110.4710	1,657,065	1,500,000	1,500,000					7.178	7.180	AO	26,918	107,670	12/17/2010	10/01/2030
563039-AK-2	MANHATTAN KS SALES TAX SPL OBL BUILD AMERICA BONDS TAXABLE-DO			2	1FE	1,008,940	102.7910	1,027,910	1,000,000	1,005,204		(569)			6.515	6.421	JD	5,429	65,150	12/08/2009	12/01/2026
57419R-D7-7	MARYLAND ST CMNTY DEV ADMIN DE MULTIFAMILY HSG			2	1FE	1,990,000	99.1240	1,982,480	2,000,000	1,990,044		44			3.797	3.831	MS	25,313		12/06/2017	03/01/2039
575718-AE-1	MASS INSTITUTE OF TECH MASSIN 3.959 07/01/38				1FE	12,588,021	110.0180	13,807,309	12,550,000	12,585,586		(1,122)			3.959	3.939	JJ	248,427	496,855	09/01/2015	07/01/2038
57584X-6P-1	MASSACHUSETTS ST DEV FIN AGY R GENERAL			2	1FE	8,485,000	99.6880	8,458,527	8,485,000	8,485,000					3.805	3.805	JJ	10,762		12/13/2017	01/01/2037
57584X-6Q-9	MASSACHUSETTS ST DEV FIN AGY R GENERAL			2	1FE	19,130,000	99.8950	19,109,914	19,130,000	19,130,000					3.955	3.955	JJ	25,220		12/13/2017	01/01/2042
576051-EF-9	MASSACHUSETTS ST WTR RESOURCES REF-GEN-SER C			2	1FE	14,690,000	105.9820	15,568,756	14,690,000	14,690,000					4.000	4.000	FA	244,833	587,600	11/10/2011	08/01/2032
586200-PL-5	MEMPHIS TN SANTN SWR SYS REVEN BUILD AMERICA BONDS-RECOVERY Z			2	1FE	3,000,000	105.9330	3,177,990	3,000,000	3,000,000					5.709	5.709	AO	42,818	171,270	11/19/2010	10/01/2025
586200-PM-3	MEMPHIS TN SANTN SWR SYS REVEN BUILD AMERICA BONDS-RECOVERY Z			2	1FE	5,080,000	106.3310	5,401,615	5,080,000	5,080,000					6.100	6.100	AO	77,470	309,880	11/19/2010	10/01/2030
590545-SN-0	MESA AZ UTILITY SYS REVENUE BUILD AMERICA BONDS			2	1FE	8,801,880	106.3040	9,333,491	8,780,000	8,774,553		(4,116)			6.375	6.330	JJ	279,863	559,725	05/28/2009	07/01/2033
590545-SP-5	MESA AZ UTILITY SYS REVENUE BUILD AMERICA BONDS			2	1FE	5,313,751	109.1440	5,735,517	5,255,000	5,273,079		(6,522)			6.100	5.950	JJ	160,278	320,555	05/20/2010	07/01/2034
59067A-BJ-1	MESA CO ST CLG AUXILIARY FACS BUILD AMERICA BONDS			4	1FE	6,500,000	122.9210	7,989,865	6,500,000	6,500,000					5.800	5.799	MN	48,172	377,000	09/25/2009	05/15/2040
59259Y-DK-2	MET TRANSPRTN AUTH NY REVENUE BUILD AMERICA BONDS-TAXABLE-TR			4	1FE	10,000,000	119.2550	11,925,500	10,000,000	10,000,000					6.200	6.201	MN	79,222	620,000	07/01/2010	11/15/2026
59266T-EC-1	MET WTR DIST OF STHRN CA BUILD AMERICA BONDS-ISSUER SUB			2	1FE	7,500,000	110.9010	8,317,575	7,500,000	7,500,000					6.947	6.947	JJ	260,513	521,025	12/16/2010	07/01/2040
59334P-CN-5	MIAMI-DADE CNTY FL TRANSIT SAL BUILD AMERICA BOND-TAXABLE-SER			2	1FE	2,000,000	106.7780	2,135,560	2,000,000	2,000,000					6.710	6.711	JJ	67,100	134,200	09/17/2009	07/01/2029
59334P-CP-0	MIAMI-DADE CNTY FL TRANSIT SAL	0		2	1FE	7,668,010	107.0090	7,490,630	7,000,000	7,592,846		(18,565)			6.910	6.115	JJ	241,850	483,700	07/05/2013	07/01/2039
593791-EL-6	MIAMI UNIV OH BUILD AMERICA BONDS-TAXABLE-SE			4	1FE	2,000,000	118.5280	2,370,560	2,000,000	2,000,000					6.543	6.544	MS	43,620	130,860	12/16/2010	09/01/2025
604115-BW-4	MINNESOTA ST PUBLIC FACS AUTH TAXABLE-SER D-BUILD AMER BDS-D				1FE	15,506,733	114.0840	17,956,822	15,740,000	15,567,633		10,084			4.880	5.001	MS	256,037	768,112	11/03/2010	03/01/2030
604115-BX-2	MINNESOTA ST PUBLIC FACS AUTH TAXABLE-SER D-BUILD AMER BDS-D				1FE	5,208,956	114.2150	6,087,660	5,330,000	5,238,070		4,807			4.900	5.081	MS	87,057	261,170	11/03/2010	03/01/2031
60416H-3Q-5	MINNESOTA ST HGR EDU FACS AUTH REF-CARLETON COLLEGE				1FE	2,110,000	103.9790	2,193,957	2,110,000	2,110,000					3.750	3.750	MS	26,375	21,320	04/28/2017	03/01/2038
60636A-BH-5	MISSOURI ST HLTH & EDUCTNL FAC WASHINGTON UNIV-SER A-TXBL			4	1FE	12,281,375	120.7120	14,817,398	12,275,000	12,279,944		(225)			5.058	5.054	MN	79,333	620,870	06/21/2011	11/15/2037
60636A-EC-3	MISSOURI ST HLTH & EDUCTNL FAC TXBL-WASHINGTON UNIV-SER A				1FE	273,213	102.4990	281,872	275,000	273,566		70			3.535	3.580	FA	3,672	9,721	09/28/2012	02/15/2033
610763-PG-3	MONROE CNTY NY WTR AUTH TAXABLE B-BUILD AMER BDS			2	1FE	4,234,049	126.1040	5,107,212	4,050,000	4,182,490		(8,831)			6.259	5.840	FA	105,621	253,490	02/08/2011	08/01/2030
610763-PH-1	MONROE CNTY NY WTR AUTH TAXABLE B-BUILD AMER BDS			4	1FE	8,353,280	139.6250	11,170,000	8,000,000	8,312,452		(6,816)			6.459	6.130	FA	215,300	516,720	01/05/2011	08/01/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
616110-CL-4	MOORESVILLE NC ENTERPRISE SYS BUILD AMERICA BONDS-RECOVERY Z			2	1FE	3,000,000	107.8360	3,235,080	3,000,000	3,000,000					6.305	6.305	MN	31,525	189,150	04/16/2010	05/01/2031
622634-FX-6	MOUNT PLEASANT SC WTR & SWR RE SER A				1FE	5,402,485	103.9580	5,717,690	5,500,000	5,403,658		(1,173)			3.750	3.850	JD	17,188	111,146	04/27/2017	06/01/2047
623115-AD-4	MT SINAI HOSPITAL BASIC				1FE	10,000,000	101.3240	10,132,400	10,000,000	10,000,000					3.981	3.981	JJ	11,058		12/15/2017	07/01/2048
628577-KY-3	MYRTLE BEACH SC WTR & SWR REVE SYS			2	1FE	259,103	105.8480	275,205	260,000	259,389		54			4.000	4.031	MS	3,467	10,400	11/18/2011	03/01/2027
628577-KZ-0	MYRTLE BEACH SC WTR & SWR REVE SYS			2	1FE	245,770	107.3650	268,413	250,000	246,812		195			4.125	4.260	MS	3,438	10,313	11/18/2011	03/01/2032
63948W-AR-3	NDSU RESEARCH & TECHNOLOGY PAR TXBL-REF-ND ST UNIVERSITY-LEAS				1FE	3,254,113	98.1980	3,191,435	3,250,000	3,253,864		(204)			3.541	3.530	MN	19,180	115,083	10/11/2016	05/01/2032
63968A-QH-1	NEBRASKA ST PUBLIC PWR DIST RE BUILD AMERICAN BONDS-GEN-A-TAX			2	1FE	4,228,260	104.3630	4,310,192	4,130,000	4,205,775		(3,407)			7.399	7.180	JJ	152,789	305,579	06/22/2009	01/01/2035
63968A-UT-0	NEBRASKA ST PUBLIC PWR DIST RE GEN-SER B			2	1FE	247,645	102.2400	255,600	250,000	248,110		95			3.375	3.440	JJ	4,219	8,438	10/17/2012	01/01/2033
64469D-B4-2	NEW HAMPSHIRE ST HSG FIN AUTHS TXBL-REF-ACQ-SER A SER A				1FE	360,000	99.4640	358,070	360,000	360,000					3.611	3.611	JJ	7,836		04/27/2017	07/01/2028
64469D-B5-9	NEW HAMPSHIRE ST HSG FIN AUTHS TXBL-REF-ACQ-SER A SER A				1FE	2,255,000	101.6080	2,291,260	2,255,000	2,255,000					4.077	4.077	JJ	55,417		04/27/2017	01/01/2034
64469D-E7-2	NEW HAMPSHIRE ST HSG FIN AUTHS SINGLE FAMILY HSG			2	1FE	700,000	100.1260	700,882	700,000	700,000					3.736	3.736	JJ	2,252		11/17/2017	01/01/2033
646139-W3-5	NEW JERSEY ST TURNPIKE AUTH BUILD AMERICA BDS-TAXABLE-SER				1FE	5,000,000	154.7400	7,737,000	5,000,000	5,000,000					7.414	7.414	JJ	185,350	370,700	04/20/2009	01/01/2040
646139-X8-3	NEW JERSEY ST TURNPIKE AUTH	0		4	1FE	6,000,000	149.7710	8,986,260	6,000,000	6,000,000					7.102	7.102	JJ	213,060	426,120	12/08/2010	01/01/2041
64711N-JV-8	NEW MEXICO ST FIN AUTH REVENUE TAXABLE-SR LIEN-PUB PJ-D2			2	1FE	4,500,000	104.4070	4,698,315	4,500,000	4,500,000					6.070	6.071	JD	22,763	273,150	09/25/2009	06/01/2036
649710-PC-1	NEW YORK CITY NY TRANSITIONALF REF-FUTRUE TAX SECD-SER C			2	1FE	8,735,000	105.3650	9,203,633	8,735,000	8,735,000					4.000	4.000	MN	58,233	349,400	10/14/2011	11/01/2029
649710-PD-9	NEW YORK CITY NY TRANSITIONALF REF-FUTRUE TAX SECD-SER C			2	1FE	10,898,690	105.1040	11,561,440	11,000,000	10,923,540		4,460			4.000	4.070	MN	73,333	440,000	10/14/2011	11/01/2030
649710-PE-7	NEW YORK CITY NY TRANSITIONALF REF-FUTRUE TAX SECD-SER C			2	1FE	1,632,558	104.9920	1,737,618	1,655,000	1,637,658		916			4.000	4.100	MN	11,033	66,200	10/14/2011	11/01/2031
64972F-L2-0	NEW YORK CITY NY MUNI WTR FIN BUILD AMERICA BONDS-TAXABLE-SE			2	1FE	16,955,850	141.1110	21,166,650	15,000,000	16,807,653		(37,774)			6.011	5.131	JD	40,073	901,650	09/16/2013	06/15/2042
64972F-L3-8	NEW YORK CITY NY MUNI WTR FIN BUILD AMERICA BONDS-TAXABLE-SE			2	1FE	5,021,200	109.7020	5,485,100	5,000,000	5,006,935		(2,530)			6.491	6.429	JD	14,424	324,550	01/18/2011	06/15/2042
64972F-Y2-6	NEW YORK CITY NY MUNI WTR FIN TAXABLE-2ND GEN RESOLUTION			2	1FE	15,790,710	111.0530	17,402,005	15,670,000	15,713,834		(13,142)			6.282	6.177	JD	43,751	984,389	11/23/2010	06/15/2042
64986D-ES-0	NEW YORK ST ENVRNMNTL FACS COR TXBL-REF-NEW YORK CITY MUNI WT				1FE	11,637,355	104.1920	11,982,080	11,500,000	11,632,925		(4,430)			3.816	3.721	JD	19,504	294,998	04/17/2017	06/15/2034
64986D-ET-8	NEW YORK ST ENVRNMNTL FACS COR TXBL-REF-NEW YORK CITY MUNI WT				1FE	6,000,000	104.5380	6,272,280	6,000,000	6,000,000					3.866	3.866	JD	10,309	155,929	04/06/2017	06/15/2035
64986D-EU-5	NEW YORK ST ENVRNMNTL FACS COR TXBL-REF-NEW YORK CITY MUNI WT				1FE	3,300,000	104.9660	3,463,878	3,300,000	3,300,000					3.916	3.916	JD	5,743	86,870	04/06/2017	06/15/2036
649902-6W-8	NEW YORK ST DORM AUTH ST PERSO SER E			2	1FE	5,970,000	104.4840	6,269,040	6,000,000	5,977,947		1,461			4.000	4.040	FA	90,667	240,000	10/04/2011	08/15/2029
649902-S6-1	NEW YORK ST DORM AUTH ST PERSO BUILD AMERICA BONDS-SER C				1FE	7,877,754	122.8690	9,780,372	7,960,000	7,899,398		3,382			5.652	5.740	FA	169,962	449,899	03/24/2010	02/15/2030
649902-T3-7	NEW YORK ST DORM AUTH ST PERSO BUILD AMERICA BONDS			4	1FE	8,310,563	128.6870	10,166,273	7,900,000	8,263,099		(8,492)			5.600	5.247	MS	130,262	442,400	06/22/2011	03/15/2040
64990E-AY-3	NEW YORK ST DORM AUTH ST PERSO SER G			2	1FE	1,889,645	104.3080	1,981,852	1,900,000	1,891,951		436			4.000	4.041	FA	28,711	76,000	12/02/2011	08/15/2031
650035-VC-9	NEW YORK ST URBAN DEV CORP REV BUILD AMERICA BONDS-TAXABLE-ST				1FE	7,000,000	111.9730	7,838,110	7,000,000	7,000,000					5.210	5.210	MS	107,384	364,700	12/02/2010	03/15/2023
658289-ZC-0	NORTH CAROLINA ST UNIV AT RALE BUILD AMERICA BONDS-SER B			2	1FE	3,000,000	110.2580	3,307,740	3,000,000	3,000,000					5.927	5.927	AO	44,453	177,810	04/21/2010	10/01/2030
658308-AA-9	NORTH CAROLINA ST TURNPIKE AUT BUILD AMERICA BONDS			4	1FE	6,452,880	117.5640	7,900,301	6,720,000	6,530,326		12,876			5.318	5.678	JJ	178,685	357,370	11/12/2010	01/01/2031
65830T-AG-0	NORTH CAROLINA ST TURNPIKE AUT BUILD AMERICA BONDS-TAXABLE-SE			2	1FE	1,995,260	104.4810	2,089,620	2,000,000	1,996,128		151			6.700	6.721	JJ	67,000	134,000	07/15/2009	01/01/2039
65887P-PN-9	NORTH DAKOTA ST PUBLIC FIN AUT TXBL-CAPITAL FING PROGRAM-SER			2	1FE	515,000	102.6600	528,699	515,000	515,000					4.250	4.250	JD	1,824	21,888	04/09/2014	06/01/2029
65887P-PP-4	NORTH DAKOTA ST PUBLIC FIN AUT TXBL-CAPITAL FING PROGRAM-SER			2	1FE	531,892	102.1020	546,246	535,000	532,455		152			4.250	4.300	JD	1,895	22,738	04/09/2014	06/01/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
65887P-PQ-2	NORTH DAKOTA ST PUBLIC FIN AUT TXBL-CAPITAL FING PROGRAM-SER			2	1FE	556,623	102.1700	572,152	560,000	557,186		152			4.300	4.350	JD	2,007	24,080	04/09/2014	06/01/2031
65887P-PR-0	NORTH DAKOTA ST PUBLIC FIN AUT TXBL-CAPITAL FING PROGRAM-SER			2	1FE	583,163	102.4920	599,578	585,000	583,461		75			4.375	4.400	JD	2,133	25,594	04/09/2014	06/01/2032
65887P-PS-8	NORTH DAKOTA ST PUBLIC FIN AUT TXBL-CAPITAL FING PROGRAM-SER			2	1FE	604,126	102.4510	624,951	610,000	604,945		224			4.375	4.450	JD	2,224	26,688	04/09/2014	06/01/2033
65887P-PT-6	NORTH DAKOTA ST PUBLIC FIN AUT TXBL-CAPITAL FING PROGRAM-SER			2	1FE	375,000	102.6560	384,960	375,000	375,000					4.500	4.500	JD	1,406	16,875	04/09/2014	06/01/2034
660043-AG-5	N HUDSON NJ SEWERAGE AUTH GROS TXBL-SER B			4	1FE	7,000,000	111.2670	7,788,690	7,000,000	7,000,000					5.246	5.246	JD	30,602	367,220	05/18/2012	06/01/2032
662903-MK-6	N TEXAS ST MUNI WTR DIST WTR S BUILD AMERICA BONDS			2	1FE	10,701,488	108.7240	11,589,978	10,660,000	10,674,304		(4,829)			5.910	5.855	MS	210,002	630,006	11/17/2010	09/01/2034
663903-DN-9	NORTHEAST OH REGL SWR DIST TAXABLE-IMPT-BUILD AMERBDS			4	1FE	20,000,000	120.4940	24,098,800	20,000,000	20,000,000					5.438	5.438	MN	138,971	1,087,600	11/05/2010	11/15/2032
664675-AL-9	NORTHEASTERN UNIVERSITY NEUNIV 4.611 03/01/26				1FE	1,375,000	102.5200	1,409,650	1,375,000	1,375,000					4.611	4.611	MS	21,134	63,401	01/10/2014	03/01/2026
664754-Q8-4	NORTHERN ARIZ UNIV REVS	0		2	1FE	5,354,000	109.5150	5,475,750	5,000,000	5,314,100		(9,851)			6.687	6.097	JD	27,863	334,350	07/05/2013	06/01/2039
668444-AM-4	NORTHWESTERN UNIVERSITY NWUNI 3.688 12/01/38				1FE	15,000,000	105.8940	15,884,100	15,000,000	15,000,000					3.688	3.688	JD	46,100	553,200	04/29/2015	12/01/2038
67704L-AA-9	OGLETHORPE GA PWR CORP FIRST MTG			4	1FE	4,926,850	111.8490	5,592,450	5,000,000	4,941,916		2,422			5.534	5.650	JJ	138,350	276,700	11/05/2010	01/01/2035
677555-YE-8	OHIO ST ECON DEV REVENUE TAXABLE-OHIO ENTERPRISE-SER 2			4	1FE	3,045,000	100.3530	3,055,749	3,045,000	3,045,000					8.000	8.000	MJSD	20,300	243,600	04/16/2009	03/01/2029
677555-YG-3	OHIO ST ECON DEV REVENUE TAXABLE-OHIO ENTERPRISE BD-4			4	1FE	1,490,000	100.3020	1,494,500	1,490,000	1,490,000					6.000	6.002	JD	7,450	89,400	09/15/2009	12/01/2020
67756A-3L-4	OHIO ST HGR EDUCTNL FAC COMMIS CLEVELAND CLINIC HLTH			2	1FE	5,000,000	104.3510	5,217,550	5,000,000	5,000,000					4.000	4.000	JJ	100,000	200,000	04/25/2012	01/01/2034
677632-G8-8	OHIO ST UNIV TXBL-SER A				1FE	12,500,000	103.6760	12,959,500	12,500,000	12,500,000					3.798	3.798	JD	39,563	474,750	03/03/2016	12/01/2046
677632-MV-0	OHIO ST UNIV BUILD AMERICA BONDS				1FE	5,502,285	121.4930	6,852,205	5,640,000	5,518,709		2,853			4.910	5.072	JD	23,077	276,924	06/30/2011	06/01/2040
677659-T9-5	OHIO ST WTR DEV AUTH REVENUE BUILD AMERICA BONDS			2	1FE	10,000,000	108.9220	10,892,200	10,000,000	10,000,000					6.150	6.150	JD	51,250	615,000	06/30/2010	06/01/2038
677659-V6-8	OHIO ST WTR DEV AUTH REVENUE BUILD AMERICA BONDS			4	1FE	8,165,712	113.2220	8,418,056	7,435,000	7,953,466		(38,829)			4.817	4.000	JD	29,845	358,144	12/20/2011	12/01/2030
67766W-QG-0	OHIO ST WTR DEV AUTH WTR POLL TAXABLE-LN FD-B-2-WTR QUALITY-			4	1FE	14,838,850	115.4280	17,891,340	15,500,000	15,035,987		33,701			4.879	5.262	JD	63,020	756,245	04/01/2011	12/01/2034
678331-CY-3	OKANOGAN CNTY WA PUBLIC UTIL D BUILD AMERICA BONDS			4	1FE	3,646,230	120.8270	4,228,945	3,500,000	3,618,893		(4,525)			5.946	5.620	JD	17,343	208,110	09/22/2010	12/01/2035
679468-UM-8	OLATHE KS WTR & SWR SYS REVENU BUILD AMERICA BONDS			2	1FE	1,520,000	107.8830	1,639,822	1,520,000	1,520,000					5.550	5.550	JJ	42,180	84,360	12/08/2010	07/01/2027
679468-UN-6	OLATHE KS WTR & SWR SYS REVENU BUILD AMERICA BONDS			2	1FE	1,575,000	108.0740	1,702,166	1,575,000	1,575,000					5.650	5.650	JJ	44,494	88,988	12/08/2010	07/01/2028
679468-UP-1	OLATHE KS WTR & SWR SYS REVENU BUILD AMERICA BONDS			2	1FE	1,635,000	108.2980	1,770,672	1,635,000	1,635,000					5.750	5.750	JJ	47,006	94,013	12/08/2010	07/01/2029
679468-UQ-9	OLATHE KS WTR & SWR SYS REVENU BUILD AMERICA BONDS			2	1FE	1,695,000	108.2820	1,835,380	1,695,000	1,695,000					5.850	5.850	JJ	49,579	99,158	12/08/2010	07/01/2030
679468-UW-6	OLATHE KS WTR & SWR SYS REVENU BUILD AMERICA BONDS			2	1FE	7,092,883	108.0870	7,674,177	7,100,000	7,094,194		221			6.000	6.008	JJ	213,000	426,000	12/08/2010	07/01/2036
681793-7H-2	OMAHA NE PUBLIC PWR DIST ELEC SER B			2	1FE	11,880,000	106.8980	12,699,482	11,880,000	11,880,000					4.000	4.000	FA	198,000	475,200	11/16/2011	02/01/2031
681810-HU-4	OMAHA NE SANTN SWR REVENUE SYS			2	1FE	2,284,314	106.7880	2,456,124	2,300,000	2,288,006		692			4.000	4.052	MN	11,756	92,000	12/06/2011	11/15/2031
68428T-AC-1	ORANGE CNTY CA SANTN DIST WSTW BUILD AMERICA BONDS			4	1FE	18,356,580	128.1590	23,068,620	18,000,000	18,279,316		(12,549)			6.350	6.181	FA	476,250	1,143,000	11/29/2010	02/01/2032
70213H-AD-0	PARTNERS HEALTHCARE SYST BASIC			2	1FE	15,000,000	99.4820	14,922,300	15,000,000	15,000,000					3.765	3.765	JJ	4,706		12/15/2017	07/01/2048
702285-EJ-2	PASADENA CA WTR REVENUE BUILD AMERICA BONDS			2	1FE	6,395,000	113.2310	7,241,122	6,395,000	6,395,000					7.000	7.000	JD	37,304	447,650	12/14/2010	06/01/2030
707533-GQ-2	PENN IN HIGH SCH BLDG CORP BUILD AMERICA BONDS-RECOVERY Z			2	1FE	5,000,000	103.6450	5,182,250	5,000,000	5,000,000					5.650	5.650	JJ	130,264	282,500	11/24/2010	01/15/2030
708292-EU-7	PENNINGTON CNTY SD COPS BUILD AMERICA BONDS-TAXABLE-SE			2	1FE	3,925,000	108.2090	4,247,203	3,925,000	3,925,000					6.250	6.250	JD	20,443	245,313	11/18/2010	12/01/2032
709235-ZR-9	PENNSYLVANIA ST UNIV TXBL-SER B				1FE	6,280,000	103.0930	6,474,240	6,280,000	6,280,000					3.573	3.573	MS	74,795	77,911	04/20/2017	09/01/2037
709235-ZS-7	PENNSYLVANIA ST UNIV TXBL-SER B				1FE	15,000,000	105.5390	15,830,850	15,000,000	15,000,000					3.793	3.793	MS	189,650	197,552	04/20/2017	09/01/2047
71884A-VC-0	PHOENIX AZ CIVIC IMPT CORP EXC TAXABLE-SR LIEN-SER B			2	1FE	4,925,000	108.4730	5,342,295	4,925,000	4,925,000					5.315	5.315	JJ	130,882	261,764	05/18/2011	07/01/2031
71884A-YF-0	PHOENIX AZ CIVIC IMPT CORP EXC SUB TAX-TXBL-REF-SER B				1FE	845,000	100.2100	846,775	845,000	845,000					3.602	3.602	JJ	15,218	30,437	04/22/2015	07/01/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
71884A-YH-6	PHOENIX AZ CIVIC IMPT CORP EXC SUB TAX-TXBL-REF-SER B				1FE	4,000,000	99.6340	3,985,360	4,000,000	4,000,000					3.992	3.992	JJ	79,840	159,680	04/22/2015	07/01/2035
720653-KB-9	PIERCE CNTY WA SWR REVENUE BUILD AMERICA BONDS-DIRECT PMT			2	1FE	14,060,000	102.8660	14,462,960	14,060,000	14,060,000					5.150	5.151	FA	301,704	724,090	10/06/2010	08/01/2034
720653-LE-2	PIERCE CNTY WA SWR REVENUE			2	1FE	7,765,000	102.4670	7,956,563	7,765,000	7,765,000					3.500	3.500	FA	113,240	271,775	08/23/2012	08/01/2033
73358W-HB-3	PORT AUTH OF NEW YORK & NEW JE CONS-ONE HUNDRED SEVENTY-SECON			2	1FE	4,932,600	106.4210	5,321,050	5,000,000	4,945,966		2,568			4.250	4.350	AO	53,125	212,500	04/04/2012	10/01/2032
73358W-TZ-7	PORT AUTH OF NEW YORK & NEW JE TXBL-CONSOL-SER 187				1FE	10,000,000	108.0420	10,804,200	10,000,000	10,000,000					4.426	4.426	AO	93,438	442,600	10/08/2014	10/15/2034
73474T-AP-5	PORT OF MORROW OR TRANSMISSION TXBL-BONNEVILLE COOPERATION PR				1FE	14,152,181	94.0020	13,230,782	14,075,000	14,147,932		(2,893)			2.987	2.951	MS	140,140	420,420	08/02/2016	09/01/2036
735389-XZ-6	PORT OF SEATTLE WA REVENUE TXBL-REF-1ST LIEN-SER C				1FE	230,000	98.4000	226,320	230,000	230,000					3.050	3.050	AO	1,754	7,015	07/20/2016	10/01/2029
735389-YA-0	PORT OF SEATTLE WA REVENUE TXBL-REF-1ST LIEN-SER C				1FE	295,000	98.4760	290,504	295,000	295,000					3.125	3.125	AO	2,305	9,219	07/20/2016	10/01/2030
735389-YB-8	PORT OF SEATTLE WA REVENUE TXBL-REF-1ST LIEN-SER C				1FE	515,000	98.8000	508,820	515,000	515,000					3.230	3.230	AO	4,159	16,635	07/20/2016	10/01/2031
735389-YC-6	PORT OF SEATTLE WA REVENUE TXBL-REF-1ST LIEN-SER C				1FE	280,000	99.1130	277,516	280,000	280,000					3.320	3.320	AO	2,324	9,296	07/20/2016	10/01/2032
73541W-AS-1	PORT SAINT LUCIE FL SPL OBLIG TXBL-REF				1FE	1,745,000	102.3060	1,785,240	1,745,000	1,745,000					4.357	4.357	JJ	38,015	13,728	04/07/2017	07/01/2035
744434-CW-9	PUBLIC PWR GENERATION AGY NE R BUILD AMERICA BONDS-WHELAN ENE			4	1FE	6,000,000	128.1610	7,689,660	6,000,000	6,000,000					7.242	7.242	JJ	217,260	434,520	07/13/2009	01/01/2041
746189-QU-6	PURDUE UNIV IN UNIV REVENUES BUILD AMERICA BONDS-TAXABLE-ST			4	1FE	10,000,000	118.6710	11,867,100	10,000,000	10,000,000					5.184	5.183	JJ	259,200	518,400	11/05/2010	07/01/2030
746189-UH-0	PURDUE UNIV IN UNIV REVENUES TXBL-REF-SER BB-2				1FE	2,020,805	101.4350	1,977,983	1,950,000	2,011,917		(3,222)			3.808	3.526	JJ	37,128	74,256	02/17/2015	07/01/2032
751100-JR-0	RALEIGH NC COMB ENTERPRISE SYS REF-SER A			2	1FE	10,258,575	108.0740	10,267,030	9,500,000	9,927,909		(75,378)			4.000	3.051	MS	126,667	380,000	05/03/2013	03/01/2032
75902J-AR-0	REGL PUBLIC TRANSPRTN AUTH AZ BUILD AMERICA BONDS-TAXABLE-SE			2	1FE	3,035,430	105.7610	3,172,830	3,000,000	3,006,776		(4,187)			6.310	6.150	JJ	94,650	189,300	06/26/2009	07/01/2022
759911-S6-8	REGL TRANSPRTN AUTH IL BUILD AMERICA BONDS			4	1FE	5,281,497	115.4480	6,153,378	5,330,000	5,292,003		1,592			6.000	6.075	JJ	159,900	319,800	03/24/2010	07/01/2035
76218T-SB-1	RHODE ISLAND ST CLEAN WTR FIN REVOLVING FUND POOLED LOAN-SER			2	1FE	4,424,497	107.5970	4,422,237	4,110,000	4,281,246		(33,026)			4.000	3.051	AO	41,100	164,400	05/22/2013	10/01/2029
76218T-SC-9	RHODE ISLAND ST CLEAN WTR FIN REVOLVING FUND POOLED LOAN-SER			2	1FE	3,654,110	107.0850	3,646,244	3,405,000	3,540,752		(26,151)			4.000	3.091	AO	34,050	136,200	05/22/2013	10/01/2030
76218T-SD-7	RHODE ISLAND ST CLEAN WTR FIN REVOLVING FUND POOLED LOAN-SER			2	1FE	3,268,539	108.3460	3,315,388	3,060,000	3,173,780		(21,880)			4.000	3.151	AO	30,600	122,400	05/22/2013	10/01/2031
76218T-SE-5	RHODE ISLAND ST CLEAN WTR FIN REVOLVING FUND POOLED LOAN-SER			2	1FE	4,071,903	106.3920	4,074,814	3,830,000	3,962,141		(25,367)			4.000	3.211	AO	38,300	153,200	05/22/2013	10/01/2032
76218T-SF-2	RHODE ISLAND ST CLEAN WTR FIN REVOLVING FUND POOLED LOAN-SER			2	1FE	3,751,284	105.9320	3,755,289	3,545,000	3,657,817		(21,620)			4.000	3.271	AO	35,450	141,800	05/22/2013	10/01/2033
765433-KP-1	RICHMOND VA PUBLIC UTILITY REV REF-REV				1FE	5,142,200	107.6090	5,380,450	5,000,000	5,136,509		(5,253)			4.000	3.790	JJ	92,222	121,111	11/17/2016	01/15/2036
765433-KQ-9	RICHMOND VA PUBLIC UTILITY REV REF-REV				1FE	10,260,900	107.3860	10,738,600	10,000,000	10,251,162		(8,962)			4.000	3.813	JJ	184,444	242,222	11/17/2016	01/15/2037
765433-KR-7	RICHMOND VA PUBLIC UTILITY REV REF-REV				1FE	5,107,100	107.1650	5,358,250	5,000,000	5,103,804		(3,004)			4.000	3.859	JJ	92,222	121,111	11/17/2016	01/15/2040
773038-DQ-4	ROCKDALE CNTY GA WTR & SEWERAG TXBL-REF			2	1FE	2,500,000	100.7790	2,519,475	2,500,000	2,500,000					3.210	3.210	JJ	40,125	80,250	03/12/2013	07/01/2025
786005-PM-4	SACRAMENTO CA MUNI UTILITY DIS BUILD AMERICA BONDS-SER V			4	1FE	7,029,000	131.5220	8,680,452	6,600,000	6,967,884		(10,971)			6.322	5.824	MN	53,316	417,252	06/14/2011	05/15/2036
793323-LT-1	SAINT PETERSBURG FL PUBLIC UTI BUILD AMERICA BONDS			2	1FE	2,320,000	110.1140	2,554,645	2,320,000	2,320,000					6.000	6.001	AO	34,800	139,200	12/08/2010	10/01/2030
793323-LU-8	SAINT PETERSBURG FL PUBLIC UTI BUILD AMERICA BONDS			2	1FE	3,440,000	110.3080	3,794,595	3,440,000	3,440,000					6.250	6.250	AO	53,750	215,000	12/08/2010	10/01/2035
793323-MP-8	SAINT PETERSBURG FL PUBLIC UTI SER A			2	1FE	1,038,072	103.6260	1,082,892	1,045,000	1,039,582		333			3.400	3.451	AO	8,883	35,530	12/19/2012	10/01/2030
795685-DW-3	SALT LAKE CNTY UT SALES TAX RE BUILD AMERICA BONDS			2	1FE	3,050,000	107.8900	3,290,645	3,050,000	3,050,000					5.100	5.100	MN	25,925	155,550	10/20/2010	11/01/2032
795685-DX-1	SALT LAKE CNTY UT SALES TAX RE BUILD AMERICA BONDS			2	1FE	5,790,000	108.1690	6,262,985	5,790,000	5,790,000					5.200	5.200	MN	50,180	301,080	10/20/2010	11/01/2035
796166-CE-4	SAN ANGELO TX WTRWKS & SEWER SAN ANGELO TX SEWER & WATER SY				1FE	500,000	102.4720	512,360	500,000	500,000					4.032	4.032	FA	7,616	3,360	05/18/2017	02/15/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
	SAN ANGELO TX WTRWKS & SEWER SAN ANGELO TX WATER &																				
796166-CF-1	SEWER				1FE	1,000,000	102.8060	1,028,060	1,000,000	1,000,000					4.261	4.261	FA	16,097	7,102	05/18/2017	02/15/2037
796253-Z6-2	SAN ANTONIO TX ELEC & GAS REVE TXBL				1FE	7,000,000	108.5850	7,600,950	7,000,000	7,000,000					4.077	4.077	FA	118,913	285,390	03/20/2012	02/01/2029
796253-Z7-0	SAN ANTONIO TX ELEC & GAS REVE TXBL				1FE	6,847,673	109.4310	7,381,121	6,745,000	6,830,069		(5,515)			4.127	3.993	FA	115,986	278,366	01/26/2016	02/01/2030
796311-CX-4	SAN ANTONIO TX MUNI DRAIN UTIL REF			2	1FE	2,606,154	107.5860	2,587,443	2,405,000	2,517,492		(20,196)			4.000	3.001	FA	40,083	96,200	04/25/2013	02/01/2029
79642B-LS-0	SAN ANTONIO TX WTR REVENUE BUILD AMERICA BONDS			2	1FE	2,400,000	109.1510	2,619,624	2,400,000	2,400,000					6.170	6.170	MN	18,921	148,080	11/12/2010	05/15/2032
79642B-LT-8	SAN ANTONIO TX WTR REVENUE BUILD AMERICA BONDS			2	1FE	6,838,518	109.3040	7,427,207	6,795,000	6,830,370		(1,275)			6.220	6.168	MN	54,005	422,649	05/26/2011	05/15/2034
	SAN FRANCISCO CITY & CNTY CA C BUILD AMERICA																				
79765D-XJ-4	BONDS-SER D-TAXA			4	1FE	3,030,000	122.9120	3,724,234	3,030,000	3,030,000					6.362	6.361	MN	32,128	192,769	09/24/2009	11/01/2029
	SAN FRANCISCO CITY & CNTY CA P TXBL-GREEN BOND-SER																				
79765R-P8-6	C				1FE	8,435,000	102.1410	8,615,593	8,435,000	8,435,000					3.800	3.800	MN	53,422	282,244	11/29/2016	11/01/2033
	SAN FRANCISCO CITY & CNTY CA P BUILD AMERICA BDS-																				
79765R-SV-2	SER B			4	1FE	14,872,500	128.6710	19,300,650	15,000,000	14,893,514		3,801			6.000	6.069	MN	150,000	900,000	06/14/2010	11/01/2040
797669-UP-1	SAN FRANCISCO CA BAY AREA RAPI TXBL-SER B			2	1FE	3,815,000	104.4430	3,984,500	3,815,000	3,815,000					4.087	4.087	JJ	77,960	155,919	09/21/2012	07/01/2032
79772E-BJ-7	SAN FRANCISCO CITY & CNTY CA GENERAL			2	1FE	4,145,588	100.6410	4,277,243	4,250,000	4,145,977		389			3.750	3.930	MS	23,021		12/18/2017	09/01/2037
79772E-BK-4	SAN FRANCISCO CITY & CNTY CA GENERAL			2	1FE	9,818,500	100.1310	10,013,100	10,000,000	9,818,711		211			4.000	4.105	MS	57,778		10/27/2017	09/01/2048
	SANTA CLARA VLY CA TRANSPRTN A BUILD AMERICA BONDS																				
80168N-EP-0				4	1FE	6,530,340	121.3730	7,282,380	6,000,000	6,420,471		(19,557)			5.876	5.175	AO	88,140	352,560	07/12/2011	04/01/2032
80168Q-EA-6	SANTA CLARA VLY CA WTR DIST TXBL-REF-SER B				1FE	6,129,900	107.4690	6,448,140	6,000,000	6,125,715		(2,256)			4.354	4.227	JD	21,770	261,240	03/29/2016	06/01/2046
80168Q-EB-4	SANTA CLARA VLY CA WTR DIST TXBL-REF-SER B				1FE	6,839,006	106.5280	7,158,682	6,720,000	6,832,704		(3,503)			4.154	4.033	JD	23,262	279,149	03/30/2016	06/01/2038
	SOUTH CAROLINA ST JOBS-ECON DE SC ELEC & GAS CO																				
83703R-AH-9	PROJ			2	1FE	9,262,500	105.3020	10,003,690	9,500,000	9,320,065		14,046			4.000	4.233	FA	158,333	380,000	08/08/2013	02/01/2028
837151-FV-6	SOUTH CAROLINA ST PUBLIC SVC A TXBL-OBLIGS-SER E			4	1FE	21,000,000	103.6020	21,756,420	21,000,000	21,000,000					4.551	4.551	JD	79,643	955,710	04/05/2012	12/01/2030
	SOUTH CENTRAL CT REGL WTR AUTH BUILD AMERICA																				
837227-H9-1	BONDS-SER A			4	1FE	10,062,000	127.9480	12,794,800	10,000,000	10,056,021		(1,628)			6.393	6.340	FA	266,375	639,300	03/23/2010	08/01/2040
	SOUTH DAKOTA ST CONSERVANCY DI BUILD AMERICA																				
837545-GH-9	BONDS-TAXABLE-ST			4	1FE	8,403,159	116.3900	9,753,482	8,380,000	8,396,906		(1,158)			5.646	5.620	FA	197,140	473,135	02/01/2011	08/01/2030
	SPEEDWAY IN REDEV AUTH LEASE R TAXABLE-A-BUILD																				
84774B-BA-0	AMERICA BONDS			4	1FE	1,000,000	108.3820	1,083,820	1,000,000	1,000,000					5.876	5.877	FA	24,483	58,760	05/05/2010	02/01/2025
	SPEEDWAY IN REDEV AUTH LEASE R TAXABLE-A-BUILD																				
84774B-BB-8	AMERICA BONDS			4	1FE	1,000,000	113.4900	1,134,900	1,000,000	1,000,000					6.462	6.463	FA	26,925	64,620	05/05/2010	02/01/2030
	SPOKANE CNTY WA WSTWTR SYS REV BUILD AMERICA BONDS																				
849007-AL-3				2	1FE	4,000,000	105.9160	4,236,640	4,000,000	4,000,000					6.474	6.475	JD	21,580	258,960	08/12/2009	12/01/2029
	SPOTSYLVANIA CNTY VA WTR & SWR BUILD AMERICA																				
849269-FU-4	BONDS-SER B			2	1FE	1,800,000	106.7800	1,922,040	1,800,000	1,800,000					5.412	5.412	JD	8,118	97,416	08/12/2010	06/01/2030
	SPOTSYLVANIA CNTY VA WTR & SWR BUILD AMERICA																				
849269-FV-2	BONDS-SER B			2	1FE	8,207,880	106.2790	8,502,320	8,000,000	8,061,246		(23,260)			5.612	5.270	JD	37,413	448,960	06/29/2011	06/01/2040
	STATE PUBLIC SCH BLDG AUTH PA QUALIFIED SCH CONSTR																				
85732P-BZ-2	BD-TAXABL			4	1FE	15,322,175	112.0140	17,217,672	15,371,000	15,336,252		306			5.000	5.015	MS	226,295	768,550	09/23/2011	09/15/2027
	STATE PUBLIC SCH BLDG AUTH PA QUALIFIED SCH CONSTR																				
85732P-CA-6	BDS				1FE	5,237,900	123.9460	6,197,300	5,000,000	5,171,982		(11,145)			6.495	6.054	MS	95,621	324,750	01/04/2011	09/15/2028
864855-4W-8	SUGAR LAND TX TXBL-SER A				1FE	5,250,000	109.8450	5,766,863	5,250,000	5,250,000					4.300	4.300	JD	10,033	225,750	11/05/2014	12/15/2039
	TACOMA WA ELEC SYS REVENUE CLEAN RENEWABLE ENERGY																				
873519-MN-9	BONDS				1FE	10,000,000	114.8630	11,486,300	10,000,000	10,000,000					5.641	5.641	JJ	282,050	564,100	07/14/2010	01/01/2027
	TACOMA WA WTR REVENUE BUILD AMERICA BONDS-TAXABLE-																				
873547-HN-6	SY			4	1FE	2,000,000	117.4820	2,349,640	2,000,000	2,000,000					5.371	5.371	JD	8,952	107,420	08/11/2010	12/01/2030
875124-DQ-9	TAMPA BAY FL WTR REGL WTR SPLY			2	1FE	9,869,825	103.7950	10,047,356	9,680,000	9,790,415		(17,184)			3.500	3.281	AO	84,700	338,800	02/01/2013	10/01/2033
875124-EU-9	TAMPA BAY FL WTR REGL WTR SPLY REF-TXBL-SER B				1FE	12,305,000	98.0660	12,067,021	12,305,000	12,305,000					3.052	3.052	AO	93,887	375,549	02/04/2015	10/01/2028
875124-EV-7	TAMPA BAY FL WTR REGL WTR SPLY REF-TXBL-SER B				1FE	1,260,000	97.3820	1,227,013	1,260,000	1,260,000					3.152	3.152	AO	9,929	39,715	02/04/2015	10/01/2029
875124-EW-5	TAMPA BAY FL WTR REGL WTR SPLY REF-TXBL-SER B				1FE	4,500,000	97.1440	4,371,480	4,500,000	4,500,000					3.252	3.252	AO	36,585	146,340	02/04/2015	10/01/2030
875124-EX-3	TAMPA BAY FL WTR REGL WTR SPLY REF-TXBL-SER B				1FE	3,975,290	96.9070	3,876,280	4,000,000	3,978,583		1,192			3.332	3.381	AO	33,320	133,280	02/09/2015	10/01/2031
	TAMPA FL SPORTS AUTH REVENUE TXBL-SALES TAX PMTS																				
875263-RF-4	GEORGE M S				1FE	3,615,000	101.4000	3,665,610	3,615,000	3,615,000					3.868	3.868	JJ	69,914	52,436	01/20/2017	01/01/2032
875290-WY-0	TAMPA FL WTR & SWR REVENUE REF & IMPT SYS			2	1FE	7,490,343	107.5160	8,160,464	7,590,000	7,513,888		4,205			4.000	4.098	AO	75,900	303,600	10/06/2011	10/01/2031
	TENNESSEE ST SCH BOND AUTH TXBL-HGR EDL FACS-2ND																				
880558-FA-4	PROGRAM-				1FE	1,000,000	103.8380	1,038,380	1,000,000	1,000,000					4.007	4.007	MN	6,678	40,070	08/07/2014	11/01/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
880558-FB-2	TENNESSEE ST SCH BOND AUTH TXBL-HGR EDL FACS-2ND PROGRAM-				1FE	7,000,000	104.2660	7,298,620	7,000,000	7,000,000					4.207	4.207	MN	49,082	294,490	08/07/2014	11/01/2044
882117-3M-4	TEXAS ST A & M UNIV PERM UNIV TXBL-REF-SER B				1FE	28,795,000	101.5370	29,237,579	28,795,000	28,795,000					3.560	3.560	JJ	512,551	1,025,102	04/02/2015	07/01/2034
88213A-DZ-5	TEXAS ST A & M UNIV REVENUES TXBL-FING SYS-SER B				1FE	4,000,000	103.0680	4,122,720	4,000,000	4,000,000					3.993	3.993	MN	20,409	159,720	03/22/2016	05/15/2037
88213A-ET-8	TEXAS ST A & M UNIV REVENUES TXBL-REF-FING SYS-SER A				1FE	2,504,026	103.0680	2,571,547	2,495,000	2,503,585		(291)			3.993	3.967	MN	12,730	99,625	03/23/2016	05/15/2037
882806-CQ-3	TEXAS ST TECH UNIV REVENUES TXBL-REF-FING-15TH-SER B			2	1FE	1,310,000	104.4540	1,368,347	1,310,000	1,310,000					4.440	4.440	FA	21,973	58,164	01/06/2012	08/15/2031
882806-EX-6	TEXAS ST TECH UNIV REVENUES SEVENTHEENTH SERIES-TXBL-REF-S				1FE	4,000,000	103.4170	4,136,680	4,000,000	4,000,000					3.922	3.922	FA	59,266	156,880	03/18/2015	02/15/2035
882806-GD-8	TEXAS ST TECH UNIV REVENUES TXBL-REF & IMPT-FING SYS-SER B				1FE	3,000,000	104.6040	3,138,120	3,000,000	3,000,000					4.000	4.000	FA	45,333	57,667	01/31/2017	02/15/2038
88283L-HU-3	TEXAS ST TRANSPRTN COMMISSION TAXABLE-FIRST TIER-SER B-BUILD			4	1FE	5,301,989	120.3510	6,378,603	5,300,000	5,301,501		(107)			5.178	5.173	AO	68,609	274,434	11/17/2010	04/01/2030
890680-FU-0	TOPEKA KS UTILITY REVENUE BUILD AMERICA BONDS-DIRECT PMT			2	1FE	3,645,000	101.8160	3,711,193	3,645,000	3,645,000					5.200	5.200	FA	78,975	189,540	08/25/2010	08/01/2035
89837L-AE-5	PRINCETON UNIVERSITY PRNCTN 3.627 07/01/46				1FE	10,000,000	105.1380	10,513,800	10,000,000	10,000,000					3.627	3.627	JJ	181,350	362,700	03/01/2016	07/01/2046
89837R-AD-4	DARTMOUTH COLLEGE DARMTH 3.474 06/01/46				1FE	9,999,500	103.3260	10,332,600	10,000,000	10,000,009					3.474	3.474	JD	28,950	347,400	04/05/2016	06/01/2046
899647-LQ-2	TULSA OKLA ARPTS IMPT TR	0		2	2FE	9,354,960	107.8380	9,705,420	9,000,000	9,285,634		(17,458)			7.759	7.321	JD	58,193	698,310	07/05/2013	06/01/2031
91335V-KK-1	UNIV OF PITTSBURGH PA OF THE C TXBL-REF-UNIV OF PITTSBURGH-SE				1FE	5,000,000	103.5600	5,178,000	5,000,000	5,000,000					3.590	3.590	MS	52,853	86,903	03/10/2017	09/15/2030
913366-DG-2	UNIV OF CALIFORNIA CA RGTS MED BUILD AMERICA BONDS-SER F			4	1FE	2,630,264	122.8530	3,194,178	2,600,000	2,622,882		(1,339)			6.458	6.348	MN	21,455	167,908	04/06/2011	05/15/2029
913366-EM-8	UNIV OF CALIFORNIA CA RGTS MED BUILD AMERICA BONDS-SER H				1FE	8,875,000	115.3780	10,239,798	8,875,000	8,875,000					5.635	5.635	MN	63,902	500,106	11/09/2010	05/15/2024
913366-EN-6	UNIV OF CALIFORNIA CA RGTS MED BUILD AMERICA BONDS-SER H				1FE	8,126,880	117.8430	9,592,420	8,140,000	8,131,969		849			5.785	5.802	MN	60,170	470,899	11/12/2010	05/15/2025
913366-ES-5	UNIV OF CALIFORNIA CA RGTS MED TAXABLE-SER I			4	1FE	3,406,300	113.6850	3,893,711	3,425,000	3,414,974		1,490			5.750	5.812	MN	25,164	196,938	11/12/2010	05/15/2025
914026-GM-5	UNIV OF ALABAMA AL UNIV GEN RE BUILD AMERICA BONDS-RECOVERY Z			2	1FE	787,529	107.3060	820,891	765,000	772,433		(2,712)			5.700	5.280	JJ	21,803	43,605	08/03/2011	07/01/2035
914026-JY-6	UNIV OF ALABAMA AL UNIV GEN RE BUILD AMERICA BONDS-DIRECT PMT			2	1FE	5,590,000	108.0360	6,039,212	5,590,000	5,590,000					5.750	5.750	AO	80,356	321,425	10/27/2010	10/01/2034
914031-NN-5	UNIV OF ALABAMA AL UNIV REVENU BUILD AMERICA BDS			2	1FE	7,765,000	108.5640	8,429,995	7,765,000	7,765,000					6.000	6.001	JD	38,825	465,900	07/01/2010	06/01/2030
914119-F5-6	UNIV OF CINCINNATI OH RECPTS TXBL-SER B				1FE	3,000,000	100.3540	3,010,620	3,000,000	3,000,000					3.949	3.949	JD	9,873	118,470	05/11/2016	06/01/2042
914119-YQ-9	UNIV OF CINCINNATI OH RECPTS TXBL-SER D				1FE	4,420,000	106.9040	4,725,157	4,420,000	4,420,000					4.742	4.742	JD	17,466	209,596	12/05/2013	06/01/2028
914119-YR-7	UNIV OF CINCINNATI OH RECPTS TXBL-SER D			2	1FE	5,735,000	112.3980	6,446,025	5,735,000	5,735,000					5.153	5.153	JD	24,627	295,525	12/05/2013	06/01/2033
91412G-TG-0	UNIV OF CALIFORNIA CA REVENUES TXBL-GEN-SER AJ			4	1FE	13,948,600	111.3330	15,586,620	14,000,000	13,958,136		2,217			4.601	4.631	MN	82,307	644,140	10/01/2013	05/15/2031
91412N-AF-7	UNIVERSITY OF CHICAGO UNICHI 5.42 10/01/30			4	1FE	17,328,499	110.2660	18,320,696	16,615,000	17,120,615		(32,326)			5.420	5.064	AO	225,133	900,533	02/01/2011	10/01/2030
91412N-AK-6	UNIVERSITY OF CHICAGO UNICHI 4.411 10/01/44				1FE	9,999,200	102.8320	10,283,200	10,000,000	10,000,014					4.411	4.411	AO	110,275	441,100	08/06/2014	10/01/2044
91417K-NC-1	UNIV OF COLORADO CO ENTERPRISE BUILD AMERICA BONDS-TAXABLE-SU			2	1FE	2,250,000	105.3190	2,369,678	2,250,000	2,250,000					6.114	6.114	JD	11,464	137,565	12/10/2009	06/01/2029
91417K-QC-8	UNIV OF COLORADO CO ENTERPRISE BUILD AMERICA BONDS-TAXABLE-SU			2	1FE	4,850,000	105.3110	5,107,584	4,850,000	4,850,000					5.501	5.500	JD	22,233	266,799	10/20/2010	06/01/2030
91428L-FJ-0	UNIV OF HAWAII HI REVENUE BUILD AMERICA BONDS			2	1FE	4,875,456	109.6740	5,264,352	4,800,000	4,825,165		(8,246)			5.834	5.625	AO	70,008	280,032	10/13/2010	10/01/2030
91428L-FS-0	UNIV OF HAWAII HI REVENUE BUILD AMERICA BONDS			2	1FE	9,748,577	109.6740	10,638,378	9,700,000	9,736,446		(1,964)			5.834	5.791	AO	141,475	565,898	10/28/2010	10/01/2030
914301-2H-8	UNIV OF HOUSTON TX UNIV REVENU REF-TXBL-CONSOL-SER B			2	1FE	449,429	105.0210	472,595	450,000	449,597		24			4.650	4.660	FA	7,905	20,925	12/07/2011	02/15/2030
914301-06-6	UNIV OF HOUSTON TX UNIV REVENU BUILD AMERICA BONDS -SER B			2	1FE	7,670,050	108.1820	7,951,377	7,350,000	7,436,951		(37,590)			6.280	5.680	FA	174,375	461,580	03/03/2011	02/15/2032
914302-DM-3	UNIV OF HOUSTON TX UNIV REVENU TXBL-REF-SER B				1FE	4,196,522	100.9180	4,283,969	4,245,000	4,197,855		1,333			3.800	3.880	FA	60,939	80,207	01/20/2017	02/15/2038
914391-A5-6	UNIV OF LOUISVILLE KY QUALIFIED ENERGY CONSV BD-TAXA			2	1FE	4,967,800	107.2270	5,361,350	5,000,000	4,977,638		1,707			5.500	5.560	MS	91,667	275,000	01/04/2011	09/01/2027
914402-N4-0	UNIV SYS OF MARYLAND MD AUXILA SER A			2	1FE	5,000,000	105.8620	5,293,100	5,000,000	5,000,000					4.000	4.000	AO	50,000	200,000	10/07/2011	04/01/2029
914440-LG-5	UNIV OF MASSACHUSETTS MA BLDG BUILD AMERICA BONDS				1FE	18,917,422	116.7420	22,210,166	19,025,000	18,946,194		4,735			5.050	5.097	MN	160,127	960,763	10/27/2010	11/01/2029
914455-JT-8	UNIV OF MICHIGAN MI BUILD AMERICA BONDS -TAXABLE			2	1FE	7,500,000	104.9930	7,874,475	7,500,000	7,500,000					6.172	6.173	AO	115,725	462,900	06/16/2009	04/01/2030
914455-LL-2	UNIV OF MICHIGAN MI BUILD AMERICA BDS			4	1FE	22,016,700	116.1470	25,552,340	22,000,000	22,013,541		(557)			5.183	5.178	AO	285,065	1,140,260	06/29/2011	04/01/2035
914455-MT-4	UNIV OF MICHIGAN MI SER A			2	1FE	4,952,100	103.8900	5,194,500	5,000,000	4,965,045		2,860			3.000	3.080	AO	37,500	150,000	03/13/2013	04/01/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
914460-ER-7	UNIV OF MINNESOTA MN BUILD AMERICA BONDS-TXBL			2	1FE	9,499,096	105.0920	9,957,467	9,475,000	9,489,009		(1,434)			6.300	6.275	JD	49,744	596,925	04/20/2009	12/01/2028
914460-FF-2	UNIV OF MINNESOTA MN BUILD AMERICA BONDS-TAXABLE-SE			2	1FE	2,500,000	105.8640	2,646,600	2,500,000	2,500,000					5.768	5.768	FA	60,083	144,200	02/03/2010	02/01/2030
914460-FU-9	UNIV OF MINNESOTA MN BUILD AMERICA BONDS			4	1FE	11,035,000	117.1720	12,929,930	11,035,000	11,035,000					5.018	5.015	FA	230,723	553,736	09/16/2010	08/01/2035
914460-KW-9	UNIV OF MINNESOTA MN TXBL-SER B			2	1FE	1,190,000	100.9740	1,201,591	1,190,000	1,190,000					3.400	3.400	FA	16,858	40,460	02/07/2013	02/01/2030
914460-KZ-2	UNIV OF MINNESOTA MN TXBL-SER B			2	1FE	1,917,459	100.9610	1,963,691	1,945,000	1,922,794		1,188			3.500	3.604	FA	28,365	68,075	02/07/2013	02/01/2033
914641-7N-9	UNIV OF NEBRASKA NE REVENUES REF-UNIV NE-LINCOLN STUDENT FE				1FE	3,944,995	97.0750	3,819,901	3,935,000	3,944,370		(403)			3.000	2.982	JJ	59,025	109,196	07/19/2016	07/01/2035
914713-K6-8	UNIV OF NORTH CAROLINA NC AT C TXBL-REF				1FE	17,000,000	108.3770	18,424,090	17,000,000	17,000,000					3.847	3.847	JD	54,499	653,990	09/25/2014	12/01/2034
914720-WE-3	UNIV OF NORTH CAROLINA NC SYS BUILD AMERICA BONDS-TAXABLE-UN			2	1FE	1,565,000	109.1050	1,707,493	1,565,000	1,565,000					6.627	6.627	AO	25,928	103,713	03/10/2010	10/01/2030
914760-6F-5	UNIV OF OKLAHOMA OK TAXABLE-GEN-SER B			2	1FE	1,665,000	109.4350	1,822,093	1,665,000	1,665,000					6.293	6.293	JJ	52,389	104,778	01/27/2011	07/01/2031
914760-7M-9	UNIV OF OKLAHOMA OK TAXABLE-SER D			2	1FE	3,883,410	108.5110	4,123,418	3,800,000	3,834,131		(8,677)			5.484	5.200	JJ	104,196	208,392	06/01/2011	07/01/2031
914805-FA-9	UNIV OF PITTSBURGH PA HGR EDU TXBL-REF-UNIV OF PITTSBURGH-SE				1FE	8,360,000	104.4720	8,733,859	8,360,000	8,360,000					3.646	3.646	MS	89,748	201,510	01/06/2017	09/15/2036
915115-7F-0	UNIV OF TEXAS TX PERMANENT UNI TXBL-SER C				1FE	8,000,000	108.8350	8,706,800	8,000,000	8,000,000					3.780	3.780	JJ	151,200	302,400	12/02/2015	07/01/2045
915137-5F-6	UNIV OF TEXAS TX BUILD AMERICA BONDS-SER D			4	1FE	5,237,976	124.1530	6,896,699	5,555,000	5,286,275		7,996			5.134	5.552	FA	107,740	285,194	12/15/2010	08/15/2042
915137-5T-6	UNIV OF TEXAS TX BUILD AMERICA BONDS-SER C			4	1FE	10,929,907	114.0590	12,204,313	10,700,000	10,945,288		(16,439)			4.644	4.387	FA	187,721	496,908	08/20/2015	08/15/2030
915217-RY-1	UNIV OF VIRGINIA VA UNIV REVEN BUILD AMERICA BONDS-TAXABLE				1FE	16,015,029	142.7990	21,919,647	15,350,000	15,923,414		(12,843)			6.200	5.892	MS	317,233	951,700	04/17/2009	09/01/2039
915217-SB-0	UNIV OF VIRGINIA VA UNIV REVEN BUILD AMERICA BDS				1FE	9,414,247	125.3160	11,798,501	9,415,000	9,414,972		1			5.000	5.000	MS	156,917	470,750	06/06/2011	09/01/2040
91523N-FP-6	UNIV OF WASHINGTON WA UNIV REV BUILD AMERICA BONDS-TAXABLE-GE				1FE	5,000,000	131.0550	6,552,750	5,000,000	5,000,000					6.060	6.060	JJ	151,500	303,000	06/16/2009	07/01/2039
91523N-GW-0	UNIV OF WASHINGTON WA UNIV REV BUILD AMERICA BONDS-TAXABLE-RE			4	1FE	11,180,079	117.2150	13,110,498	11,185,000	11,179,889		120			4.997	5.000	AO	139,729	558,914	09/23/2010	10/01/2040
916277-KW-5	UPPER OCCOQUAN VA SEWAGE AUTH BUILD AMERICA BONDS				1FE	2,620,000	120.6490	3,161,004	2,620,000	2,620,000					5.400	5.400	JJ	70,740	141,480	12/14/2010	07/01/2028
916277-KX-3	UPPER OCCOQUAN VA SEWAGE AUTH BUILD AMERICA BONDS				1FE	2,715,000	122.5170	3,326,337	2,715,000	2,715,000					5.500	5.500	JJ	74,663	149,325	12/14/2010	07/01/2029
916277-KY-1	UPPER OCCOQUAN VA SEWAGE AUTH BUILD AMERICA BONDS				1FE	2,810,000	124.5870	3,500,895	2,810,000	2,810,000					5.600	5.600	JJ	78,680	157,360	12/14/2010	07/01/2030
916277-KZ-8	UPPER OCCOQUAN VA SEWAGE AUTH BUILD AMERICA BONDS			4	1FE	10,000,000	126.2300	12,623,000	10,000,000	10,000,000					5.750	5.750	JJ	287,500	575,000	12/14/2010	07/01/2036
916277-LL-8	UPPER OCCOQUAN VA SEWAGE AUTH TXBL-REF-SYS-SER A				1FE	12,060,371	98.3870	13,159,261	13,375,000	12,594,770		126,010			2.450	3.630	JJ	163,844	327,688	06/25/2013	07/01/2023
917435-AA-7	UTAH ST HSG CORP MILITARY HSG TAXABLE-BOYER HILL-SER A CL I			4	1FE	5,650,862	107.9100	6,120,235	5,671,620	5,653,187		364			5.392	5.420	JJ	152,907	305,814	11/30/2011	07/01/2050
917435-AB-5	UTAH ST HSG CORP MILITARY HSG TAXABLE-BOYER HILL-SER A-CL II			4	1FE	3,605,970	108.5330	4,107,970	3,785,000	3,623,528		3,106			5.442	5.823	JJ	102,990	205,980	12/01/2011	07/01/2050
917565-LB-7	UTAH ST TRANSIT AUTH SALES TAX BUILD AMERICA BONDS-SER B			4	1FE	6,000,000	132.6590	7,959,540	6,000,000	6,000,000					5.937	5.937	JD	15,832	356,220	05/13/2009	06/15/2039
924158-AK-4	VERMONT ST ECON DEV AUTH INDL TAXABLE-GREEN MTN PWR-SER B				1FE	5,000,000	118.7930	5,939,650	5,000,000	5,000,000					6.000	6.000	AO	75,000	300,000	03/19/2010	04/01/2035
924214-FW-4	VERMONT ST MUNI BOND BANK BUILD AMERICA BONDS-RECOVERY Z			4	1FE	8,150,000	117.6290	9,586,764	8,150,000	8,150,000					6.036	6.036	JD	40,995	491,934	11/19/2010	12/01/2035
927747-BJ-3	VIRGINIA BEACH VA STORM WTR UT BUILD AMERICA BONDS-SER A			2	1FE	5,750,000	103.8490	5,971,318	5,750,000	5,750,000					5.100	5.100	MN	37,471	293,250	11/10/2010	11/15/2031
927749-FB-2	VIRGINIA BEACH VA WTR & SWR RE BUILD AMERICA BONDS			2	1FE	9,818,573	108.7160	10,746,577	9,885,000	9,829,603		2,070			5.700	5.754	AO	140,861	563,445	06/16/2010	10/01/2035
927781-VW-1	VIRGINIA ST CLG BLDG AUTH EDUC BUILD AMERICA BONDS			4	1FE	15,000,000	120.3410	18,051,150	15,000,000	15,000,000					5.500	5.501	MS	275,000	825,000	10/28/2010	09/01/2030
928077-KC-9	VIRGINIA ST PORT AUTH PORT FAC TXBL-REF-SER A				1FE	3,000,000	100.9780	3,029,340	3,000,000	3,000,000					4.228	4.228	JJ	63,420	78,923	11/09/2016	07/01/2036
928172-VG-7	VIRGINIA ST PUBLIC BLDG AUTH P BUILD AMERICA BONDS			2	1FE	9,677,151	106.5450	10,547,955	9,900,000	9,744,416		10,400			5.600	5.801	FA	231,000	554,400	02/18/2010	08/01/2028
928172-YH-2	VIRGINIA ST PUBLIC BLDG AUTH P TXBL-SER B			2	1FE	1,782,088	101.8420	1,822,972	1,790,000	1,784,186		402			4.125	4.162	FA	30,766	73,838	10/06/2011	08/01/2029
928172-YJ-8	VIRGINIA ST PUBLIC BLDG AUTH P TXBL-SER B			2	1FE	2,470,105	102.1730	2,544,108	2,490,000	2,474,639		854			4.250	4.312	FA	44,094	105,825	10/06/2011	08/01/2031
928170-4Q-2	VIRGINIA ST RESOURCES AUTH INF TAXABLE-POOLED FING PG-SER A			2	1FE	3,975,000	109.4660	4,351,274	3,975,000	3,975,000					5.100	5.100	MN	33,788	202,725	05/19/2011	11/01/2031
928170-R2-0	VIRGINIA ST RESOURCES AUTH INF BUILD AMERICA BONDS			2	1FE	2,375,000	109.6490	2,604,164	2,375,000	2,375,000					5.690	5.690	MN	22,523	135,138	11/05/2010	11/01/2030
92817S-XW-3	VIRGINIA ST PUBLIC SCH AUTH QUALIFIED SCH CONSTRUCTION BON				1FE	9,977,206	107.9110	10,656,211	9,875,000	9,953,455		(4,487)			4.250	4.170	JD	18,653	419,688	01/19/2012	12/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92818A-EX-0	VIRGINIA ST RESOURCES AUTH INF TXBL-VA POOLED FING PROGRAM-SE			4	1FE	1,000,000	107.4860	1,074,860	1,000,000	1,000,000					4.046	4.046	MN	6,743	40,460	11/03/2011	11/01/2026
92818A-EY-8	VIRGINIA ST RESOURCES AUTH INF TXBL-VA POOLED FING PROGRAM-SE			4	1FE	4,127,472	107.1350	4,408,605	4,115,000	4,124,167		(586)			4.353	4.329	MN	29,854	179,126	12/02/2011	11/01/2031
92818A-FB-7	VIRGINIA ST RESOURCES AUTH INF TXBL-ST MORAL-VA POOLED FING P				1FE	3,095,880	108.4060	3,252,180	3,000,000	3,091,600		(2,013)			5.053	4.836	MN	25,265	151,590	09/23/2015	11/01/2041
92818G-JL-8	VIRGINIA ST RESOURCES AUTH INF UNREFUNDED-BABS-VA POOLED				1FE	2,669,096	119.4370	2,979,953	2,495,000	2,655,091		(3,873)			5.700	5.205	MN	23,703	142,215	01/17/2014	11/01/2039
93730P-AJ-5	WASHINGTON ST BIOMEDICAL RESEA BUILD AMERICA BONDS-B			4	1FE	8,000,000	125.3330	10,026,640	8,000,000	8,000,000					6.416	6.415	JJ	256,640	513,280	12/02/2010	07/01/2030
93730P-AM-8	WASHINGTON ST BIOMEDICAL RESEA BUILD AMERICA BONDS-B			4	1FE	3,000,000	115.3140	3,459,420	3,000,000	3,000,000					6.031	6.031	JJ	90,465	180,930	12/02/2010	07/01/2025
93878L-AP-2	WASHINGTON DC CONV & SPORTS	0		2	1FE	3,097,350	111.7140	3,351,420	3,000,000	3,085,203		(2,236)			7.000	6.730	AO	52,500	210,000	08/25/2011	10/01/2040
93976A-AH-5	WASHINGTON ST CONV CTR	0		4	1FE	8,000,000	130.1080	10,408,640	8,000,000	8,000,000					6.790	6.789	JJ	271,600	543,200	11/17/2010	07/01/2040
93978H-SU-0	WASHINGTON ST HLTH CARE FACS A MEDICAL			2	1FE	5,000,000	102.8720	5,143,600	5,000,000	5,000,000					4.199	4.199	FA	27,410		10/26/2017	08/15/2047
940093-2L-0	WASHINGTON ST UNIV REVS	0		4	1FE	4,409,810	145.9890	5,839,560	4,000,000	4,360,776		(9,077)			7.399	6.568	AO	73,990	295,960	08/25/2011	04/01/2041
941660-AX-0	WATERLOO IA CMNTY SCH DIST SCH QUALIFIED SCH CONSTR BDS-DIREC			2	1FE	7,000,000	105.2390	7,366,730	7,000,000	7,000,000					5.850	5.850	JJ	204,750	409,500	03/29/2011	07/01/2025
94283N-BF-6	WAUKEE IA CMNTY SCH DIST SCH I SER C			2	1FE	636,550	104.6960	670,054	640,000	637,458		221			3.750	3.801	JD	2,000	24,000	06/11/2013	06/01/2027
94283N-BG-4	WAUKEE IA CMNTY SCH DIST SCH I SER C			2	1FE	500,000	105.1780	525,890	500,000	500,000					4.000	4.000	JD	1,667	20,000	06/11/2013	06/01/2028
94283N-BH-2	WAUKEE IA CMNTY SCH DIST SCH I SER C			2	1FE	685,000	104.8970	718,544	685,000	685,000					4.000	4.000	JD	2,283	27,400	06/11/2013	06/01/2029
947628-BA-0	WEBER BASIN UT WTR CONSERVANCY BUILD AMERICA BONDS-TXBL-SER B			2	1FE	7,734,380	107.1960	8,200,494	7,650,000	7,714,841		(2,594)			6.600	6.508	AO	126,225	504,900	06/09/2009	10/01/2034
956454-BF-8	W VLGS FL IMPT DIST GENERAL			2	1FE	4,000,000	99.9250	3,997,000	4,000,000	4,000,000					3.831	3.831	FA	4,257		12/13/2017	02/01/2038
958697-HP-2	WSTRN MN MUNI PWR AGY BUILD AMERICA BONDS-TAXABLE-SE			4	1FE	1,048,030	143.8390	1,438,390	1,000,000	1,043,706		(801)			6.770	6.406	JJ	33,850	67,700	03/31/2011	01/01/2046
960686-BP-7	WESTMINSTER CO WTR & WSTWTR UT BUILD AMERICA BONDS			2	1FE	8,135,810	104.1780	8,490,507	8,150,000	8,139,684		649			5.818	5.834	JD	39,514	474,167	01/14/2011	12/01/2030
970225-DB-1	WILLIAMSPORT PA SAN AUTH BUILD AMERICA BONDS-TAXABLE			2	1FE	5,241,788	103.0480	5,384,258	5,225,000	5,230,764		(1,719)			5.625	5.585	JJ	146,953	293,906	10/05/2010	01/01/2035
975700-KT-1	WINSTON-SALEM NC WTR & SWR SYS BUILD AMERICA BONDS			2	1FE	6,945,040	106.7630	7,505,439	7,030,000	6,972,868		4,537			5.144	5.253	JD	30,135	361,623	11/09/2010	06/01/2030
975700-KU-8	WINSTON-SALEM NC WTR & SWR SYS BUILD AMERICA BONDS			2	1FE	2,055,000	105.2820	2,163,545	2,055,000	2,055,000					5.294	5.294	JD	9,066	108,792	10/21/2010	06/01/2034
975700-KV-6	WINSTON-SALEM NC WTR & SWR SYS BUILD AMERICA BONDS-RECOVERY Z			2	1FE	6,325,011	106.3960	6,825,303	6,415,000	6,337,802		2,076			5.694	5.797	JD	30,439	365,270	04/07/2011	06/01/2040
977123-ZJ-0	WISCONSIN ST TRANSPRTN REVENUE BUILD AMERICA BONDS			2	1FE	3,000,000	107.8380	3,235,140	3,000,000	3,000,000					5.700	5.700	JJ	85,500	171,000	11/23/2010	07/01/2028
977123-ZK-7	WISCONSIN ST TRANSPRTN REVENUE BUILD AMERICA BONDS			2	1FE	2,227,560	108.0080	2,284,369	2,115,000	2,151,820		(13,490)			5.800	5.050	JJ	61,335	122,670	08/01/2011	07/01/2029
977123-ZL-5	WISCONSIN ST TRANSPRTN REVENUE BUILD AMERICA BONDS			2	1FE	14,555,000	108.0590	15,727,987	14,555,000	14,555,000					5.850	5.850	JJ	425,734	851,468	11/23/2010	07/01/2030
983220-ML-8	WYOMING ST CMNTY DEV AUTH HSGR HSG REVENUE BONDS 2017-SER 2				1FE	7,225,000	103.7280	7,494,348	7,225,000	7,225,000					3.750	3.750	JD	22,578	146,758	05/03/2017	12/01/2038
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						3,524,879,320	XXX	3,766,713,695	3,519,111,620	3,522,391,070		(413,474)			XXX	XXX	XXX	43,826,838	150,564,968	XXX	XXX
31339W-LL-8	FED HM LN MTG CORP FHR 2419 J			4	1	1,331,854	109.5700	1,459,309	1,331,854	1,331,854					7.351	7.414	MON	8,158	97,900	01/29/2002	02/15/2032
3136A7-6E-7	FANNIE MAE FNR 2012-101 CZ			4	1	13,219,481	96.1890	12,728,878	13,233,250	13,209,948		(2,034)			3.500	3.516	MON	38,597	454,501	12/01/2017	09/25/2042
3136A8-4A-5	FANNIE MAE FNR 2012-112 AY			4	1	12,879,602	98.2410	13,188,814	13,424,992	12,982,789		24,224			3.000	3.308	MON	33,562	402,750	05/28/2013	10/25/2032
3136A8-4D-9	FANNIE MAE FNR 2012-112 BY			4	1	7,837,404	97.0670	7,955,611	8,195,978	7,907,661		16,082			3.000	3.332	MON	20,490	245,879	05/28/2013	10/25/2032
3136A8-6Y-1	FANNIE MAE FNR 2012-105 PZ			4	1	2,730,861	98.4190	2,745,544	2,789,636	2,741,624		2,519			3.500	3.686	MON	8,136	95,811	12/01/2017	10/25/2042
3136A8-F9-6	FANNIE MAE FNR 2012-103 NZ			4	1	5,715,991	99.1000	5,668,972	5,720,455	5,712,487		(749)			3.500	3.517	MON	16,685	196,471	12/01/2017	09/25/2042
3136A9-KU-1	FANNIE MAE FNR 2012-114 NZ			4	1	5,583,285	98.5070	5,504,244	5,587,684	5,580,398		(645)			3.500	3.518	MON	16,297	191,911	12/01/2017	10/25/2042
3136AA-WM-3	FNR FNR 2012-134 JY			4	1	13,623,858	97.5400	13,878,516	14,228,572	13,741,957		27,358			3.000	3.325	MON	35,571	426,857	05/29/2013	12/25/2032
3136AB-KG-7	FNR FNR 2012-144 LB			4	1	7,375,156	98.6240	7,594,066	7,700,000	7,440,010		15,023			3.000	3.326	MON	19,250	231,000	05/29/2013	01/25/2033
3136AC-F6-3	FANNIE MAE - ACES FNR 2013-13 EB			4	1	12,626,877	97.7580	12,874,916	13,170,145	12,729,349		23,423			3.000	3.307	MON	32,925	395,104	05/28/2013	03/25/2033
3136AC-TY-7	FANNIE MAE - ACES FNR 2013-20 AL			4	1	2,185,359	97.0270	2,220,310	2,288,334	2,204,704		4,485			3.000	3.337	MON	5,721	68,650	05/30/2013	03/25/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
3136AD-JD-2	FNR FNR 2013-32 NY			4	1	1,356,303	103.1530	1,400,819	1,358,000	1,356,028		(63)			.3.500	.3.518	MON	3,961	47,530	06/10/2013	04/25/2033
3136AD-JX-8	FNR FNR 2013-32 GY			4	1	1,242,135	98.3900	1,275,134	1,296,000	1,251,959		2,277			.3.000	.3.527	MON	3,240	38,880	05/23/2013	04/25/2033
3136AD-T7-4	FNR FNR 2013-41 HB			4	1	3,034,052	97.4170	3,116,383	3,199,000	3,068,681		6,851			.3.000	.3.371	MON	7,998	95,970	05/28/2013	05/25/2033
3136AE-2S-5	FNR FNR 2013-70 JY			4	1	7,828,740	97.1990	8,182,202	8,418,000	7,943,092		26,950			.3.000	.3.544	MON	21,045	252,540	06/20/2013	07/25/2033
3136AE-4J-3	FNR FNR 2013-69 L			4	1	18,576,583	97.8840	18,978,151	19,388,475	18,733,578		36,864			.3.000	.3.321	MON	48,471	581,654	05/29/2013	07/25/2033
3136AE-QH-3	FNR FNR 2013-55 ME			4	1	5,712,188	100.1730	6,010,397	6,000,000	5,771,015		13,492			.3.000	.3.374	MON	15,000	180,000	05/28/2013	06/25/2033
3136AE-YJ-0	FNR FNR 2013-56 AY			4	1	8,513,688	97.2260	8,633,677	8,879,987	8,582,111		15,638			.3.000	.3.305	MON	22,200	266,400	05/28/2013	06/25/2033
3136AE-Z9-1	FNR FNR 2013-70 MY			4	1	2,070,735	97.7550	2,125,202	2,174,000	2,103,452		7,704			.3.000	.3.492	MON	5,435	65,220	06/03/2013	07/25/2033
3136AF-5A-8	FNR FNR 2013-84 CY			4	1	23,312,500	98.4570	24,614,330	25,000,000	23,671,694		85,742			.3.000	.3.556	MON	62,500	750,000	06/20/2013	08/25/2033
3136AF-WL-4	FNR FNR 2013-66 EY			4	1	36,022,418	97.0370	36,705,280	37,826,086	36,347,625		76,280			.3.000	.3.258	MON	94,565	1,134,783	05/30/2013	07/25/2033
3137A6-TC-6	FREDDIE MAC FHR 3812 LZ			4	1	117,123,267	100.1880	131,078,444	130,832,100	122,422,959		1,074,698			.4.000	.5.258	MON	436,107	5,121,638	12/01/2017	12/15/2030
3137A7-FL-9	FREDDIE MAC FHR 3804 ZN			4	1	49,939,261	101.7240	60,902,885	59,870,549	53,033,468		624,265			.3.500	.5.249	MON	174,622	2,056,277	12/01/2017	02/15/2031
3137AS-Z7-2	FREDDIE MAC FHR 4100 JZ			4	1	1,189,810	95.6190	1,152,106	1,204,898	1,191,198		350			.3.500	.3.598	MON	3,514	41,383	12/01/2017	08/15/2042
3137AT-TJ-1	FREDDIE MAC FHR FHR 4104 KJ			4	1	2,780,099	98.0630	2,852,830	2,909,194	2,811,701		13,092			.3.000	.3.334	MON	7,273	87,276	05/30/2013	09/15/2032
3137AU-3Z-0	FREDDIE MAC FHR FHR 4101 CZ			4	1	5,339,482	98.9950	5,298,671	5,352,458	5,340,745		169			.3.500	.3.539	MON	15,611	183,832	12/01/2017	09/15/2032
3137AX-T6-0	FREDDIE MAC FHR FHR 4156 AC			4	1	19,125,000	97.1470	19,429,464	20,000,000	19,299,039		39,848			.3.000	.3.338	MON	50,000	600,000	05/28/2013	01/15/2033
3137AX-U7-6	FREDDIE MAC FHR FHR 4160 AY			4	1	8,280,261	96.8940	8,409,340	8,678,950	8,361,776		18,697			.3.000	.3.409	MON	21,697	260,369	05/28/2013	01/15/2033
3137AY-G9-6	FREDDIE MAC FHR FHR 4168 YB			4	1	2,194,944	99.3460	2,274,415	2,289,381	2,212,282		4,004			.3.000	.3.307	MON	5,723	68,681	05/23/2013	02/15/2033
3137B0-KJ-2	FREDDIE MAC FHR FHR 4181 GY			4	1	2,508,788	98.6230	2,584,897	2,621,000	2,529,434		4,780			.3.000	.3.460	MON	6,553	78,630	05/23/2013	03/15/2033
3137B1-MZ-2	FREDDIE MAC FHR FHR 4198 QY			4	1	4,558,662	99.3350	4,766,661	4,798,592	4,610,109		21,435			.3.000	.3.350	MON	11,996	143,958	05/29/2013	04/15/2033
3137B2-2C-3	FREDDIE MAC FHR FHR 4204 YL			4	1	975,112	97.4370	1,000,127	1,026,434	985,022		2,273			.3.000	.3.380	MON	2,566	30,793	05/28/2013	05/15/2033
3137B2-BU-3	FREDDIE MAC FHR FHR 4203 BY			4	1	3,954,240	99.1300	4,083,167	4,119,000	3,985,959		7,329			.3.000	.3.306	MON	10,298	123,570	05/23/2013	05/15/2033
3137B2-NK-2	FREDDIE MAC FHR FHR 4219 YB			4	1	5,295,150	92.9890	5,538,294	5,955,880	5,447,401		45,582			.2.500	.3.374	MON	12,408	148,897	06/04/2013	03/15/2033
3137B2-R5-1	FREDDIE MAC FHR FHR 4212 MB			4	1	29,776,087	97.3060	30,967,605	31,824,809	30,207,698		101,688			.3.000	.3.525	MON	79,562	954,744	06/20/2013	06/15/2033
3137B2-ZS-2	FREDDIE MAC FHR FHR 4213 CY			4	1	7,570,200	96.9740	7,893,677	8,140,000	7,681,494		26,231			.3.000	.3.549	MON	20,350	244,200	06/20/2013	06/15/2033
31393E-TS-8	FANNIE MAE FNR 2003-90 BA			4	1	18,526,701	112.3350	21,152,253	18,829,593	18,676,019		2,306			.5.500	.5.679	MON	86,302	1,035,627	08/24/2003	09/25/2033
313970-YH-5	FANNIE MAE FNR 2011-17 ZM			4	1	21,684,250	101.3570	26,776,946	26,418,380	22,870,180		243,279			.3.500	.5.224	MON	77,054	907,350	12/01/2017	03/25/2031
31398N-5W-0	FANNIE MAE FNR 2010-133 BZ			4	1	20,982,715	101.6360	24,148,513	23,759,782	22,046,869		237,143			.4.000	.5.136	MON	79,199	950,391	12/02/2010	11/25/2040
31398S-4P-5	FANNIE MAE FNR 2010-156 ZB			4	1	13,920,991	102.8490	15,739,367	15,303,371	14,709,821		150,627			.4.000	.5.083	MON	51,011	612,135	12/07/2010	12/25/2040
31398S-6F-5	FANNIE MAE FNR 2010-148 ZX			4	1	6,956,787	105.3660	7,836,950	7,437,818	6,966,338		(14,375)			.4.000	.5.720	MON	24,793	291,166	12/01/2017	01/25/2041
31398S-6M-0	FANNIE MAE FNR 2010-148 ZH			4	1	6,930,298	105.3410	7,835,042	7,437,818	7,026,442		19,707			.4.000	.5.123	MON	24,793	291,166	12/01/2017	01/25/2041
31398S-GH-0	FANNIE MAE FNR 2010-129 KZ			4	1	7,842,990	103.0990	9,108,393	8,834,571	8,203,063		86,914			.4.000	.5.119	MON	29,449	353,383	12/03/2010	11/25/2040
31398S-SD-6	FANNIE MAE FNR 2010-136 AZ			4	1	7,827,874	105.4130	9,336,364	8,856,977	8,208,219		87,034			.4.000	.5.120	MON	29,523	354,279	12/03/2010	12/25/2040
31398S-SF-1	FANNIE MAE FNR 2010-136 MZ			4	1	9,122,373	103.3170	10,653,372	10,311,310	9,566,593		101,265			.4.000	.5.118	MON	34,371	412,452	12/03/2010	12/25/2040
31398S-UD-3	FANNIE MAE FNR 2010-138 Z			4	1	24,868,127	103.4730	29,030,918	28,056,523	25,990,261		284,086			.4.000	.5.154	MON	93,522	1,122,261	12/02/2010	12/25/2040
31398S-YU-1	FANNIE MAE FNR 2010-141 BZ			4	1	13,896,897	104.2210	16,338,102	15,676,391	14,545,128		154,096			.4.000	.5.119	MON	52,255	627,056	12/03/2010	12/25/2040
38376R-MF-0	GNMA GNR 2015-H29 VI	0		4,6	1	3,690,904	9.3570	3,119,665		3,347,295		(343,230)			.1.780	.4.012	MON	49,452	606,061	11/20/2015	11/20/2065
38376R-RV-0	GNMA GNMA 2016-H07	0		4,6	1	3,340,359	7.8750	2,932,352		2,899,268		(211,259)			.1.504	.5.395	MON	46,849	528,992	08/01/2017	03/20/2066
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						612,980,699	XXX	669,101,575	661,756,227	629,587,797		3,163,455			XXX	XXX	XXX	2,056,660	24,456,378	XXX	XXX
3136AC-GN-5	FANNIE MAE - ACES FNA 2013-M3 AL			4	1	64,115,219	100.8620	64,972,451	64,417,175	64,133,500		9,192			.3.346	.3.440	MON	179,588	2,185,076	02/20/2013	01/25/2033
31381R-4H-4	FNMA FN 468924			4	1	1,726,658	109.3350	1,813,050	1,658,255	1,702,742		(4,295)			.5.350	.4.940	MON	7,639	89,949	07/27/2011	08/01/2041
31381R-G5-7	FNMA FN 468320			4	1	3,637,364	110.0020	3,920,327	3,563,860	3,609,049		(5,015)			.5.420	.5.224	MON	16,633	195,844	05/19/2011	07/01/2041
31381S-PX-4	FNMA FN 469438			4	1	8,448,760	105.0790	8,619,252	8,202,679	8,360,885		(15,772)			.4.510	.4.223	MON	31,856	375,079	09/27/2011	10/01/2041
31381T-7A-2	FNMA FN 470789			4	1	1,042,524	105.6200	1,051,538	995,583	1,034,980		(1,387)			.4.400	.4.057	MON	3,772	44,414	02/23/2012	03/01/2042
31381T-WA-4	FNMA FN 470541			4	1	1,421,017	107.4170	1,440,859	1,341,373	1,395,388		(4,825)			.4.830	.4.241	MON	5,399	64,788	01/25/2012	03/01/2042
31381V-BT-1	FNMA FN 471750			4	1	7,497,488	103.8410	7,614,149	7,332,507	7,444,089		(10,585)			.3.970	.3.757	MON	25,067	295,144	05/29/2012	07/01/2042
31381V-J7-1	FNMA FN 471986			4	1	2,652,329	103.3320	2,664,918	2,578,989	2,627,954		(4,522)			.4.070	.3.803	MON	8,747	104,965	06/08/2012	07/01/2042
3138L0-VV-0	FNMA FN AM0627			4	1	1,327,078	103.7720	1,335,409	1,286,864	1,315,072		(2,469)			.3.950	.3.649	MON	4,377	51,537	08/21/2012	09/01/2042
3138L1-NU-9	FNMA FN AM1302			4	1	4,624,914	97.4330	4,486,577	4,604,768	4,616,771		(1,756)			.3.490	.3.450	MON	13,839	162,938	10/17/2012	11/01/2042
3138L2-3B-1	FNMA POOL FN AM2593			4	1	2,753,739	103.7750	2,747,787	2,647,826	2,725,517		(6,351)			.3.900	.3.515	MON	8,892	104,699	02/01/2013	03/01/2043
3138L2-GN-1	FNMA POOL FN AM2004			4	1	1,339,858	102.6140	1,454,898	1,417,839	1,354,037		3,321			.3.490	.4.007	MON	4,261	50,170	06/24/2013	01/01/2031
3138L2-GP-6	FNMA POOL FN AM2005			4	1	1,342,482	102.6140	1,457,749	1,420,616	1,356,690		3,325			.3.490	.4.007	MON	4,269	50,268	06/24/2013	01/01/2031
3138L2-NT-0	FNMA POOL FN AM2201			4	1	2,671,378	102.7290	2,656,277	2,585,726	2,647,823		(5,210)			.3.880	.3.555	MON	8,361	100,326	03/07/2013	02/01/2043
3138L2-YY-7	FNMA POOL FN AM2526			4	1	4,449,974	100.2980	4,466,044	4,452,757	4,448,351		(441)			.3.460	.3.468	MON	13,267	156,205	03/07/2013	03/01/2043
3138L2-ZY-6	FNMA POOL FN AM2558			4	1	2,625,850	99.2590	2,537,414	2,556,349	2,606,955		(4,236)			.3.730	.3.452	MON	8,211	96,676	01/29/2013	03/01/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3138L3-4D-4	FNMA POOL FN AM3519			4	1	4,159,355	96.4180	4,013,494	4,162,607	4,158,537		(185)			3.490	3.503	MON	12,106	145,275	05/10/2013	06/25/2043
3138L3-6E-0	FNMA POOL FN AM3568			4	1	1,170,239	104.7900	1,179,487	1,125,568	1,155,161		(2,608)			4.100	3.726	MON	3,974	46,789	04/01/2013	05/01/2043
3138L3-AH-8	FNMA POOL FN AM2707			4	1	1,748,145	103.4820	1,729,563	1,671,366	1,727,678		(4,576)			4.020	3.572	MON	5,599	67,189	02/11/2013	03/01/2043
3138L3-AQ-8	FNMA POOL FN AM2714			4	1	3,330,991	102.7520	3,334,108	3,244,801	3,307,464		(5,313)			3.730	3.475	MON	10,422	122,712	02/11/2013	03/01/2043
3138L3-AZ-8	FNMA POOL FN AM2723			4	1	4,945,601	102.4390	4,942,634	4,824,977	4,912,442		(7,478)			3.690	3.451	MON	15,331	180,514	02/11/2013	03/01/2043
3138L3-CW-3	FNMA POOL FN AM2784			4	1	3,452,836	103.3000	3,446,170	3,336,073	3,421,530		(7,054)			3.820	3.483	MON	10,974	129,208	02/07/2013	03/01/2043
3138L3-H7-3	FNMA POOL FN AM2953			4	1	1,344,522	104.1120	1,346,378	1,293,198	1,330,908		(3,067)			3.960	3.582	MON	4,410	51,922	03/04/2013	04/01/2043
3138L3-PC-3	FNMA POOL FN AM3118			4	1	2,313,058	99.3890	2,227,236	2,240,928	2,293,839		(4,339)			3.770	3.465	MON	7,275	85,656	02/26/2013	05/01/2043
3138L3-Q4-0	FNMA POOL FN AM3174			4	1	1,454,221	104.2620	1,458,322	1,398,710	1,439,996		(3,301)			4.000	3.617	MON	4,818	56,726	03/26/2013	05/01/2043
3138L3-QY-4	FNMA POOL FN AM3170			4	1	1,212,241	104.2560	1,215,585	1,165,967	1,200,096		(2,762)			4.000	3.619	MON	4,016	47,286	03/26/2013	04/01/2043
3138L4-3T-8	FANNIE MAE FN AM4409			4	1	8,141,473	106.9630	8,683,900	8,118,639	8,128,444		(3,430)			4.020	3.989	MON	28,104	330,902	08/21/2013	10/01/2025
3138L4-AK-9	FANNIE MAE FN AM3609			4	1	1,392,407	104.0460	1,393,436	1,339,255	1,378,846		(3,160)			3.950	3.570	MON	4,555	53,635	05/14/2013	06/01/2043
3138L4-AW-3	FANNIE MAE FN AM3620			4	1	4,777,543	102.4870	4,778,926	4,662,972	4,747,421		(7,036)			3.695	3.459	MON	14,837	174,690	05/15/2013	06/01/2043
3138L4-DR-1	FANNIE MAE FN AM3711			4	1	4,363,288	107.5380	4,555,531	4,236,202	4,339,484		(5,495)			3.700	3.456	MON	13,497	158,916	05/23/2013	06/01/2033
3138L4-DY-6	FANNIE MAE FN AM3718			4	1	1,698,133	103.8060	1,698,019	1,635,769	1,682,430		(3,678)			3.920	3.555	MON	5,522	65,013	05/23/2013	07/01/2043
3138L4-HX-4	FANNIE MAE FN AM3845			4	1	1,248,711	105.6190	1,281,242	1,213,077	1,239,381		(2,229)			3.740	3.453	MON	3,907	45,999	06/10/2013	07/01/2028
3138L4-KG-7	FANNIE MAE FN AM3894			4	1	1,165,533	106.0450	1,189,164	1,121,379	1,154,271		(2,720)			3.850	3.465	MON	3,718	43,773	06/12/2013	07/01/2028
3138L4-KZ-5	FANNIE MAE FN AM3911			4	1	1,112,393	105.5440	1,141,253	1,081,305	1,104,295		(1,961)			3.730	3.451	MON	3,473	40,893	06/13/2013	07/01/2028
3138L4-LD-3	FANNIE MAE FN AM3923			4	1	5,073,991	103.8190	5,066,697	4,880,304	4,997,516		(18,717)			4.330	3.768	MON	18,197	214,252	06/20/2013	07/01/2033
3138L4-MH-3	FANNIE MAE FN AM3959			4	1	43,872,500	103.2220	45,004,705	43,600,000	43,721,727		(36,581)			3.450	3.372	MON	129,528	1,525,092	06/18/2013	07/01/2025
3138L4-NZ-2	FANNIE MAE FN AM4007			4	1	4,062,221	107.8790	4,314,848	3,999,726	4,045,008		(4,146)			4.110	3.949	MON	14,156	166,672	06/25/2013	08/01/2028
3138L4-TR-4	FANNIE MAE FN AM4159			4	1	2,984,381	112.8030	3,269,396	2,898,336	2,969,553		(3,664)			4.390	4.144	MON	10,957	129,004	07/22/2013	08/25/2033
3138L4-V5-9	FANNIE MAE FN AM4235			4	1	9,630,485	104.2080	9,793,957	9,398,461	9,574,317		(13,949)			4.440	4.192	MON	35,933	423,087	07/26/2013	08/01/2038
3138L4-ZP-1	FANNIE MAE FN AM4349			4	1	1,135,722	112.0250	1,223,725	1,092,369	1,125,291		(2,548)			4.720	4.253	MON	4,297	51,560	08/19/2013	09/01/2033
3138L5-SM-3	FANNIE MAE FN AM5023			4	1	20,816,433	103.8300	21,532,891	20,738,663	20,791,645		(7,360)			4.290	4.259	MON	76,612	902,045	11/21/2013	01/01/2034
3138L5-YU-8	FNMA POOL FN AM5222			4	1	34,177,460	108.3170	36,944,784	34,108,178	34,146,864		(8,981)			4.200	4.189	MON	123,358	1,452,440	12/18/2013	07/01/2029
3138L9-7L-0	FNMA POOL FN AM8998			4	1	8,332,625	101.3910	8,679,061	8,560,000	8,346,268		9,547			3.170	3.380	MON	23,366	269,835	05/05/2015	06/01/2035
3138L9-EG-3	FNMA POOL FN AM8234			4	1	18,056,250	98.0300	17,645,310	18,000,000	18,031,553		(11,927)			3.030	2.987	MON	46,965	552,975	02/12/2015	04/01/2030
3138LA-B8-1	FNMA POOL FN AM9062			4	1	5,992,038	103.8160	6,149,595	5,923,547	5,975,017		(4,689)			3.470	3.347	MON	17,700	208,395	05/06/2015	06/01/2035
3138LA-EC-9	FNMA POOL FN AM9130			4	1	17,556,978	101.4930	18,096,202	17,830,000	17,578,254		12,479			3.410	3.526	MON	52,356	616,428	06/03/2015	07/25/2035
3138LA-KZ-1	FNMA POOL FN AM9311			4	1	2,350,779	103.2290	2,441,277	2,364,914	2,349,068		931			3.390	3.453	MON	6,904	81,284	06/03/2015	07/01/2035
3138LC-3G-8	FNMA POOL FN AN0798			4	1	3,498,359	105.9790	3,709,276	3,500,000	3,493,803		274			3.630	3.651	MON	10,940	128,815	12/23/2015	01/01/2033
3138LC-PW-9	FNMA POOL FN AN0436			4	1	13,213,922	105.9200	13,849,079	13,075,000	13,177,639		(8,356)			3.720	3.629	MON	41,884	493,145	11/13/2015	12/25/2035
3138LC-TZ-8	FNMA POOL FN AN0567			4	1	1,691,455	103.1290	1,736,922	1,684,218	1,688,437		(470)			3.640	3.612	MON	5,109	61,306	11/18/2015	12/01/2033
3138LC-UX-1	FNMA POOL FN AN0597			4	1	35,422,623	108.3810	37,858,896	34,931,400	35,335,380		(18,555)			3.840	3.750	MON	115,507	1,359,996	12/03/2015	01/01/2036
3138LC-UZ-6	FNMA POOL FN AN0599			4	1	10,890,594	108.6510	11,625,646	10,700,000	10,860,010		(7,645)			3.870	3.749	MON	35,658	419,841	12/03/2015	01/01/2036
3138LC-WA-9	FNMA POOL FN AN0640			4	1	14,503,261	104.5790	15,110,686	14,449,077	14,479,380		(3,602)			3.600	3.579	MON	44,792	527,391	12/10/2015	01/01/2034
3138LC-Z7-3	FNMA POOL FN AN0765			4	1	1,560,875	105.6180	1,595,225	1,510,372	1,556,180		(2,285)			3.910	3.553	MON	5,085	59,875	12/16/2015	01/25/2036
3138LE-XC-0	FNMA DUS FN AN2474			4	1	1,015,483	95.4440	935,877	980,551	1,011,756		(1,839)			3.350	3.024	MON	2,829	33,315	07/18/2016	08/01/2046
3138LE-ZQ-7	FNMA DUS FN AN2550			4	1	1,178,941	98.0960	1,115,695	1,137,356	1,174,578		(2,208)			3.420	3.081	MON	3,241	38,897	07/22/2016	08/01/2046
3138LG-PC-4	FNMA POOL FN AN4018			4	1	929,414	100.7180	903,336	896,901	927,393		(2,020)			3.890	3.550	MON	3,004	32,369	01/01/2017	01/01/2047
3138LH-A2-0	FNMA DUS FN AN4524			4	1	1,539,872	101.0940	1,497,744	1,481,536	1,535,267		(4,605)			3.920	3.554	MON	5,001	53,881	01/01/2017	11/01/2047
3138NJ-BD-9	FANNIE MAE FN FN0035			4	1	6,180,433	100.5260	6,922,509	6,886,276	6,287,735		26,200			3.289	4.248	MON	19,503	229,679	09/12/2013	12/27/2032
36194S-PD-4	GN AU4920 UNION HEALTH GN AU4920			4	1	119,787,812	97.7250	114,943,477	117,619,208	119,556,734		(185,133)			3.020	2.778	MON	296,008	3,552,100	08/23/2016	09/15/2041
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						546,162,229	XXX	554,819,963	541,182,352	544,838,399		(421,267)			XXX	XXX	XXX	1,649,606	19,558,855	XXX	XXX
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities							XXX								XXX	XXX	XXX			XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						4,684,022,248	XXX	4,990,635,233	4,722,050,199	4,696,817,266		2,328,714			XXX	XXX	XXX	47,533,104	194,580,201	XXX	XXX
000000-00-0	AVIATION CAPITAL GROUP SENIOR NOTES SERIES D				1	10,000,000	100.8010	10,080,100	10,000,000	10,000,000					6.000	6.000	AO	143,333	610,000	04/05/2012	04/05/2018
000000-00-0	AMETEK, INC SERIES E				2	3,000,000	103.0130	3,090,390	3,000,000	3,000,000					7.080	7.080	MS	61,360	212,400	09/17/2008	09/17/2018
000000-00-0	YANKEE GAS SERVICES CO 1ST MTG SERIES J				1	6,000,000	103.1570	6,189,420	6,000,000	6,000,000					6.900	6.900	AO	103,500	414,000	10/07/2008	10/01/2018
000000-00-0	NATURAL RESOURCE PARTNERS LLC SERIES F NOTE			4	3	1,718,688	102.2100	1,756,671	1,718,688	1,718,688					8.380	8.380	MS	38,407	143,176	03/25/2009	03/25/2019
000000-00-0	AMERICAN WATER CAPITAL SERIES E SENIOR NOTES				1	8,254,000	103.4540	10,345,400	10,000,000	9,703,401		218,261			5.620	8.180	MS	143,622	562,000	01/28/2009	03/29/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
000000-00-0	CHICAGO BRIDGE & IRON COMPANY SENIOR NOTES SERIES B				2FE	5,572,007	95.4530	5,318,648	5,572,007	6,115,349		543,342			7.570	2.513	JD	4,687	426,882	12/27/2012	12/27/2019
000000-00-0	ITC MIDWEST				1	2,000,000	111.6810	2,233,620	2,000,000	2,000,000					7.270	7.270	JD		145,400	12/22/2008	12/22/2020
000000-00-0	AMCOR FINANCE USA INC SERIES C SENIOR NOTE				2	9,000,000	108.2200	9,739,800	9,000,000	9,000,000					5.950	5.950	JD	23,800	535,500	12/15/2009	12/15/2021
000000-00-0	AMERICAN WATER CAPITAL SERIES F SENIOR NOTES				1	7,974,600	109.1820	10,918,200	10,000,000	9,100,725		170,369			5.770	8.330	MS	147,456	577,000	01/28/2009	03/29/2022
000000-00-0	CHICAGO BRIDGE & IRON COMPANY SENIOR NOTES SERIES C				2	5,573,917	96.7750	5,394,159	5,573,917	6,597,526		1,023,608			8.150	4.048	JD	5,047	470,584	12/27/2012	12/27/2022
000000-00-0	PRIT CORE REALTY HOLDINGS LLC SERIES B SENIOR NOTES				2	3,000,000	101.5090	3,045,270	3,000,000	3,000,000					3.850	3.850	FA	43,954	115,500	02/14/2013	02/14/2023
000000-00-0	CSLB HOLDINGS INC GUAR SENIOR NOTES SERIES G				1	4,000,000	99.8530	3,994,120	4,000,000	4,000,000					3.200	3.200	MS	33,778	128,000	03/27/2013	03/26/2023
000000-00-0	DELOITTE LLP SERIES A NOTES			4	1	2,181,818	109.3700	2,386,255	2,181,818	2,181,818					6.730	6.730	FA	53,432	146,836	08/20/2008	08/20/2023
000000-00-0	BRAZOS SANDY CREEK ELECTRIC CO SERIES 2009 A SENIOR SEC NT			4	1	12,479,167	112.9000	14,088,979	12,479,167	12,479,167					6.540	6.541	JD	2,267	816,137	11/04/2009	06/30/2024
000000-00-0	A & E TELEVISION NETWORKS LLC SERIES C SENIOR NOTES				1	5,000,000	101.8480	5,092,400	5,000,000	5,000,000					3.780	3.780	FA	67,725	189,000	08/22/2012	08/22/2024
000000-00-0	PRIT CORE REALTY HOLDINGS LLC SERIES C SENIOR NOTES				2	3,000,000	101.9230	3,057,690	3,000,000	3,000,000					4.000	4.000	FA	45,667	120,000	02/14/2013	02/14/2025
000000-00-0	CSLB HOLDINGS INC GUAR SENIOR NOTES SERIES H				1	6,000,000	99.5370	5,972,220	6,000,000	6,000,000					3.320	3.320	MS	52,567	199,200	03/27/2013	03/26/2025
000000-00-0	THE IRVINE COMPANY				1Z	15,000,000	100.6770	15,101,550	15,000,000	15,000,000					3.400	3.400	JD	42,500	510,000	07/27/2015	06/01/2025
000000-00-0	CLEARBRIDGE ENERGY MLP FUND				1FE	2,412,052	97.8350	2,359,831	2,412,052	2,412,052					3.460	3.460	JD	4,637	83,856	06/11/2015	06/11/2025
000000-00-0	KCP&L GREATER MISSOURI OPER CO SENIOR NOTES SERIES A				2	10,000,000	98.5970	9,859,700	10,000,000	10,000,000					3.490	3.490	FA	131,844	349,000	08/15/2013	08/15/2025
000000-00-0	WOODWARD GOVERNOR COMPANY SERIES L SENIOR NOTES				2	15,000,000	103.6220	15,543,300	15,000,000	15,000,000					4.180	4.181	AO	156,750	627,000	11/15/2013	11/15/2025
000000-00-0	ELECTRIC TRANSMISSION TX LLC SERIES D TRANCHE B				2	1,000,000	101.3680	1,013,680	1,000,000	1,000,000					3.600	3.600	MN	4,200	36,000	11/19/2013	11/19/2025
000000-00-0	PRISA LHC LLC SERIES B SENIOR NOTES				2	3,000,000	104.2610	3,127,830	3,000,000	3,000,000					4.270	4.270	AO	27,043	128,100	04/15/2014	04/15/2026
000000-00-0	CURTISS WRIGHT CORPORATION				2	15,000,000	104.1990	15,629,850	15,000,000	15,000,000					4.240	4.240	JD	53,000	636,000	12/08/2011	12/01/2026
000000-00-0	AMER AIRLN 15-1 A PTT AAL 3 3/8 05/01/27				1FE	17,573,102	100.0810	17,587,389	17,573,102	17,573,102					3.375	3.375	MN	98,849	593,092	03/02/2015	05/01/2027
000000-00-0	MILLENNIUM PIPELINE CO LLC SENIOR SECURED NOTES			4	2FE	3,176,452	104.5620	3,321,362	3,176,452	3,176,452					5.330	5.366	MJSD	470	304,199	08/26/2010	06/30/2027
000000-00-0	QUESTAR GAS COMPANY SENIOR NOTES SERIES B				1	6,000,000	100.1850	6,011,100	6,000,000	6,000,000					3.280	3.280	AO	49,200	196,800	12/14/2012	12/01/2027
000000-00-0	CURTISS WRIGHT CORPORATION				2	5,000,000	102.3970	5,119,850	5,000,000	5,000,000					4.050	4.050	FA	70,313	202,500	02/26/2013	02/26/2028
000000-00-0	ALLETE INC FIRST MORTGAGE BONDS				1	7,000,000	98.4140	6,888,980	7,000,000	7,000,000					3.300	3.300	AO	48,767	231,000	04/02/2013	10/15/2028
000000-00-0	CAITHNESS LONG ISLAND LLC			4	2FE	8,119,033	108.9980	8,849,583	8,119,033	8,119,033					5.710	5.710	JJ	213,770	463,597	01/15/2009	01/15/2032
000000-00-0	ELECTRIC TRANSMISSION TX LLC SR NOTES SERIES C TRANCHE C				2	15,000,000	108.2290	16,234,350	15,000,000	15,000,000					4.650	4.650	JJ	302,250	697,500	07/25/2012	07/25/2032
000000-00-0	AEP TRANSMISSION COMPANY LLC SR NOTES SERIES A TRANCHE B				1	20,000,000	102.1410	20,428,200	20,000,000	20,000,000					4.000	4.000	AO	162,222	800,000	10/18/2012	10/18/2032
000000-00-0	MIDWEST INDEPENDENT TRANS SYS SENIOR NOTES			4	1	5,000,000	105.0800	5,254,000	5,000,000	5,000,000					3.960	3.960	MS	52,250	198,000	03/26/2013	03/26/2033
000000-00-0	FARMERS MUTUAL HAIL INS CO			4	1	30,000,000	124.2680	37,280,400	30,000,000	30,000,000					7.375	7.376	AO	467,083	2,212,500	03/31/2015	04/15/2035
000000-00-0	NGM INSURANCE NGM INSURANCE	0			2Z	15,000,000	103.2300	15,484,450	15,000,000	15,000,000					7.250	7.250	AO	202,396	1,084,479	10/28/2016	10/24/2036
000000-00-0	SOUTHERN ILLINOIS POWER COOP SENIOR SECURED SERIES A NOTES			4	2	8,035,714	110.4740	8,877,375	8,035,714	8,035,714					5.750	5.750	JD	20,536	462,054	07/01/2010	06/15/2040
000000-00-0	SO MISSISSIPPI ELECTRIC POWER SERIES 2010-A			4	1	10,363,657	107.8520	11,177,411	10,363,657	10,363,657					5.400	5.400	JD	34,200	559,637	12/09/2010	12/09/2040
000000-00-0	PACIFIC LIFECORP PACLIF 5 1/8 01/30/43				2FE	11,572,960	112.3870	12,362,570	11,000,000	11,538,875		(11,054)			5.125	4.786	JJ	236,462	563,750	09/22/2014	01/30/2043
000000-00-0	EAST KENTUCKY POWER COOP INC FIRST MTG BONDS SERIES 2014A			4	1	11,340,000	104.9730	11,903,938	11,340,000	11,340,000					4.610	4.610	FA	210,562	522,774	02/06/2014	02/06/2044
000000-00-0	ALLETE INC FIRST MORTGAGE BONDS				1	6,000,000	112.6520	6,759,120	6,000,000	6,000,000					4.950	4.950	MS	87,450	297,000	03/04/2014	03/15/2044
000000-00-0	AEP TRANSMISSION COMPANY LLC Private				1	5,000,000	103.6050	5,180,250	5,000,000	5,000,000					4.530	4.530	MN	29,571	226,500	11/14/2014	11/14/2044
000000-00-0	PORTLAND GENERAL ELEC				1	15,000,000	107.0100	16,051,500	15,000,000	15,000,000					4.440	4.440	AO	140,600	666,000	10/15/2014	10/15/2046
00003#-AB-9	A & E TELEVISION NETWORKS LLC A&E TELEVISION NETWORKS				1	1,997,540	101.5100	2,030,200	2,000,000	1,998,285		333			3.630	3.650	FA	26,015	72,600	09/01/2015	08/22/2022
00036A-AB-1	AARP AARP 7 1/2 05/01/31				1FE	9,085,650	131.4680	9,202,753	7,000,000	8,586,308		(81,211)			7.500	5.132	MN	87,500	525,000	11/03/2010	05/01/2031
00037B-AC-6	ABB FINANCE USA INC ABBNVX 4 3/8 05/08/42				1FE	38,817,720	107.2280	41,818,803	39,000,000	38,839,442		3,385			4.375	4.402	MN	251,198	1,706,250	07/29/2014	05/08/2042
00038A-AB-9	ABB TREASURY CENTER USA ABBNVX 4 06/15/21				1FE	592,994	104.7880	621,392	593,000	593,001					4.000	4.000	JD	1,054	23,720	11/29/2011	06/15/2021
001055-AD-4	AFLAC INC AFL 6.9 12/17/39				1FE	7,634,802	138.6220	10,452,061	7,540,000	7,624,978		(1,645)			6.900	6.800	JD	20,232	520,260	01/15/2010	12/17/2039
001192-AD-5	SOUTHERN CO GAS CAPITAL SO 6 10/01/34				2FE	992,980	119.9940	1,199,935	1,000,000	994,255		194			6.000	6.055	AO	15,000	60,000	04/15/2010	10/01/2034
001192-AK-9	SOUTHERN CO GAS CAPITAL SO 4.4 06/01/43				2FE	9,702,321	106.0000	10,001,128	9,435,000	9,686,405		(5,652)			4.400	4.226	JD	34,595	415,140	02/06/2015	06/01/2043
001192-AL-7	SOUTHERN CO GAS CAPITAL SO 3 7/8 11/15/25				2FE	14,986,500	102.5500	15,382,530	15,000,000	14,988,911		1,183			3.875	3.886	MN	74,271	581,250	11/13/2015	11/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
001192-AM-5	SOUTHERN CO GAS CAPITAL AGL CAPITAL CORP	0			2FE	995,980	99.4410	994,408	1,000,000	996,560		347			3.250	3.297	JD	1,444	32,500	05/13/2016	06/15/2026
00139P-AA-6	AIG SUNAMER GLOB FIN X AIGSGF 6.9 03/15/32				1FE	11,787,076	131.9380	14,447,244	10,950,000	11,616,854		(28,506)			6.900	6.247	MS	222,468	755,550	01/21/2011	03/15/2032
00206R-DF-6	AT&T INC T 6 08/15/40				2FE	10,448,923	114.7720	11,477,170	10,000,000	10,433,420		(9,286)			6.000	5.658	FA	226,667	600,000	03/21/2016	08/15/2040
00206R-DG-4	AT&T INC T 6 3/8 03/01/41				2FE	2,668,033	118.2590	2,956,473	2,500,000	2,662,500		(3,245)			6.375	5.859	MS	53,125	159,375	03/21/2016	03/01/2041
00206R-DT-6	AT&T INC AT&T INC	0			2FE	1,988,020	110.2830	2,205,662	2,000,000	1,988,199		179			5.700	5.738	MS	38,000	63,967	01/31/2017	03/01/2057
00206R-EM-0	AT&T INC AT&t INC	0			2FE	1,996,540	100.8650	2,017,290	2,000,000	1,996,664		124			3.900	3.921	FA	31,200		07/27/2017	08/14/2027
00206R-EP-3	AT&T INC AT&T INC				2FE	9,977,900	100.6110	10,061,100	10,000,000	9,978,104		204			5.150	5.164	FA	206,000		07/27/2017	02/14/2050
00206R-EZ-1	AT&T INC T 6.55 01/15/28				2FE	14,209,060	116.3090	16,143,634	13,880,000	14,207,607		(1,453)			6.550	6.225	JJ	419,215		12/01/2017	01/15/2028
00206R-FA-5	AT&T INC T 6 3/8 06/01/28				2FE	5,267,983	115.7080	5,785,390	5,000,000	5,266,399		(1,584)			6.375	5.690	JD	26,563		12/01/2017	06/01/2028
00206R-FB-3	AT&T INC T 6 1/2 03/15/29				2FE	6,006,988	117.0430	6,683,179	5,710,000	6,005,605		(1,383)			6.500	5.862	MS	109,283		12/01/2017	03/15/2029
00206R-FH-0	AT&T INC T 6.55 06/15/34				2FE	12,690,587	118.6010	13,046,099	11,000,000	12,685,441		(5,145)			6.550	5.157	JD	32,022		12/01/2017	06/15/2034
002474-A#-1	AZZ Inc				2	3,000,000	105.9870	3,179,610	3,000,000	3,000,000					5.420	5.420	JJ	72,718	162,600	01/20/2011	01/20/2021
002474-A*-5	AZZ Inc			4	2	1,714,286	100.8360	1,728,617	1,714,286	1,714,286					6.240	6.240	MS	27,040	106,971	03/31/2008	03/31/2018
002819-AC-4	ABBOTT LABORATORIES ABT 6.15 11/30/37				2FE	1,754,310	126.1170	1,891,758	1,500,000	1,715,951		(6,218)			6.150	5.000	MN	7,944	92,250	11/01/2010	11/30/2037
002824-AV-2	ABBOTT LABORATORIES ABT 6 04/01/39				2FE	16,967,425	125.4420	18,492,586	14,742,000	16,657,921		(49,746)			6.000	5.000	AO	221,130	884,520	11/09/2010	04/01/2039
002824-AY-6	ABBOTT LABORATORIES ABT 5.3 05/27/40				2FE	22,809,239	116.0120	24,692,037	21,284,000	22,664,329		(35,398)			5.300	4.816	MN	106,538	1,128,052	08/19/2014	05/27/2040
002824-BN-9	ABBOTT LABORATORIES ABT 4 3/4 04/15/43				2FE	7,735,341	111.1640	8,337,315	7,500,000	7,731,805		(3,536)			4.750	4.543	AO	75,208	356,250	03/22/2017	04/15/2043
00287Y-AL-3	ABBVIE INC ABBV 2.9 11/06/22				2FE	13,391,680	100.3060	13,541,364	13,500,000	13,439,697		11,396			2.900	3.000	MN	59,813	391,500	08/09/2013	11/06/2022
00287Y-AM-1	ABBVIE INC ABBV 4.4 11/06/42				2FE	19,795,291	107.2300	21,446,020	20,000,000	19,813,038		4,048			4.400	4.463	MN	134,444	880,000	08/09/2013	11/06/2042
00440E-AK-3	CHUBB INA HOLDINGS INC CB 5.8 03/15/18				1FE	11,757,860	100.7580	12,090,900	12,000,000	11,992,824		33,976			5.800	6.100	MS	204,933	696,000	06/19/2009	03/15/2018
00440E-AM-9	CHUBB INA HOLDINGS INC CB 5.9 06/15/19				1FE	2,971,380	105.3820	3,161,445	3,000,000	2,994,727		3,369			5.900	6.028	JD	7,867	177,000	06/03/2009	06/15/2019
00440E-AQ-0	CHUBB INA HOLDINGS INC CB 4.15 03/13/43				1FE	13,536,696	108.5040	14,973,552	13,800,000	13,554,310		5,353			4.150	4.266	MS	171,810	572,700	08/12/2014	03/13/2043
00440E-AS-6	CHUBB INA HOLDINGS INC CB 3.15 03/15/25				1FE	9,998,300	100.9570	10,095,660	10,000,000	9,998,718		156			3.150	3.152	MS	92,750	315,000	03/09/2015	03/15/2025
00507V-AK-5	ACTIVISION BLIZZARD ATVI 3.4 09/15/26				2FE	29,909,129	100.8170	30,245,010	30,000,000	29,914,945		5,816			3.400	3.438	MS	300,333	510,000	06/06/2017	09/15/2026
00507V-AN-9	ACTIVISION BLIZZARD ACTIVISION BLIZZARD				2FE	14,783,100	104.8550	15,728,250	15,000,000	14,785,582		2,482			4.500	4.589	JD	30,000	373,125	05/23/2017	06/15/2047
00724F-AB-7	ADOBE SYSTEMS INC ADBE 4 3/4 02/01/20				1FE	23,836,409	105.2680	22,632,577	21,500,000	22,250,433		(344,046)			4.750	3.009	FA	425,521	1,021,250	02/20/2013	02/01/2020
00724F-AC-5	ADOBE SYSTEMS INC ADBE 3 1/4 02/01/25				1FE	25,070,000	102.5410	25,635,150	25,000,000	25,070,506		(9,528)			3.250	3.204	FA	338,542	601,250	02/01/2017	02/01/2025
00751Y-AC-0	ADVANCE AUTO PARTS AAP 4 1/2 12/01/23				2FE	14,953,500	105.0150	15,752,295	15,000,000	14,969,975		4,333			4.500	4.539	JD	56,250	675,000	11/25/2013	12/01/2023
007944-AC-5	ADVENT HEALTH SYSTEM ADVENT 3.378 03/01/23				1FE	2,706,505	102.4120	2,936,143	2,867,000	2,768,399		16,801			3.378	4.124	MS	32,282	96,847	02/04/2014	03/01/2023
008117-AP-8	AETNA INC AET 2 3/4 11/15/22				2FE	3,416,105	98.8230	3,458,809	3,500,000	3,453,886		8,655			2.750	3.043	MN	12,299	96,250	05/21/2013	11/15/2022
00817Y-AF-5	AETNA INC AET 6 5/8 06/15/36				2FE	7,971,110	132.2750	9,259,278	7,000,000	7,818,910		(24,843)			6.625	5.600	JD	20,611	463,750	09/17/2010	06/15/2036
00817Y-AG-3	AETNA INC AET 6 3/4 12/15/37				2FE	12,106,210	136.1740	17,702,659	13,000,000	12,218,402		16,935			6.750	7.328	JD	39,000	877,500	06/24/2009	12/15/2037
00817Y-AJ-7	AETNA INC AET 4 1/2 05/15/42				2FE	16,736,720	107.2190	17,691,201	16,500,000	16,727,591		(6,053)			4.500	4.402	MN	94,875	742,500	01/13/2015	05/15/2042
00817Y-AZ-1	AETNA INC AETNA INC				2FE	9,968,200	98.3390	9,833,880	10,000,000	9,968,460		260			3.875	3.893	FA	151,771		08/07/2017	08/15/2047
008252-AN-8	AFFILIATED MANAGERS GROU AMG 3 1/2 08/01/25				1FE	15,289,430	100.5890	15,660,701	15,569,000	15,352,196		24,339			3.500	3.712	FA	227,048	544,915	05/07/2015	08/01/2025
00846U-AH-4	AGILENT TECHNOLOGIES INC A 3.2 10/01/22				2FE	27,880,977	100.7370	27,892,088	27,688,000	27,787,874		(19,266)			3.200	3.118	AO	221,504	886,016	10/18/2012	10/01/2022
00846U-AJ-0	AGILENT TECHNOLOGIES INC A 3 7/8 07/15/23				2FE	1,478,550	103.6990	1,555,482	1,500,000	1,487,090		2,041			3.875	4.050	JJ	26,802	58,125	07/23/2013	07/15/2023
00846U-AK-7	AGILENT TECHNOLOGIES INC A 3.05 09/22/26				2FE	4,981,200	96.4880	4,824,395	5,000,000	4,983,290		1,645			3.050	3.094	MS	41,938	152,500	09/15/2016	09/22/2026
008685-AB-5	AHOLD FINANCE USA LLC ADNA 6 7/8 05/01/29				2FE	13,831,720	123.3910	16,040,791	13,000,000	13,604,223		(35,807)			6.875	6.294	MN	148,958	893,750	01/13/2011	05/01/2029
00912X-AJ-3	AIR LEASE CORP AL 4 3/4 03/01/20				2	18,773,200	104.5440	19,100,134	18,270,000	18,459,120		(81,756)			4.750	4.244	MS	289,275	867,825	11/22/2013	03/01/2020
00912X-AT-1	AIR LEASE CORP AIR LEASE CORP	0			2FE	10,273,650	99.3540	10,332,858	10,400,000	10,295,642		16,612			3.000	3.194	MS	91,867	338,000	09/22/2016	09/15/2023
009363-AM-4	AIRGAS INC AIFP 2.9 11/15/22				1FE	25,776,210	100.4440	26,115,414	26,000,000	25,881,814		22,211			2.900	3.001	MN	96,344	754,000	12/14/2012	11/15/2022
010392-EE-4	ALABAMA POWER CO SO 5.6 03/15/33				1FE	5,277,870	118.5800	5,929,010	5,000,000	5,219,332		(9,298)			5.600	5.180	MS	82,444	280,000	07/28/2010	03/15/2033
01185*-AA-3	ALASKA VENTURES LLC ALASKA VENTURES LLC				2Z	24,000,000	99.7540	23,940,960	24,000,000	24,000,000					4.670	4.670	MON	43,587		12/18/2017	06/30/2033
012725-AA-5	ALBEMARLE CORP ALB 4 1/2 12/15/20			2	2FE	14,220,074	104.6540	14,410,911	13,770,000	13,958,175		(64,470)			4.500	3.964	JD	27,540	619,650	09/17/2013	12/15/2020
01310T-AS-8	ALBERTSONS HOLDINGS LLC ALBERTSONS LLC 2017 TL B4				3FE	926,841	98.1650	909,829	926,841	926,841					4.218	3.950	FMAN	4,018	13,026	06/28/2017	08/25/2021
01310T-AU-3	ALBERTSONS HOLDINGS LLC ALBERTSONS 2017 TL B6				3FE	3,781,000	98.1110	3,709,577	3,781,000	3,781,000					4.686	4.318	JAJO	32,659	68,937	06/28/2017	06/22/2023
013817-AJ-0	ARCONIC INC ARNC 5.9 02/01/27				3FE	4,944,400	112.7500	5,637,500	5,000,000	4,962,282		3,045			5.900	6.009	FA	122,917	295,000	04/14/2011	02/01/2027
013817-AV-3	ARCONIC INC ARNC 5.4 04/15/21			2	3FE	11,417,071	106.1250	12,030,330	11,336,000	11,366,393		(8,926)			5.400	5.304	AO	129,230	612,144	06/13/2011	04/15/2021
015271-AC-3	ALEXANDRIA REAL ESTATE E ARE 4.6 04/01/22			2	2FE	20,101,720	106.0360	21,207,100	20,000,000	20,046,800		(13,705)			4.600	4.535	AO	230,000	920,000	02/22/2012	04/01/2022
016900-AC-6	ALLEGHENY LUDLUM LLC ATI 6.95 12/15/25				4FE	1,824,674	102.7500	1,763,190	1,716,000	1,786,147		(6,617)			6.950	6.289	JD	5,301	119,262	01/06/2011	12/15/2025
017175-AB-6	ALLEGHANY CORP	0			2FE	199,262	107.2890	214,579	200,000	199,757		81			5.625	5.674	MS	3,313	11,250	09/15/2010	09/15/2020
017175-AC-4	ALLEGHANY CORP Y 4.95 06/27/22				2FE	23,079,610	107.9430	23,747,350	22,000,000	22,630,453		(126,147)			4.950	4.238	JD	12,100	1,089,000	03/19/2014	06/27/2022
017175-AD-2	ALLEGHANY CORP Y 4.9 09/15/44				2FE	5,958,840	107.9390	6,476,346	6,000,000	5,961,067		691			4.900	4.944	MS	86,567	294,000	09/03/2014	09/15/2044
01741R-AE-2	ALLEGHENY TECHNOLOGIES ATI 5.95 01/15/21			2	4FE	9,821,828	102.2500	9,407,000	9,200,000	9,433,545		(76,584)			5.950	4.963	JJ	252,412	547,400	02/25/2013	01/15/2021
01741R-AF-9	ALLEGHENY TECHNOLOGIES ATI 5 7/8 08/15/23				4FE	4,999,550	107.5000	5,375,000	5,000,000	5,585,041		585,042			7.875	5.432	FA	148,750	393,750	07/09/2013	08/15/2023
018522-C#-7	ALLETE INC				1	5,000,000	105.3160	5,265,800	5,000,000	5,000,000					8.170	8.170	JJ	188,364	408,500	01/15/2009	01/15/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
018522-K*-2	ALLETE INC ALLETE, INC				1	6,000,000	103.4950	6,209,700	6,000,000	6,000,000					3.860	3.860	MS	68,193	231,600	09/24/2015	09/16/2030
020002-AP-6	ALLSTATE CORP ALL 6 1/8 12/15/32				1FE	10,243,300	119.9610	11,996,050	10,000,000	10,193,588		(7,871)			6.125	5.928	JD	27,222	612,500	03/04/2010	12/15/2032
020002-AQ-4	ALLSTATE CORP ALL 5.35 06/01/33				1FE	4,111,131	119.3540	5,115,495	4,286,000	4,146,290		5,555			5.350	5.670	JD	19,108	229,301	07/07/2010	06/01/2033
020002-AS-0	ALLSTATE CORP ALL 5.55 05/09/35				1FE	15,015,039	123.3560	16,838,135	13,650,000	14,857,519		(45,410)			5.550	4.783	MN	109,428	757,575	09/16/2014	05/09/2035
020002-BC-4	ALLSTATE CORP ALL 4.2 12/15/46				1FE	30,014,700	109.3680	32,810,520	30,000,000	30,014,284		(354)			4.200	4.197	JD	56,000	1,284,500	12/08/2016	12/15/2046
02079K-AC-1	ALPHABET INC GOOGL 1.998 08/15/26				1FE	48,959,500	94.1850	47,092,250	50,000,000	49,091,004		94,660			1.998	2.231	FA	377,400	1,015,650	08/02/2016	08/15/2026
021345-AA-1	ALTA WIND HOLDINGS LLC 144A	0			2FE	2,181,057	117.3030	2,220,698	1,893,131	2,154,283		(8,493)			7.000	5.740	JD	368	132,724	08/06/2014	06/30/2035
021441-AF-7	ALTERA CORP INTC 4.1 11/15/23				1FE	29,622,900	107.4260	32,227,890	30,000,000	29,760,742		35,176			4.100	4.255	MN	157,167	1,230,000	10/29/2013	11/15/2023
02153L-AA-2	ALTERRA FINANCE LLC MKL 6 1/4 09/30/20				2FE	7,499,925	108.5600	8,142,008	7,500,000	7,499,995		2			6.250	6.250	MS	118,490	468,750	09/22/2010	09/30/2020
02209S-AM-5	ALTRIA GROUP INC MO 4 1/4 08/09/42				1FE	40,040,450	104.3570	36,525,020	35,000,000	39,862,286		(124,571)			4.250	3.411	FA	586,736	1,487,500	07/26/2016	08/09/2042
02209S-AV-5	ALTRIA GROUP INC MO 3 7/8 09/16/46				1FE	9,851,500	99.0420	9,904,240	10,000,000	9,854,943		2,679			3.875	3.960	MS	113,021	387,500	09/13/2016	09/16/2046
023135-AJ-5	AMAZON.COM INC AMZN 2 1/2 11/29/22				1FE	28,743,600	99.9470	29,984,010	30,000,000	29,319,747		126,751			2.500	3.000	MN	66,667	750,000	03/08/2013	11/29/2022
023135-AP-1	AMAZON.COM INC AMZN 4.8 12/05/34				1FE	6,750,120	116.7630	7,005,750	6,000,000	6,716,911		(29,622)			4.800	3.834	JD	20,800	288,000	11/09/2016	12/05/2034
023135-BA-3	AMAZON.COM INC AMAZON COM INC	0			1FE	2,994,630	100.3530	3,010,593	3,000,000	2,994,795		165			3.150	3.171	FA	33,863		08/15/2017	08/22/2027
023135-BD-7	AMAZON.COM INC AMAZON.COM INC				1FE	14,962,650	106.1600	15,923,955	15,000,000	14,963,098		448			3.875	3.893	FA	208,281		08/16/2017	08/22/2037
023135-BD-7	AMAZON.COM INC AMAZON.COM INC	0			1FE	1,995,020	106.1600	2,123,194	2,000,000	1,995,080		60			3.875	3.893	FA	27,771		08/16/2017	08/22/2037
023135-BG-0	AMAZON.COM INC AMAZON COM INC	0			1FE	992,610	108.2450	1,082,447	1,000,000	992,656		46			4.050	4.093	FA	14,513		08/15/2017	08/22/2047
023135-BK-1	AMAZON.COM INC AMAZON.COM INC				1FE	9,918,200	108.9430	10,894,260	10,000,000	9,918,482		282			4.250	4.293	FA	152,292		08/16/2017	08/22/2057
023135-BK-1	AMAZON.COM INC AMAZON.COM INC	0			1FE	1,983,640	108.9430	2,178,852	2,000,000	1,983,696		56			4.250	4.293	FA	30,458		08/16/2017	08/22/2057
023551-AM-6	HESS CORP HES 7 1/8 03/15/33				3FE	11,692,577	120.9690	11,903,379	9,840,000	11,427,585		(65,177)			7.125	5.541	MS	206,435	701,100	07/03/2013	03/15/2033
023608-AG-7	AMEREN CORP AEE 3.65 02/15/26				2FE	6,993,770	101.9650	7,137,564	7,000,000	6,994,636		558			3.650	3.661	FA	96,522	255,500	11/17/2015	02/15/2026
02360F-AB-2	UNION ELECTRIC CO AEE 5.3 08/01/37				1FE	5,061,450	120.8800	6,044,005	5,000,000	5,052,988		(1,528)			5.300	5.213	FA	110,417	265,000	07/06/2011	08/01/2037
02361D-AG-5	AMEREN ILLINOIS CO AEE 9 3/4 11/15/18				1FE	5,503,642	106.2610	5,609,492	5,279,000	5,311,576		(34,484)			9.750	8.997	MN	65,768	514,703	10/01/2010	11/15/2018
02361D-AQ-3	AMEREN ILLINOIS CO AEE 4.15 03/15/46				1FE	5,137,650	110.4290	5,521,445	5,000,000	5,135,169		(2,370)			4.150	3.989	MS	61,097	207,500	11/29/2016	03/15/2046
02377B-AA-4	AMER AIRLN 15-2 A PASS T AAL 4 09/22/27				1FE	23,224,583	103.9520	24,142,488	23,224,583	23,224,583					4.000	4.000	MS	255,470	928,983	09/10/2015	09/22/2027
02377C-AA-2	AMER AIRLINE 17-2 A PTT AMER AIRLINE 17-2 A PTT				1FE	10,000,000	101.3160	10,131,590	10,000,000	10,000,000					3.600	3.600	AO	137,000		07/31/2017	10/15/2029
02378A-AA-5	AMER AIRLINE 17-1 A PTT AAL 4 02/15/29				1FE	4,000,000	103.8190	4,152,752	4,000,000	4,000,000					4.000	4.000	FA	60,444	94,222	01/04/2017	02/15/2029
02507*-AD-6	AMERICAN CENTURY COMPANIES AMERICAN CENTURY COMPANIES	0			2Z	5,000,000	99.3570	4,967,840	5,000,000	5,000,000					3.970	3.970	AO	35,840		10/26/2017	10/26/2027
02554C-AD-1	AMERN EAGLE NW HSG-A TAXABLE-MILITARY HSG REV BD 20				1FE	25,680,000	115.5030	27,720,612	24,000,000	25,641,561		(19,240)			5.780	5.332	JD	61,653	1,387,200	11/16/2015	12/15/2049
025816-BD-0	AMERICAN EXPRESS CO AXP 2.65 12/02/22				1FE	19,410,782	99.0820	19,816,300	20,000,000	19,682,128		59,120			2.650	3.000	JD	42,694	530,000	02/26/2013	12/02/2022
025816-BF-5	AMERICAN EXPRESS CO AXP 4.05 12/03/42				1FE	10,532,100	105.3160	10,531,610	10,000,000	10,514,688		(12,350)			4.050	3.731	JD	31,500	405,000	07/14/2016	12/03/2042
025932-AK-0	AMERICAN FINANCIAL GROUP AFG 3 1/2 08/15/26				2FE	29,953,080	99.2560	29,776,740	30,000,000	29,958,392		4,015			3.500	3.519	FA	396,667	1,029,583	08/16/2016	08/15/2026
025932-AL-8	AMERICAN FINANCIAL GROUP AMERICAN FINANCIAL GROUP				2FE	14,940,990	103.2920	15,493,725	15,000,000	14,941,815		825			4.500	4.524	JD	30,000	361,875	05/26/2017	06/15/2047
026874-CY-1	AMERICAN INTL GROUP AIG 4 1/8 02/15/24				2FE	9,993,700	105.3210	10,532,140	10,000,000	9,995,706		605			4.125	4.133	FA	155,833	412,500	09/25/2013	02/15/2024
026874-DA-2	AMERICAN INTL GROUP AIG 4 1/2 07/16/44				2FE	8,073,040	108.0140	8,641,120	8,000,000	8,068,837		(1,339)			4.500	4.444	JJ	165,000	360,000	07/25/2014	07/16/2044
026874-DC-8	AMERICAN INTL GROUP AIG 3 7/8 01/15/35				2FE	9,966,060	99.9160	9,991,600	10,000,000	9,969,592		1,237			3.875	3.900	JJ	178,681	387,500	01/13/2015	01/15/2035
03027X-AB-6	AMERICAN TOWER CORP AMT 3 1/2 01/31/23				2FE	29,616,332	102.1320	31,456,502	30,800,000	30,087,291		122,059			3.500	4.003	JJ	452,161	1,078,000	01/07/2014	01/31/2023
03027X-AG-5	AMERICAN TOWER CORP AMERICAN TOWER CORP	0			2FE	1,001,360	103.7830	1,037,831	1,000,000	1,001,271		(89)			4.000	3.980	JD	3,333	40,000	01/26/2017	06/01/2025
03040W-AD-7	AMERICAN WATER CAP CORP AWK 6.593 10/15/37				1FE	31,033,234	139.7710	36,949,888	26,436,000	30,539,323		(115,474)			6.593	5.314	AO	367,951	1,742,925	09/17/2013	10/15/2037
03040W-AR-6	AMERICAN WATER CAP CORP AMERICAN WATER CAPITAL				1FE	15,950,880	102.6770	16,428,368	16,000,000	15,951,450		570			3.750	3.767	MS	235,000		08/07/2017	09/01/2047
03073E-AJ-4	AMERISOURCEBERGEN CORP ABC 3 1/2 11/15/21			2	1FE	10,280,472	102.2830	10,157,705	9,931,000	10,096,833		(42,633)			3.500	3.011	MN	44,414	347,585	06/14/2013	11/15/2021
03073E-AN-5	AMERISOURCEBERGEN CORP ABC 4 1/4 03/01/45				1FE	49,798,610	99.5050	48,757,597	49,000,000	49,774,266		(16,145)			4.250	4.150	MS	694,167	2,082,500	01/18/2017	03/01/2045
03073E-AQ-8	AMERISOURCEBERGEN CORP BASIC			2	1FE	4,975,700	101.1670	5,058,325	5,000,000	4,975,725		25			4.300	4.329	JD	16,125		11/29/2017	12/15/2047
03076C-AD-8	AMERIPRISE FINANCIAL INC AMP 7.3 06/28/19				1FE	3,998,840	107.1100	4,284,388	4,000,000	3,999,833		103			7.300	7.303	JD	2,433	292,000	06/03/2009	06/28/2019
03076C-AE-6	AMERIPRISE FINANCIAL INC AMP 5.3 03/15/20				1FE	7,093,624	106.0340	6,950,548	6,555,000	6,718,351		(69,414)			5.300	4.106	MS	102,294	347,415	01/06/2012	03/15/2020
03076C-AG-1	AMERIPRISE FINANCIAL INC AMP 3.7 10/15/24				1FE	14,948,400	103.9470	15,592,080	15,000,000	14,963,480		4,645			3.700	3.741	AO	117,167	555,000	09/15/2014	10/15/2024
03076C-AH-9	AMERIPRISE FINANCIAL INC AMP 2 7/8 09/15/26				1FE	19,978,600	97.2430	19,448,600	20,000,000	19,981,593		2,093			2.875	2.887	MS	169,306	629,306	08/08/2016	09/15/2026
031100-B@-8	AMETEK, INC				2	9,000,000	105.9790	9,538,110	9,000,000	9,000,000					6.300	6.300	JD	20,475	567,000	12/18/2007	12/18/2019
031100-E#-3	AMETEK, INC				2	4,000,000	102.6840	4,107,360	4,000,000	4,000,000					3.980	3.980	MS	40,242	159,200	09/30/2014	09/30/2029
031162-AW-0	AMGEN INC AMGN 6 3/8 06/01/37				2FE	14,480,862	129.7590	18,094,920	13,945,000	14,397,673		(13,448)			6.375	6.078	JD	74,083	888,994	08/06/2010	06/01/2037
031162-BA-7	AMGEN INC AMGN 6.4 02/01/39				2FE	15,001,509	133.2580	17,236,961	12,935,000	14,709,687		(46,665)			6.400	5.299	FA	344,933	827,840	09/13/2010	02/01/2039
031162-BH-2	AMGEN INC AMGN 5.65 06/15/42			2	2FE	9,951,000	124.6690	12,466,930	10,000,000	9,955,347		828			5.650	5.684	JD	25,111	565,000	06/27/2011	06/15/2042
032095-AB-7	AMPHENOL CORP APH 4 02/01/22			2	2FE	32,111,245	104.3510	32,661,988	31,300,000	31,682,138		(92,294)			4.000	3.653	FA	521,667	1,252,000	02/25/2013	02/01/2022
032479-AD-9	ANADARKO FINANCE CO	0			3FE	3,589,421	128.6500	3,393,795	2,638,000	3,448,078		(43,780)			7.500	4.426	MN	32,975	197,850	07/31/2014	05/01/2031
032511-AY-3	ANADARKO PETROLEUM CORP APC 6.45 09/15/36				3FE	11,882,800	123.0030	12,300,270	10,000,000	11,625,695		(51,064)			6.450	5.092	MS	189,917	645,000	05/01/2012	09/15/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
032511-BJ-5	ANADARKO PETROLEUM CORP APC 3.45 07/15/24				3FE	7,395,680	99.1850	7,934,824	8,000,000	7,514,006		60,476			3.450	4.511	JJ	127,267	276,000	12/11/2015	07/15/2024
032511-BK-2	ANADARKO PETROLEUM CORP APC 4 1/2 07/15/44				3FE	14,952,749	98.2990	14,744,820	15,000,000	14,956,149		843			4.500	4.519	JJ	311,250	675,000	08/04/2014	07/15/2044
032654-AH-8	ANALOG DEVICES INC ADI 2 7/8 06/01/23				2FE	35,839,510	99.5700	36,342,904	36,500,000	36,109,180		64,863			2.875	3.090	JD	87,448	1,049,375	01/07/2014	06/01/2023
032654-AP-0	ANALOG DEVICES INC ADI 4 1/2 12/05/36				2FE	2,980,440	105.3530	3,160,584	3,000,000	2,981,103		619			4.500	4.550	JD	9,750	135,000	11/30/2016	12/05/2036
03349M-AA-3	ANDEAVOR BASIC			2	2FE	13,018,970	100.2490	13,032,383	13,000,000	13,018,952		(18)			3.800	3.783	AO	13,722		12/27/2017	04/01/2028
03350W-AC-3	ANDEAVOR LOGIS LP/CORP BASIC			2	2FE	10,047,850	101.0000	10,100,000	10,000,000	10,047,485		(365)			4.250	4.189	JD	38,958		11/27/2017	12/01/2027
03523T-BH-0	ANHEUSER-BUSCH INBEV WOR ABIBB 6 7/8 11/15/19				2FE	9,967,227	108.3450	10,834,510	10,000,000	9,991,557		4,091			6.875	6.924	MN	87,847	687,500	03/15/2011	11/15/2019
03523T-BQ-0	ANHEUSER-BUSCH INBEV WOR ABIBB 3 3/4 07/15/42				2FE	7,399,680	97.4790	7,798,312	8,000,000	7,441,502		12,808			3.750	4.209	JJ	138,333	300,000	07/24/2014	07/15/2042
035240-AF-7	ANHEUSER-BUSCH INBEV WOR ABIBB 5 7/8 06/15/35				2FE	21,881,938	126.4290	27,814,446	22,000,000	21,883,322		1,331			5.875	5.913	JD	57,444	1,292,500	12/16/2016	06/15/2035
035240-AG-5	ANHEUSER-BUSCH INBEV WOR ABIBB 4.95 01/15/42				2FE	5,451,247	115.9260	5,796,315	5,000,000	5,440,777		(10,146)			4.950	4.355	JJ	114,125	247,500	12/16/2016	01/15/2042
035242-AA-4	ANHEUSER-BUSCH INBEV FIN ABIBB 2 5/8 01/17/23				2FE	28,096,940	99.4550	28,842,008	29,000,000	28,494,494		91,509			2.625	3.000	JJ	346,792	761,250	05/31/2013	01/17/2023
037411-AN-5	APACHE CORP APA 7 02/01/18				2FE	5,798,350	100.3690	5,018,450	5,000,000	5,006,577		(77,553)			7.000	5.379	FA	145,833	350,000	11/04/2003	02/01/2018
037411-AR-6	APACHE CORP APA 6 01/15/37				2FE	2,225,440	117.7430	2,354,852	2,000,000	2,189,868		(5,727)			6.000	4.858	JJ	55,333	120,000	11/06/2017	01/15/2037
037411-AR-6	APACHE CORP APA 6 01/15/37	0			2FE	2,372,640	117.7430	2,354,852	2,000,000	2,370,953		(1,688)			6.000	4.858	JJ	55,334		11/06/2017	01/15/2037
037411-AW-5	APACHE CORP APA 5.1 09/01/40			2	2FE	23,422,632	108.1820	25,119,860	23,220,000	23,400,014		(5,040)			5.100	5.035	MS	394,740	1,184,220	07/29/2016	09/01/2040
037411-AW-5	APACHE CORP APA 5.1 09/01/40	0		2	2FE	854,748	108.1820	903,320	835,000	854,127		(467)			5.100	5.035	MS	14,195	42,585	07/29/2016	09/01/2040
037411-BD-6	APACHE CORP APA 2 5/8 01/15/23				2FE	9,678,800	97.7500	9,774,960	10,000,000	9,825,832		31,566			2.625	2.970	JJ	121,042	262,500	08/18/2016	01/15/2023
037411-BD-6	APACHE CORP APA 2 5/8 01/15/23	0			2FE	6,581,018	97.7500	6,549,223	6,700,000	6,605,745		17,055			2.625	2.970	JJ	81,098	175,875	08/18/2016	01/15/2023
03765V-AH-3	PRIME SECURITY SERVICES PRIME SECURITY SERVICES 1ST				3FE	5,945,150	100.8550	5,995,951	5,945,150	5,945,150					4.641	4.178	FMAN	45,990	209,069	02/16/2017	05/02/2022
037735-BZ-9	APPALACHIAN POWER CO AEP 5.95 05/15/33				2FE	1,057,860	122.0810	1,220,806	1,000,000	1,047,135		(1,913)			5.950	5.492	MN	7,603	59,500	06/21/2011	05/15/2033
037735-CE-5	APPALACHIAN POWER CO AEP 5.8 10/01/35				2FE	2,505,162	122.8430	3,126,354	2,545,000	2,511,863		1,032			5.800	5.919	AO	36,903	147,610	04/28/2010	10/01/2035
037735-CG-0	APPALACHIAN POWER CO AEP 6 3/8 04/01/36				2FE	8,209,473	131.6100	10,208,995	7,757,000	8,136,228		(11,367)			6.375	5.932	AO	123,627	494,509	05/24/2010	04/01/2036
037735-CK-1	APPALACHIAN POWER CO AEP 6.7 08/15/37				2FE	4,770,220	135.6160	7,052,027	5,200,000	4,825,806		8,296			6.700	7.401	FA	131,618	348,400	06/03/2009	08/15/2037
037833-BG-4	APPLE INC AAPL 3.2 05/13/25				1FE	39,860,800	101.9010	40,760,480	40,000,000	39,893,242		12,641			3.200	3.241	MN	170,667	1,280,000	05/06/2015	05/13/2025
037833-CJ-7	APPLE INC AAPL 3.35 02/09/27				1FE	10,000,000	102.4400	10,243,960	10,000,000	10,000,000					3.350	3.350	FA	132,139	167,500	02/02/2017	02/09/2027
037833-CR-9	APPLE INC APPLE INC	0			1FE	2,250,000	101.3900	2,281,264	2,250,000	2,250,000					3.200	3.200	MN	10,000	36,000	05/04/2017	05/11/2027
037833-CT-5	APPLE INC APPLE INC	0			1FE	5,000,000	99.9190	4,995,960	5,000,000	5,000,000					1.483	1.252	FMAN	10,504	33,618	05/04/2017	05/11/2020
03789X-AA-6	APPLEBEES/IHOP FUNDING LLC 144A	0			2FE	14,940,913	97.4130	14,575,405	14,962,500	14,941,184		271			4.277	4.288	MJSD	46,218	469,294	05/10/2017	09/05/2044
038222-AG-0	APPLIED MATERIALS INC AMAT 5.85 06/15/41				1FE	44,542,010	132.1580	55,506,444	42,000,000	44,350,991		(53,858)			5.850	5.414	JD	109,200	2,457,000	07/24/2014	06/15/2041
038222-AK-1	APPLIED MATERIALS INC AMAT 5.1 10/01/35				1FE	7,198,250	120.3940	8,427,587	7,000,000	7,193,309		(5,640)			5.100	4.859	AO	89,250	357,000	03/09/2017	10/01/2035
038222-AM-7	APPLIED MATERIALS INC AMAT 4.35 04/01/47				1FE	7,985,360	112.6760	9,014,040	8,000,000	7,985,553		193			4.350	4.361	AO	87,000	174,967	03/28/2017	04/01/2047
03842*-AZ-9	AQUA PENNSYLVANIA AQUA PENNSYLVANIA INC				1	15,000,000	101.6550	15,248,250	15,000,000	15,000,000					3.690	3.690	JJ	255,225	278,288	01/31/2017	02/01/2044
03938J-AA-7	ARCH CAPITAL GRP US INC ACGL 5.144 11/01/43				2FE	40,038,228	115.9750	42,023,433	36,235,000	39,814,683		(72,634)			5.144	4.493	MN	310,655	1,863,928	01/13/2015	11/01/2043
03939C-AB-9	ARCH CAPITAL FINANCE LLC ACGL 5.031 12/15/46				2FE	10,000,000	115.6610	11,566,050	10,000,000	10,000,000					5.031	5.031	JD	22,360	512,883	11/29/2016	12/15/2046
039483-AT-9	ARCHER DANIELS ADM 5.935 10/01/32				1FE	8,421,825	123.9140	9,293,528	7,500,000	8,217,303		(32,225)			5.935	5.010	AO	111,281	445,125	07/27/2010	10/01/2032
039483-BL-5	ARCHER DANIELS ADM 2 1/2 08/11/26				1FE	24,888,700	95.4910	23,872,650	25,000,000	24,901,997		10,098			2.500	2.551	FA	243,056	625,000	09/21/2016	08/11/2026
039808-AB-2	ARDENT MILLS LLC ARDENT MILLS LLC				2Z	5,000,000	98.5980	4,929,900	5,000,000	5,000,000					3.940	3.940	JD	8,756		12/14/2017	12/14/2029
039808-AC-0	ARDENT MILLS LLC ARDENT MILLS LLC				2Z	9,000,000	98.8170	8,893,530	9,000,000	9,000,000					4.090	4.090	JD	16,360		12/14/2017	12/14/2032
04010L-AR-4	ARES CAPITAL CORP ARCC 3 5/8 01/19/22				2FE	14,945,850	100.4020	15,060,330	15,000,000	14,957,508		9,476			3.625	3.701	JJ	244,688	453,125	09/14/2016	01/19/2022
04010L-AU-7	ARES CAPITAL CORP ARES CAPITAL CORP	0			2FE	4,996,050	98.6310	4,931,560	5,000,000	4,996,307		257			3.500	3.516	FA	68,542		08/07/2017	02/10/2023
040555-CH-5	ARIZONA PUBLIC SERVICE PNW 5 1/2 09/01/35				1FE	12,895,224	121.4210	15,626,844	12,870,000	12,892,148		(731)			5.500	5.485	MS	235,950	707,850	05/09/2011	09/01/2035
040555-CM-4	ARIZONA PUBLIC SERVICE PNW 5.05 09/01/41			2	1FE	15,545,919	119.7290	17,306,827	14,455,000	15,418,800		(23,005)			5.050	4.580	MS	243,326	729,978	09/29/2011	09/01/2041
040555-CN-2	ARIZONA PUBLIC SERVICE PNW 4 1/2 04/01/42				1FE	2,089,120	112.5430	2,250,866	2,000,000	2,083,056		(1,937)			4.500	4.225	AO	22,500	90,000	09/05/2014	04/01/2042
040555-CT-9	ARIZONA PUBLIC SERVICE PNW 4.35 11/15/45				1FE	5,076,450	112.1620	5,608,115	5,000,000	5,075,599		(851)			4.350	4.257	MN	27,792	217,500	03/16/2017	11/15/2045
040555-CU-6	ARIZONA PUBLIC SERVICE PNW 3 3/4 05/15/46				1FE	24,928,250	102.0990	25,524,725	25,000,000	24,930,680		1,349			3.750	3.766	MN	119,792	937,500	05/03/2016	05/15/2046
04269G-AM-4	ARRIS GROUP ARRIS GROUP -2017 TL B ASSIGN				3FE	0	0.0000								3.878	0.000	JAJO		10,640	05/16/2017	04/26/2024
042735-AK-6	ARROW ELECTRONICS INC ARW 7 1/2 01/15/27				2FE	9,627,065	124.9280	13,117,430	10,500,000	9,891,037		41,546			7.500	8.411	JJ	363,125	787,500	09/10/2009	01/15/2027
042735-BC-3	ARROW ELECTRONICS INC ARW 4 1/2 03/01/23				2FE	4,960,100	104.6260	5,231,280	5,000,000	4,977,241		3,821			4.500	4.600	MS	75,000	225,000	02/12/2013	03/01/2023
04273W-AB-7	ARROW ELECTRONICS INC ARW 5 1/8 03/01/21				2FE	8,025,983	105.9520	8,142,388	7,685,000	7,824,117		(40,025)			5.125	4.505	MS	131,285	393,856	05/24/2012	03/01/2021
04621W-AA-8	ASSURED GUARANTY US HLDG AGO 7 06/01/34				1FE	3,780,210	125.2860	4,384,996	3,500,000	3,717,702		(7,345)			7.000	6.383	JD	20,417	245,000	04/03/2006	06/01/2034
04621X-AD-0	ASSURANT INC AIZ 6 3/4 02/15/34				2FE	15,419,795	123.7330	17,941,300	14,500,000	15,292,370		(28,248)			6.750	6.207	FA	369,750	978,750	03/19/2014	02/15/2034
04621X-AF-5	ASSURANT INC AIZ 4 03/15/23				2FE	14,633,700	102.2040	15,330,660	15,000,000	14,780,817		36,547			4.000	4.315	MS	176,667	600,000	09/10/2013	03/15/2023
04649V-AS-9	ASURION LLC ASURION LLC-2017 TL B5 ASSIGN				4FE	5,458,750	100.6020	5,491,612	5,458,750	5,458,750					4.392	4.171	FMAN	39,292	93,522	06/20/2017	11/03/2023
048303-CC-3	ATLANTIC CITY ELECTRIC EXC 5.8 05/15/34				1FE	9,771,563	118.9180	12,486,348	10,500,000	9,912,462		19,964			5.800	6.355	MN	77,817	609,000	02/25/2009	05/15/2034
049560-AG-0	ATMOS ENERGY CORP ATO 5.95 10/15/34				1FE	2,531,130	127.2030	3,110,101	2,445,000	2,515,819		(2,473)			5.950	5.680	AO	30,712	145,478	11/17/2010	10/15/2034
049560-AJ-4	ATMOS ENERGY CORP ATO 8 1/2 03/15/19				1FE	998,130	107.3890	1,073,892	1,000,000	999,675		246			8.500	8.529	MS	25,028	85,000	03/23/2009	03/15/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
049560-AM-7	ATMOS ENERGY CORP ATO 4 1/8 10/15/44				1FE	35,358,200	109.3210	38,262,455	35,000,000	35,355,897		(3,578)			4.125	4.062	AO	304,792	1,237,500	06/05/2017	10/15/2044
052769-AB-2	AUTODESK INC ADSK 3.6 12/15/22				2FE	27,051,530	102.3170	27,625,563	27,000,000	27,027,759		(5,063)			3.600	3.607	JD	43,200	972,000	05/20/2016	12/15/2022
052769-AB-2	AUTODESK INC ADSK 3.6 12/15/22	0			2FE	4,950,950	102.3170	5,115,845	5,000,000	4,961,905		6,869			3.600	3.607	JD	8,000	180,000	05/20/2016	12/15/2022
053015-AE-3	AUTOMATIC DATA PROCESSNG ADP 3 3/8 09/15/25				1FE	60,116,900	103.1090	61,865,100	60,000,000	60,093,341		(10,481)			3.375	3.352	MS	596,250	2,025,000	09/09/2015	09/15/2025
05329W-AP-7	AUTONATION INC BASIC			2	2FE	19,985,000	98.8800	19,776,040	20,000,000	19,985,188		188			3.800	3.809	MN	107,667		11/07/2017	11/15/2027
053332-AN-2	AUTOZONE INC AZO 2 7/8 01/15/23				2FE	14,668,365	99.6450	14,797,238	14,850,000	14,753,355		17,508			2.875	3.015	JJ	196,866	426,938	11/19/2012	01/15/2023
053332-AP-7	AUTOZONE INC AZO 3 1/8 07/15/23				2FE	3,480,645	100.5240	3,518,333	3,500,000	3,488,880		1,808			3.125	3.188	JJ	50,434	109,375	04/18/2013	07/15/2023
053332-AR-3	AUTOZONE INC AUTOZONE INC	0			2FE	4,163,600	99.7780	3,991,136	4,000,000	4,141,009		(17,276)			3.250	2.714	AO	27,444	130,000	09/01/2016	04/15/2025
05348E-AP-4	AVALONBAY COMMUNITIES AVB 3.95 01/15/21			2	1FE	5,450,004	103.6720	5,700,896	5,499,000	5,480,930		5,480			3.950	4.066	JJ	100,158	217,211	10/18/2011	01/15/2021
05348E-AT-6	AVALONBAY COMMUNITIES AVB 4.2 12/15/23				1FE	12,576,929	106.4860	13,230,848	12,425,000	12,523,807		(14,401)			4.200	4.048	JD	23,193	521,850	01/28/2014	12/15/2023
05348E-AW-9	AVALONBAY COMMUNITIES AVB 3 1/2 11/15/25				1FE	5,980,440	102.0630	6,123,798	6,000,000	5,984,041		1,730			3.500	3.539	MN	26,833	210,000	11/04/2015	11/15/2025
05348E-AZ-2	AVALONBAY COMMUNITIES AVB 3.9 10/15/46				1FE	9,997,420	99.9840	9,998,370	10,000,000	9,997,577		127			3.900	3.901	AO	82,333	400,833	09/27/2016	10/15/2046
05348E-BA-6	AVALONBAY COMMUNITIES AVB 3.35 05/15/27				1FE	4,982,700	100.7120	5,035,600	5,000,000	4,983,647		947			3.350	3.391	MN	21,403	85,146	05/03/2017	05/15/2027
053611-AF-6	AVERY DENNISON CORP AVY 5 3/8 04/15/20				2FE	5,119,250	105.5310	5,276,560	5,000,000	5,035,113		(14,138)			5.375	5.046	AO	56,736	268,750	02/08/2011	04/15/2020
053611-AG-4	AVERY DENNISON CORP AVY 3.35 04/15/23				2FE	20,992,260	100.1830	21,038,346	21,000,000	20,995,659		738			3.350	3.354	AO	148,517	703,500	04/03/2013	04/15/2023
05367A-AG-8	AVIATION CAPITAL	0			2FE	4,799,685	100.3510	4,766,673	4,750,000	4,782,731		(16,954)			2.875	1.894	MS	39,451	82,656	08/14/2017	09/17/2018
05367A-AJ-2	AVIATION CAPITAL AVIATION CAPITAL GROUP CORP	0			2FE	2,484,100	100.0130	2,500,320	2,500,000	2,486,934		2,834			2.875	3.013	JJ	32,144	35,938	01/12/2017	01/20/2022
05379B-AL-1	AVISTA CORP AVA 6 1/4 12/01/35				1FE	510,220	130.0730	650,366	500,000	508,597		(259)			6.250	6.091	JD	2,604	31,250	06/01/2010	12/01/2035
05379B-AP-2	AVISTA CORP AVA 5 1/8 04/01/22				1FE	11,751,285	108.4000	11,381,948	10,500,000	11,165,636		(142,880)			5.125	3.506	AO	134,531	538,125	08/23/2013	04/01/2022
053807-AQ-6	AVNET INC AVT 5 7/8 06/15/20				2FE	7,858,130	106.4150	7,449,064	7,000,000	7,302,206		(114,891)			5.875	4.011	JD	18,278	411,250	09/24/2012	06/15/2020
053807-AS-2	AVNET INC AVT 4 5/8 04/15/26				2FE	23,826,240	103.8580	24,925,872	24,000,000	23,851,601		14,333			4.625	4.716	AO	234,333	1,110,000	03/21/2016	04/15/2026
05463H-AA-9	AXIS SPECIALTY FINANCE AXS 5 7/8 06/01/20				2FE	11,864,170	106.9170	12,808,633	11,980,000	11,944,884		13,075			5.875	6.007	JD	58,652	703,825	07/08/2010	06/01/2020
05523U-AJ-9	BAE SYSTEMS HOLDINGS INC BALN 6 3/8 06/01/19				2FE	10,123,500	105.5180	10,551,820	10,000,000	10,022,161		(14,585)			6.375	6.209	JD	53,125	637,500	06/01/2009	06/01/2019
05523U-AL-4	BAE SYSTEMS HOLDINGS INC BALN 4 3/4 10/07/44				2FE	9,947,700	111.0060	11,100,610	10,000,000	9,950,461		899			4.750	0.017	AO	110,833	475,000	09/30/2014	10/07/2044
05523U-AM-2	BAE SYSTEMS HOLDINGS INC BAE SYSTEMS HOLDINGS INC	0			2FE	1,422,918	100.5180	1,407,255	1,400,000	1,420,463		(2,455)			2.850	2.335	JD	1,773	19,950	08/14/2017	12/15/2020
05526D-AS-4	BAT CAPITAL CORP BAT CAPITAL CORP	0			2FE	4,000,000	100.5770	4,023,064	4,000,000	4,000,000					2.009	1.904	FMAN	10,715	19,262	08/08/2017	08/14/2020
05526D-BC-8	BAT CAPITAL CORP BAT CAPITAL CORP	0			2FE	11,343,225	105.3530	11,904,900	11,300,000	11,343,134		(91)			4.390	4.361	FA	187,404		11/29/2017	08/15/2037
055482-AJ-2	WESTERN ATLAS INC BHI 6 06/01/18				1FE	2,494,719	101.6200	2,606,553	2,565,000	2,560,785		9,702			6.000	6.407	JD	12,825	153,900	06/24/2009	06/01/2018
05564E-BL-9	BEX PORTFOLIO LLC ESS 5.2 03/15/21				2Z	15,112,575	106.5300	15,732,395	14,768,000	14,905,336		(39,040)			5.200	4.881	MS	226,114	767,936	01/11/2012	03/15/2021
057224-AZ-0	BAKER HUGHES INC BHI 5 1/8 09/15/40				1FE	30,057,295	117.4710	34,654,063	29,500,000	29,990,729		(12,074)			5.125	4.999	MS	445,163	1,511,875	05/25/2012	09/15/2040
05723K-AC-4	BAKER HUGHES A GE CO LLC BASIC			2	1FE	30,000,000	101.7110	30,513,360	30,000,000	30,000,000					4.080	4.080	JD	68,000		12/06/2017	12/15/2047
059165-DX-5	BALTIMORE GAS & ELECTRIC EXC 5.2 06/15/33				1FE	6,443,680	116.2360	7,555,360	6,500,000	6,455,354		1,779			5.200	5.265	JD	15,022	338,000	08/31/2010	06/15/2033
059165-EC-0	BALTIMORE GAS & ELECTRIC EXC 6.35 10/01/36				1FE	20,053,133	133.3050	22,685,879	17,018,000	19,556,379		(79,335)			6.350	5.105	AO	270,161	1,080,643	09/23/2010	10/01/2036
059165-EJ-5	BALTIMORE GAS & ELECTRIC BALTIMORE GAS & ELECTRIC	0			1FE	1,983,980	102.7280	2,054,562	2,000,000	1,984,071		91			3.750	3.795	FA	26,458		08/21/2017	08/15/2047
06051G-EU-9	BANK OF AMERICA CORP BAC 3.3 01/11/23				1FE	7,240,518	102.3010	7,448,514	7,281,000	7,258,963		3,959			3.300	3.366	JJ	113,462	240,273	01/08/2013	01/11/2023
06051G-FH-7	BANK OF AMERICA CORP	0			2FE	6,004,635	105.3990	6,323,922	6,000,000	6,003,286		(422)			4.200	4.190	FA	87,500	252,000	08/21/2014	08/26/2024
06051G-FU-8	BANK OF AMERICA CORP BANK OF AMERICA CORP	0			2FE	3,000,000	106.9240	3,207,714	3,000,000	3,000,000					4.450	4.450	MS	43,758	133,500	02/29/2016	03/03/2026
06051G-FX-2	BANK OF AMERICA CORP BANK OF AMERICA CORP	0			1FE	1,554,390	102.3500	1,535,255	1,500,000	1,548,056		(5,015)			3.500	3.060	AO	10,500	52,500	09/20/2016	04/19/2026
06051G-GM-5	BANK OF AMERICA CORP BAC 4.244 04/24/38				1FE	15,000,000	108.1210	16,218,180	15,000,000	15,000,000					4.244	4.244	AO	118,478	318,300	04/19/2017	04/24/2038
06051G-GW-3	BANK OF AMERICA CORP BASIC			2	1FE	24,997,750	99.8160	24,954,000	25,000,000	24,997,753		3			3.419	3.420	JD	26,117		12/27/2017	12/20/2028
06406F-AE-3	BANK OF NY MELLON CORP BK 2.45 08/17/26				1FE	9,961,300	94.7430	9,474,270	10,000,000	9,966,067		3,484			2.450	2.494	FA	91,194	245,681	08/09/2016	08/17/2026
06406H-CQ-0	BANK OF NEW YORK MELLON BK 3.95 11/18/25				1FE	29,928,900	106.4110	31,923,240	30,000,000	29,949,636		5,346			3.950	3.975	MN	141,542	1,185,000	11/13/2013	11/18/2025
06406H-DA-4	BANK OF NEW YORK MELLON BK 3 02/24/25				1FE	9,849,950	99.6740	9,967,360	10,000,000	9,885,593		14,027			3.000	3.180	FA	105,833	300,000	06/03/2015	02/24/2025
06406R-AB-3	BANK OF NY MELLON CORP BK 3.442 02/07/28				1FE	5,000,000	102.0460	5,102,315	5,000,000	5,000,000					3.442	3.442	FA	68,840	86,050	01/31/2017	02/07/2028
06406R-AD-9	BANK OF NY MELLON CORP BK 3 1/4 05/16/27				1FE	4,997,900	100.9390	5,046,945	5,000,000	4,998,012		112			3.250	3.255	MN	20,313	81,250	05/09/2017	05/16/2027
06849R-AC-6	BARRICK NA FINANCE LLC BARICK NA FINANCE LLC	0			2FE	1,583,811	138.5010	1,801,892	1,301,000	1,574,690		(6,753)			7.500	5.749	MS	28,730	97,575	08/10/2016	09/15/2038
06849R-AF-9	BARRICK NA FINANCE LLC ABXCN 4.4 05/30/21				2FE	4,483,050	105.7950	5,289,735	5,000,000	4,745,913		65,144			4.400	6.071	MN	18,944	220,000	07/12/2013	05/30/2021
06849R-AG-7	BARRICK NA FINANCE LLC ABXCN 5.7 05/30/41				2FE	4,477,480	122.3700	4,894,800	4,000,000	4,429,154		(9,598)			5.700	4.923	MN	19,633	228,000	05/09/2012	05/30/2041
070101-E@-5	BASIN ELECTRIC POWER COOP SERIES 2011A			4	1	7,840,080	100.5900	7,886,336	7,840,080	7,840,080					4.000	4.000	AO	78,401	313,603	10/31/2011	10/01/2031
070101-F#-2	BASIN ELECTRIC POWER COOP			4	1	10,000,000	100.2640	10,026,400	10,000,000	10,000,000					4.100	4.100	JD	18,222	410,000	07/07/2015	06/15/2034
070101-G@-3	BASIN ELECTRIC POWER COOP			4	1FE	4,000,000	103.3490	4,133,960	4,000,000	4,000,000					4.740	4.740	JD	8,427	189,600	07/07/2015	06/15/2044
07177M-AB-9	BAXALTA INC SHPLN 4 06/23/25				2FE	19,875,368	103.3230	20,664,520	20,000,000	19,893,626		11,941			4.000	4.083	JD	17,778	800,000	06/03/2016	06/23/2025
071813-AM-1	BAXTER INTERNATIONAL INC BAX 6 5/8 02/15/28				2FE	12,535,560	122.8690	14,744,268	12,000,000	12,363,717		(25,168)			6.625	6.217	FA	300,333	795,000	05/26/2009	02/15/2028
071813-AX-7	BAXTER INTERNATIONAL INC BAX 6 1/4 12/01/37				2FE	14,311,643	128.8910	15,573,887	12,083,000	13,973,979		(54,434)			6.250	5.000	JD	62,932	755,188	10/15/2010	12/01/2037
071813-BP-3	BAXTER INTERNATIONAL INC BAX 3 1/2 08/15/46				2FE	8,392,050	92.1520	8,293,671	9,000,000	8,406,442		11,240			3.500	3.884	FA	119,000	315,000	09/20/2016	08/15/2046
07274E-AG-8	BAYER US FINANCE LLC BAYNGR 3 3/8 10/08/24				1FE	40,634,473	101.6580	41,330,117	40,656,000	40,640,474		1,950			3.375	3.381	AO	316,355	1,372,140	06/05/2015	10/08/2024
07330M-AA-5	BRANCH BANKING & TRUST BBT 3.8 10/30/26				1FE	39,902,400	104.3800	41,752,080	40,000,000	39,938,564		5,751			3.800	3.821	AO	257,556	1,520,000	09/22/2014	10/30/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
07330M-AB-3	BRANCH BANKING & TRUST BBT 3 5/8 09/16/25				1FE	9,993,300	103.1900	10,318,980	10,000,000	9,994,630		594			3.625	3.633	MS	105,729	362,500	09/09/2015	09/16/2025
073730-AB-9	BEAM SUNTORY INC SUNTOR 7 7/8 01/15/23				2FE	5,769,844	119.9190	6,921,742	5,772,000	5,771,404		93			7.875	7.878	JJ	209,596	454,545	10/03/2011	01/15/2023
073730-AE-3	BEAM SUNTORY INC SUNTOR 3 1/4 05/15/22			2	2FE	5,298,020	101.6650	5,286,570	5,200,000	5,248,181		(10,787)			3.250	3.010	MN	21,594	169,000	01/30/2013	05/15/2022
075887-AQ-2	BECTON DICKINSON BDX 6.7 08/01/28				2FE	7,945,050	122.4110	9,180,818	7,500,000	7,807,351		(20,087)			6.700	6.167	FA	209,375	502,500	05/26/2009	08/01/2028
075887-AV-1	BECTON DICKINSON BDX 6 05/15/39				2FE	9,735,590	117.9920	11,209,259	9,500,000	9,704,191		(5,165)			6.000	5.818	MN	72,833	570,000	11/18/2010	05/15/2039
075887-AX-7	BECTON DICKINSON BDX 5 11/12/40				2FE	11,384,785	111.0390	12,730,621	11,465,000	11,394,855		1,591			5.000	5.045	MN	78,026	573,250	06/23/2011	11/12/2040
075887-BK-4	BECTON DICKINSON BDX 3.3 03/01/23				2FE	5,006,922	100.5100	5,025,520	5,000,000	5,004,844		(848)			3.300	3.279	MS	55,000	165,000	04/24/2015	03/01/2023
075887-CD-9	BECTON DICKINSON BCR 6.7 12/01/26				2FE	18,592,747	119.5630	20,146,433	16,850,000	18,591,890		(857)			6.700	5.228	JD	94,079		12/29/2017	12/01/2026
075896-AB-6	BED BATH & BEYOND INC BBBY 4.915 08/01/34				2FE	15,207,338	90.3380	13,640,978	15,100,000	15,195,659		(3,702)			4.915	4.859	FA	309,235	742,165	07/16/2014	08/01/2034
07768Y-AF-9	BELFOR USA GROUP INC BELFOR USA GRP 2017-TL B				3FE	4,677,391	100.5630	4,703,725	4,677,391	4,677,391					4.603	4.273	JAJO	47,848	90,431	04/06/2017	07/13/2022
081437-AF-2	BEMIS COMPANY INC BMS 6.8 08/01/19				2FE	1,495,365	106.2550	1,593,824	1,500,000	1,499,049		551			6.800	6.843	FA	42,500	102,000	07/21/2009	08/01/2019
081437-AH-8	BEMIS COMPANY INC BMS 4 1/2 10/15/21			2	2FE	16,576,937	105.4280	17,126,795	16,245,000	16,391,467		(38,520)			4.500	4.219	AO	154,328	731,025	11/15/2012	10/15/2021
081437-AJ-4	BEMIS COMPANY INC BMS 3.1 09/15/26				2FE	11,986,230	96.2120	11,545,404	12,000,000	11,987,870		1,262			3.100	3.113	MS	109,533	372,000	11/01/2016	09/15/2026
084423-AQ-5	BERKLEY (WR) CORPORATION WRB 7 3/8 09/15/19				2FE	10,000,000	107.6750	10,767,470	10,000,000	10,000,000					7.375	7.375	MS	217,153	737,500	09/09/2009	09/15/2019
084423-AR-3	BERKLEY (WR) CORPORATION WRB 5 3/8 09/15/20				2FE	12,548,010	106.7990	13,349,900	12,500,000	12,515,459		(5,202)			5.375	5.325	MS	197,830	671,875	09/13/2010	09/15/2020
084423-AS-1	BERKLEY (WR) CORPORATION WRB 4 5/8 03/15/22				2FE	7,471,500	106.4400	7,982,963	7,500,000	7,486,393		2,866			4.625	4.673	MS	102,135	346,875	03/13/2012	03/15/2022
084664-BL-4	BERKSHIRE HATHAWAY FIN BRK 5 3/4 01/15/40				1FE	4,940,100	131.7530	6,587,635	5,000,000	4,947,661		1,146			5.750	5.835	JJ	132,569	287,500	01/06/2010	01/15/2040
084664-BU-4	BERKSHIRE HATHAWAY FIN BRK 4.4 05/15/42				1FE	27,175,500	112.1770	30,848,565	27,500,000	27,208,620		6,502			4.400	4.472	MN	154,611	1,210,000	05/08/2012	05/15/2042
084670-BR-8	BERKSHIRE HATHAWAY INC BERKSHIRE HATHAWAY INC	0			1FE	3,989,120	100.7240	4,028,964	4,000,000	3,991,712		1,460			2.750	2.793	MS	32,389	110,000	03/08/2016	03/15/2023
090572-AP-3	BIO-RAD LABS BIO 4 7/8 12/15/20				2FE	18,861,436	105.7960	19,224,100	18,171,000	18,485,843		(97,995)			4.875	4.245	JD	39,371	885,836	11/25/2013	12/15/2020
09062X-AF-0	BIOGEN INC BIIB 4.05 09/15/25				2FE	19,952,800	105.8910	21,178,180	20,000,000	19,962,015		4,119			4.050	4.079	MS	238,500	810,000	09/10/2015	09/15/2025
091802-AB-4	BLACK & DECKER HOLDINGS SWK 7.05 07/01/28				1FE	4,871,247	126.4140	5,878,246	4,650,000	4,807,428		(10,127)			7.050	6.598	JJ	163,913	327,825	02/18/2010	07/01/2028
092113-AG-4	BLACK HILLS CORP BKH 5 7/8 07/15/20				2FE	15,917,586	107.7650	16,304,860	15,130,000	15,377,498		(89,088)			5.875	5.179	JJ	409,876	888,888	02/03/2011	07/15/2020
092113-AH-2	BLACK HILLS CORP BKH 4 1/4 11/30/23				2FE	7,022,280	105.2170	7,365,162	7,000,000	7,014,722		(2,195)			4.250	4.209	MN	25,618	297,500	01/30/2014	11/30/2023
092114-AB-3	BLACK HILLS POWER INC BKH 6 1/8 11/01/39				1FE	14,889,320	127.1480	15,257,772	12,000,000	14,579,679		(70,236)			6.125	4.544	MN	122,500	735,000	03/18/2013	11/01/2039
09256B-AB-3	BLACKSTONE HOLDINGS FINA BX 5 7/8 03/15/21				1FE	23,972,610	109.3080	26,233,992	24,000,000	23,993,128		1,754			5.875	5.885	MS	415,167	1,410,000	01/10/2012	03/15/2021
097023-AS-4	BOEING CO BA 6 5/8 02/15/38				1FE	7,368,780	141.5810	8,494,866	6,000,000	7,166,805		(32,772)			6.625	5.072	FA	150,167	397,500	10/27/2010	02/15/2038
097023-AU-9	BOEING CO BA 6 1/8 02/15/33				1FE	1,145,660	133.3980	1,333,975	1,000,000	1,114,308		(4,946)			6.125	5.036	FA	23,139	61,250	08/05/2010	02/15/2033
097023-AW-5	BOEING CO BA 6 03/15/19				1FE	6,961,820	104.6290	7,324,051	7,000,000	6,994,099		4,585			6.000	6.074	MS	123,667	420,000	03/11/2009	03/15/2019
097023-AX-3	BOEING CO BA 6 7/8 03/15/39				1FE	5,902,800	146.9150	8,814,870	6,000,000	5,914,664		1,713			6.875	7.005	MS	121,458	412,500	04/06/2009	03/15/2039
097023-BA-2	BOEING CO BA 5 7/8 02/15/40				1FE	5,668,900	133.0020	6,650,105	5,000,000	5,581,522		(14,141)			5.875	5.000	FA	110,972	293,750	10/15/2010	02/15/2040
097023-BK-0	BOEING CO BA 3.3 03/01/35				1FE	9,705,200	98.4400	9,844,030	10,000,000	9,735,960		11,054			3.300	3.506	MS	110,000	330,000	02/18/2015	03/01/2035
097023-BS-3	BOEING CO BA 3 3/8 06/15/46				1FE	13,487,500	97.0430	14,556,510	15,000,000	13,514,379		26,415			3.375	3.958	JD	22,500	506,250	02/02/2017	06/15/2046
097023-BV-6	BOEING CO BA 3.65 03/01/47				1FE	4,769,600	100.5220	5,026,095	5,000,000	4,773,289		3,689			3.650	3.912	MS	60,833	98,854	02/14/2017	03/01/2047
099724-AC-0	BORGWARNER INC BWA 7 1/8 02/15/29				2FE	4,409,292	123.0460	4,731,099	3,845,000	4,254,946		(25,620)			7.125	5.810	FA	103,495	273,956	11/01/2010	02/15/2029
099724-AH-9	BORGWARNER INC BWA 4 3/8 03/15/45				2FE	4,984,250	102.7880	5,139,405	5,000,000	4,985,001		282			4.375	4.394	MS	64,410	218,750	03/09/2015	03/15/2045
099724-AJ-5	BORGWARNER INC BWA 3 3/8 03/15/25				2FE	21,404,772	100.5960	21,582,915	21,455,000	21,417,015		4,579			3.375	3.403	MS	213,209	724,106	06/02/2015	03/15/2025
10112R-AQ-7	BOSTON PROPERTIES LP BXP 5 7/8 10/15/19				2FE	6,432,456	105.5210	6,806,105	6,450,000	6,446,112		2,005			5.875	5.911	AO	79,998	378,938	10/09/2009	10/15/2019
10112R-AS-3	BOSTON PROPERTIES LP BXP 4 1/8 05/15/21				2FE	9,753,000	104.5500	10,454,950	10,000,000	9,901,458		26,532			4.125	4.443	MN	52,708	412,500	09/29/2011	05/15/2021
10112R-AU-8	BOSTON PROPERTIES LP BXP 3.85 02/01/23				2FE	4,988,950	104.2070	5,210,355	5,000,000	4,994,061		1,038			3.850	3.876	FA	80,208	192,500	05/31/2012	02/01/2023
10112R-AX-2	BOSTON PROPERTIES LP BXP 3.65 02/01/26				2FE	13,959,120	101.4620	14,204,694	14,000,000	13,966,057		3,545			3.650	3.685	FA	212,917	511,000	01/08/2016	02/01/2026
101137-AN-7	BOSTON SCIENTIFIC CORP BSX 4 1/8 10/01/23				2FE	24,936,300	104.7010	26,175,125	25,000,000	24,961,125		5,858			4.125	4.156	AO	257,813	1,031,250	11/20/2013	10/01/2023
102291-AB-7	BOWDOIN COLLEGE BOWDOI 4.061 07/01/47				1FE	5,000,000	104.2170	5,210,838	5,000,000	5,000,000					4.061	4.061	JJ	101,525	49,070	03/28/2017	07/01/2047
10510K-AA-5	BRAMBLES USA INC BXBAU 5.35 04/01/20				2FE	974,016	105.2740	947,468	900,000	923,232		(9,664)			5.350	4.136	AO	12,038	48,150	03/14/2012	04/01/2020
10510K-AC-1	BRAMBLES USA INC BXBAU 4 1/8 10/23/25				2FE	21,946,540	103.3280	22,732,226	22,000,000	21,956,445		4,633			4.125	4.155	AO	171,417	907,500	10/19/2015	10/23/2025
10922N-AA-1	BRIGHTHOUSE FINANCIAL INC BRIGHTHOUSE FINANCIAL INC				2FE	19,983,400	97.8960	19,579,260	20,000,000	19,984,128		728			3.700	3.737	JD	18,500	370,000	08/24/2017	06/22/2027
10922N-AA-1	BRIGHTHOUSE FINANCIAL INC BRIGHTHOUSE FINANCIAL INC	0			2FE	3,943,120	97.8960	3,915,852	4,000,000	3,944,910		1,791			3.700	3.737	JD	3,700	74,000	08/24/2017	06/22/2027
109641-AH-3	BRINKER INTERNATIONAL INC BRINKER INTERNATIONAL INC	0			2FE	255,000	101.6250	254,063	250,000	254,356		(532)			5.000	4.696	AO	3,125	12,778	10/05/2016	10/01/2024
110122-AP-3	BRISTOL-MYERS SQUIBB CO BMY 5 7/8 11/15/36				1FE	11,830,135	128.3790	13,479,816	10,500,000	11,613,911		(34,866)			5.875	5.000	MN	78,823	616,875	10/15/2010	11/15/2036
110122-AU-2	BRISTOL-MYERS SQUIBB CO BMY 3 1/4 08/01/42				1FE	14,850,560	96.0490	16,880,559	17,575,000	15,037,728		58,116			3.250	4.197	FA	237,995	571,188	08/14/2014	08/01/2042
110122-AX-6	BRISTOL-MYERS SQUIBB CO BMY 4 1/2 03/01/44				1FE	15,542,850	114.7830	17,217,435	15,000,000	15,509,622		(10,412)			4.500	4.283	MS	225,000	675,000	08/06/2014	03/01/2044
111022-AA-7	BRITISH TRANSCO FINANCE NGGLN 6 5/8 06/01/18				1FE	5,104,150	101.8690	5,093,445	5,000,000	5,006,179		(14,229)			6.625	6.319	JD	27,604	331,250	04/28/2009	06/01/2018
11120V-AC-7	BRIXMOR OPERATING PART BRX 4 1/8 06/15/26				2FE	10,297,990	100.9530	10,095,250	10,000,000	10,265,484		(26,228)			4.125	3.756	JD	18,333	412,500	09/21/2016	06/15/2026
11133T-AB-9	BROADRIDGE FINANCIAL SOL BR 3.95 09/01/20				2FE	30,329,388	103.3070	31,384,758	30,380,000	30,359,264		7,203			3.950	3.977	MS	400,003	1,200,010	09/20/2013	09/01/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
11133T-AC-7	BROADRIDGE FINANCIAL SOL BR 3.4 06/27/26				2FE	4,979,450	97.9690	4,898,450	5,000,000	4,982,123		1,784			3.400	3.449	JD	1,889	170,000	06/21/2016	06/27/2026
11134L-AG-4	BROADCOM CRP / CAYMN FI AVGO 3 7/8 01/15/27				2FE	39,990,200	98.3820	39,352,920	40,000,000	39,990,801		601			3.875	3.878	JJ	714,722	757,778	01/12/2017	01/15/2027
11134L-AQ-2	BROADCOM CRP / CAYMN FI BASIC			2	2FE	4,997,750	95.3190	4,765,970	5,000,000	4,997,750					3.500	3.504	JJ	35,972		10/10/2017	01/15/2028
11134L-AQ-2	BROADCOM CRP / CAYMN FI BASIC	0		2	2FE	999,550	95.3190	953,194	1,000,000	999,550					3.500	3.504	JJ	7,195		10/10/2017	01/15/2028
11271R-AA-7	BROOKFIELD FINANCE LLC BAMACN 4 04/01/24				1FE	9,974,200	102.9440	10,294,360	10,000,000	9,977,033		2,833			4.000	4.042	AO	100,000	223,333	03/07/2017	04/01/2024
114259-AP-9	BROOKLYN UNION GAS CO NGGLN 4.504 03/10/46				1FE	10,000,000	114.5540	11,455,390	10,000,000	10,000,000					4.504	4.504	MS	138,873	450,400	03/07/2016	03/10/2046
115236-AA-9	BROWN & BROWN INC BRO 4.2 09/15/24				2FE	9,968,500	104.7480	10,474,800	10,000,000	9,977,421		2,856			4.200	4.239	MS	123,667	420,000	09/15/2014	09/15/2024
115637-AM-2	BROWN-FORMAN CORP BFB 2 1/4 01/15/23				1FE	2,929,565	97.7960	3,207,719	3,280,000	3,077,618		36,018			2.250	3.600	JJ	34,030	73,800	08/19/2013	01/15/2023
118230-AJ-0	BUCKEYE PARTNERS LP BPL 4 7/8 02/01/21			2	2FE	8,613,923	104.8280	8,831,776	8,425,000	8,500,810		(24,797)			4.875	4.531	FA	171,133	410,719	09/30/2013	02/01/2021
118230-AK-7	BUCKEYE PARTNERS LP BPL 4.15 07/01/23				2FE	9,892,900	103.6220	10,362,150	10,000,000	9,933,916		10,413			4.150	4.286	JJ	207,500	415,000	11/07/2013	07/01/2023
118230-AM-3	BUCKEYE PARTNERS LP BPL 5.85 11/15/43				2FE	9,858,100	107.8110	10,781,070	10,000,000	9,866,211		2,141			5.850	5.952	MN	74,750	585,000	11/06/2013	11/15/2043
118230-AN-1	BUCKEYE PARTNERS LP BUCKEYE PARTNERS LP	0			2FE	2,955,990	102.1880	3,065,652	3,000,000	2,963,047		4,550			4.350	4.563	AO	27,550	130,500	06/15/2016	10/15/2024
12157S-AJ-3	BURLINGTON COAT FACTORY BURLINGTON COAT FACTORY TL B5				3FE	5,000,000	100.2920	5,014,600	5,000,000	5,000,000					3.913	3.913	FMAN	28,803	16,082	11/21/2017	11/09/2024
12189L-AC-5	BURLINGTN NORTH SANTA FE BNSF 5.05 03/01/41			2	1FE	6,974,170	119.9700	8,397,886	7,000,000	6,977,249		507			5.050	5.074	MS	117,833	353,500	09/07/2010	03/01/2041
12189L-AJ-0	BURLINGTN NORTH SANTA FE BNSF 4.4 03/15/42			2	1FE	13,600,460	112.1240	14,298,001	12,752,000	13,507,504		(18,818)			4.400	4.010	MS	165,209	561,088	07/27/2012	03/15/2042
12189L-AK-7	BURLINGTN NORTH SANTA FE BNSF 4 3/8 09/01/42				1FE	2,982,600	111.8630	3,355,890	3,000,000	2,983,863		356			4.375	4.411	MS	43,750	131,250	07/24/2014	09/01/2042
12189L-BB-6	BURLINGTN NORTH SANTA FE BNSF 4 1/8 06/15/47				1FE	4,942,850	111.5920	5,579,595	5,000,000	4,944,471		1,621			4.125	4.191	JD	9,167	158,125	03/06/2017	06/15/2047
12189T-AZ-7	BURLINGTN NORTH SANTA FE BNSF 6.15 05/01/37				1FE	11,769,406	135.4260	13,813,401	10,200,000	11,522,629		(39,485)			6.150	5.088	MN	104,550	627,300	09/08/2010	05/01/2037
124857-AF-0	CBS CORP CBS 5.9 10/15/40			2	2FE	6,491,638	118.9900	7,305,980	6,140,000	6,453,278		(7,037)			5.900	5.500	AO	76,477	362,260	08/19/2011	10/15/2040
124857-AM-5	CBS CORP CBS 3.7 08/15/24				2FE	10,147,401	102.6520	10,646,049	10,371,000	10,201,616		21,951			3.700	3.983	FA	144,964	383,727	06/17/2015	08/15/2024
124857-AR-4	CBS CORP CBS 2.9 01/15/27				2FE	4,917,500	93.6770	4,683,860	5,000,000	4,927,533		6,856			2.900	3.085	JJ	66,861	146,611	07/06/2016	01/15/2027
124857-AT-0	CBS CORP CBS CORP				2FE	9,902,700	96.1210	9,612,070	10,000,000	9,906,721		4,021			3.375	3.485	FA	166,875		06/26/2017	02/15/2028
124900-AB-7	CCL INDUSTRIES INC CCLBCN 3 1/4 10/01/26				2FE	23,881,680	95.9310	23,023,320	24,000,000	23,894,900		10,397			3.250	3.308	AO	195,000	803,833	09/15/2016	10/01/2026
12503M-AA-6	CBOE HOLDINGS INC CBOE 3.65 01/12/27				2FE	14,963,850	103.0290	15,454,350	15,000,000	14,966,807		2,957			3.650	3.679	JJ	257,021	273,750	01/09/2017	01/12/2027
12506K-AD-1	CBS RADIO CBS RADIO 2017 TL B ASSIGN				3FE	3,000,000	100.6770	3,020,310	3,000,000	3,000,000					4.191	4.191	FMAN	15,715		11/30/2017	11/17/2024
12508E-AD-3	CDK GLOBAL INC CDK 4 1/2 10/15/24				3FE	20,157,500	103.6250	20,725,000	20,000,000	20,120,160		(14,892)			4.500	4.397	AO	190,000	1,000,000	06/18/2015	10/15/2024
12527G-AC-7	CF INDUSTRIES INC CF 3.45 06/01/23				3FE	21,711,796	98.5000	21,864,045	22,197,000	21,897,532		48,234			3.450	3.724	JD	63,816	765,797	11/19/2013	06/01/2023
12527G-AF-0	CF INDUSTRIES INC CF 5.15 03/15/34				3FE	5,968,800	102.0000	6,120,000	6,000,000	5,972,597		1,058			5.150	5.192	MS	90,983	309,000	03/06/2014	03/15/2034
12542R-K@-8	CHS INC				2	22,000,000	97.4820	21,446,040	22,000,000	22,000,000					4.740	4.740	JJ	451,880	1,042,800	01/25/2016	01/25/2028
12543D-AY-6	CHS /COMMUNITY CHS/COMMUNITY HEAITH SYS	0			4FE	321,200	90.3960	289,267	320,000	321,030		(170)			6.250	6.177	MS	5,056	10,778	03/08/2017	03/31/2023
12543K-AM-6	COMMUNITY HEALTH SYSTEMS, INC				4FE	1,618,264	97.0910	1,572,991	1,620,120	1,619,008		526			4.314	3.248	MJSD	194	63,194	08/09/2016	12/31/2019
12543K-AN-4	COMMUNITY HEALTH SYSTEMS, INC				4FE	628,469	95.6110	600,883	628,469	628,469					4.347	3.186	FMAN	2,580	35,499	05/19/2015	01/27/2021
125509-AZ-2	CIGNA CORP CI 7 7/8 05/15/27				2FE	618,975	133.6270	841,848	630,000	622,316		532			7.875	8.063	MN	6,339	49,613	11/04/2009	05/15/2027
125509-BH-1	CIGNA CORP CI 6.15 11/15/36				2FE	17,405,168	127.4850	20,563,250	16,130,000	17,206,115		(32,244)			6.150	5.570	MN	126,755	991,995	09/28/2010	11/15/2036
125509-BN-8	CIGNA CORP CI 4 3/8 12/15/20			2	2FE	2,568,000	104.4470	2,611,185	2,500,000	2,523,929		(8,170)			4.375	4.000	JD	4,861	109,375	01/17/2012	12/15/2020
125509-BS-7	CIGNA CORP CI 4 02/15/22			2	2FE	9,250,000	104.3110	9,648,740	9,250,000	9,250,000					4.000	4.000	FA	139,778	370,000	01/19/2012	02/15/2022
12572Q-AE-5	CME GROUP INC CME 3 09/15/22				1FE	27,967,686	101.7320	28,710,777	28,222,000	28,083,868		26,794			3.000	3.112	MS	249,294	846,660	06/13/2013	09/15/2022
12572Q-AG-0	CME GROUP INC CME 3 03/15/25				1FE	21,915,640	101.5030	22,330,704	22,000,000	21,936,072		7,784			3.000	3.045	MS	194,333	660,000	06/03/2015	03/15/2025
125896-BK-5	CMS ENERGY CORP CMS 5.05 03/15/22			2	2FE	6,003,299	108.4310	5,654,666	5,215,000	5,598,216		(89,762)			5.050	3.064	MS	77,544	263,358	03/19/2013	03/15/2022
126117-AS-9	CNA FINANCIAL CORP CNAFNL 3.95 05/15/24				2FE	14,998,200	103.9440	15,591,540	15,000,000	14,998,322		122			3.950	3.952	MN	75,708	592,500	02/24/2014	05/15/2024
126117-AT-7	CNA FINANCIAL CORP CNAFNL 4 1/2 03/01/26				2FE	14,996,250	106.4670	15,970,110	15,000,000	14,996,950		303			4.500	4.503	MS	225,000	675,000	02/19/2016	03/01/2026
12626P-AF-0	CRH AMERICA INC CRHID 6.4 10/15/33				2FE	10,987,972	121.7850	13,183,215	10,825,000	10,958,831		(4,896)			6.400	6.275	AO	146,258	692,800	06/23/2010	10/15/2033
12626P-AL-7	CRH AMERICA INC CRHID 5 3/4 01/15/21				2FE	4,997,200	108.3040	5,415,210	5,000,000	4,999,168		244			5.750	5.756	JJ	132,569	287,500	11/30/2010	01/15/2021
12626P-AM-5	CRH AMERICA INC CRHID 3 7/8 05/18/25				2FE	14,981,550	103.8610	15,579,180	15,000,000	14,985,720		1,641			3.875	3.890	MN	69,427	581,250	05/12/2015	05/18/2025
12634M-AB-6	CNOOC FINANCE 2015 US CNOOC 3 1/2 05/05/25				1FE	4,953,750	100.8300	5,041,520	5,000,000	4,964,470		4,156			3.500	3.611	MN	27,222	175,000	04/28/2015	05/05/2025
12636Y-AB-8	CRH AMERICA FINANCE INC CRHID 4.4 05/09/47				2FE	8,970,420	105.2350	9,471,168	9,000,000	8,970,737		317			4.400	4.420	MN	57,200	198,000	05/05/2017	05/09/2047
126408-GH-0	CSX CORP CSX 6 10/01/36				2FE	13,760,775	127.7070	15,963,425	12,500,000	13,559,234		(32,460)			6.000	5.282	AO	187,500	750,000	09/21/2010	10/01/2036
126408-GS-6	CSX CORP CSX 6.22 04/30/40				2FE	9,643,058	132.0060	10,956,506	8,300,000	9,519,235		(28,907)			6.220	5.108	AO	87,477	516,260	10/22/2013	04/30/2040
126408-GZ-0	CSX CORP CSX 3.7 11/01/23				2FE	9,778,200	103.3820	10,338,200	10,000,000	9,859,106		21,075			3.700	3.973	MN	61,667	370,000	01/03/2014	11/01/2023
12656*-AL-6	CSLB HOLDINGS INC CSLB HOLDINGS INC				1	7,000,000	95.4790	6,683,530	7,000,000	7,000,000					3.120	3.120	AO	47,320	213,150	10/13/2016	10/13/2031
12656*-AM-4	CSLB HOLDINGS INC CSLB HOLDINGS INC				1	7,000,000	95.4820	6,683,740	7,000,000	7,000,000					2.970	2.970	AO	45,045	213,150	10/13/2016	10/13/2028
126650-CM-0	CVS HEALTH CORP CVS 4 7/8 07/20/35				2FE	20,149,100	110.2660	22,053,220	20,000,000	20,154,196		(5,178)			4.875	4.788	JJ	436,042	853,125	01/26/2017	07/20/2035
126650-CM-0	CVS HEALTH CORP CVS 4 7/8 07/20/35	0			2FE	1,474,727	110.2660	1,560,265	1,415,000	1,470,838		(2,043)			4.875	4.788	JJ	30,850	68,981	01/26/2017	07/20/2035
12673P-AC-9	CA INC CA 5 3/8 12/01/19				2FE	20,458,123	104.8880	19,687,515	18,770,000	19,224,966		(223,960)			5.375	4.047	JD	84,074	1,008,888	01/12/2012	12/01/2019
12673P-AE-5	CA INC CA 4 1/2 08/15/23				2FE	9,953,900	104.2190	10,421,930	10,000,000	9,971,549		4,349			4.500	4.558	FA	170,000	450,000	08/13/2013	08/15/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
12702*-AA-4	CVS LSE BACKD PT PP TR SER 201 CVS LSE BCKD PT PP TR SERIES 2	0			2Z	4,877,642	98.6170	4,810,204	4,877,642	4,877,642					3.901	3.901	MON	11,099	38,584	09/27/2017	10/10/2039
127055-AH-4	CABOT CORP CBT 3.7 07/15/22				2FE	30,180,223	102.1730	30,192,003	29,550,000	29,869,501		(64,035)			3.700	3.441	JJ	504,156	1,093,350	11/28/2012	07/15/2022
127055-AK-7	CABOT CORP CBT 3.4 09/15/26				2FE	4,992,450	97.5580	4,877,875	5,000,000	4,993,290		652			3.400	3.418	MS	50,056	170,000	09/06/2016	09/15/2026
127387-AL-2	CADENCE DESIGN SYS INC CDNS 4 3/8 10/15/24				2FE	28,920,446	105.2950	30,501,798	28,968,000	28,932,766		4,355			4.375	4.396	AO	267,552	1,267,350	03/10/2016	10/15/2024
130789-AF-7	CALIFORNIA WATER SERVICE CWT 5 1/2 12/01/40			2	1FE	26,028,991	124.2510	32,429,615	26,100,000	26,037,501		1,267			5.500	5.518	JD	119,625	1,435,500	06/23/2011	12/01/2040
130789-W#-3	CALIFORNIA WATER SERVICE CALIFORNIA WATER SERVICES				1	5,000,000	104.9320	5,246,600	5,000,000	5,000,000					4.310	4.310	AO	44,896	215,500	10/12/2015	10/16/2045
133131-AS-1	CAMDEN PROPERTY TRUST CPT 4 7/8 06/15/23			2	1FE	6,921,460	107.6850	7,537,978	7,000,000	6,958,678		6,440			4.875	5.000	JD	15,167	341,250	05/31/2011	06/15/2023
133131-AT-9	CAMDEN PROPERTY TRUST CPT 2.95 12/15/22				1FE	15,531,680	99.9470	15,991,536	16,000,000	15,727,677		48,995			2.950	3.322	JD	20,978	472,000	01/09/2014	12/15/2022
133131-AU-6	CAMDEN PROPERTY TRUST CPT 4 1/4 01/15/24				1FE	2,495,350	104.7070	2,617,670	2,500,000	2,497,095		413			4.250	4.272	JJ	48,993	106,250	11/20/2013	01/15/2024
13342B-AC-9	CAMERON INTL CORP CAM 6 3/8 07/15/18				2FE	3,123,300	102.2220	3,066,648	3,000,000	3,009,425		(16,758)			6.375	5.774	JJ	88,188	191,250	09/03/2009	07/15/2018
13342B-AD-7	CAMERON INTL CORP CAM 7 07/15/38				2FE	7,041,520	128.6530	8,148,887	6,334,000	6,949,643		(15,029)			7.000	6.154	JJ	204,447	443,380	09/28/2010	07/15/2038
13342B-AF-2	CAMERON INTL CORP CAM 5.95 06/01/41				2FE	5,820,001	118.7140	6,737,020	5,675,000	5,805,601		(2,665)			5.950	5.768	JD	28,139	337,663	08/24/2011	06/01/2041
13342B-AL-9	CAMERON INTL CORP CAM 4 12/15/23				2FE	11,241,236	102.6560	11,608,329	11,308,000	11,264,978		6,262			4.000	4.073	JD	20,103	452,320	12/26/2013	12/15/2023
134429-AY-5	CAMPBELL SOUP CO CPB 2 1/2 08/02/22				2FE	19,671,322	98.9240	20,288,323	20,509,000	20,054,724		91,028			2.500	3.021	FA	212,211	512,725	06/08/2015	08/02/2022
134429-BA-6	CAMPBELL SOUP CO CPB 3.3 03/19/25				2FE	9,986,500	99.6730	9,967,340	10,000,000	9,989,824		1,229			3.300	3.316	MS	93,500	330,000	03/16/2015	03/19/2025
14040*-AB-9	CAPITAL POWER LP				2	18,000,000	105.7690	19,038,420	18,000,000	18,000,000					5.610	5.610	JD	44,880	1,009,800	06/15/2011	06/15/2026
14040H-BF-1	CAPITAL ONE FINANCIAL CO COF 3 3/4 04/24/24				2FE	8,360,351	102.7350	8,324,617	8,103,000	8,311,187		(29,212)			3.750	3.296	AO	56,552	303,863	04/13/2016	04/24/2024
14040H-BK-0	CAPITAL ONE FINANCIAL CO COF 3 3/4 07/28/26				2FE	9,964,500	99.3400	9,933,990	10,000,000	9,968,783		3,028			3.750	3.793	JJ	159,375	375,000	07/25/2016	07/28/2026
14040H-BN-4	CAPITAL ONE FINANCIAL CO COF 3 3/4 03/09/27				2FE	4,984,700	100.6830	5,034,125	5,000,000	4,985,740		1,040			3.750	3.787	MS	58,333	93,750	03/06/2017	03/09/2027
140420-NB-2	CAPITAL ONE BANK USA NA COF 3 3/8 02/15/23				2FE	15,000,000	100.9800	15,146,970	15,000,000	15,000,000					3.375	3.375	FA	191,250	506,250	02/06/2013	02/15/2023
14149Y-AV-0	CARDINAL HEALTH INC CAH 3.2 06/15/22				2FE	22,125,128	100.3230	21,904,589	21,834,000	21,982,941		(30,773)			3.200	3.035	JD	31,053	698,688	01/31/2013	06/15/2022
14149Y-AY-4	CARDINAL HEALTH INC CAH 3.2 03/15/23				2FE	6,985,510	100.0860	7,005,999	7,000,000	6,991,997		1,391			3.200	3.224	MS	65,956	224,000	02/19/2013	03/15/2023
14149Y-BM-9	CARDINAL HEALTH INC CARDINAL HEALTH INC				2FE	15,957,580	98.9720	15,835,584	16,000,000	15,957,700		120			4.368	4.384	JD	31,061	355,264	12/04/2017	06/15/2047
141781-AC-8	CARGILL INC CARGIL 7 3/8 10/01/25				1FE	4,424,186	124.3830	4,571,090	3,675,000	4,140,786		(47,381)			7.375	5.355	AO	67,758	271,031	01/05/2011	10/01/2025
141781-AW-4	CARGILL INC CARGIL 6 5/8 09/15/37				1FE	20,209,990	135.6960	23,068,337	17,000,000	19,731,586		(77,208)			6.625	5.301	MS	331,618	1,126,250	10/27/2010	09/15/2037
141781-BC-7	CARGILL INC CARGIL 4.1 11/01/42				1FE	14,994,312	103.7960	15,876,590	15,296,000	15,015,107		6,286			4.100	4.220	MN	104,523	627,136	10/07/2014	11/01/2042
142339-AE-0	CARLISLE COS INC CSL 5 1/8 12/15/20				2FE	7,006,380	105.8290	7,302,201	6,900,000	6,946,623		(15,312)			5.125	4.868	JD	15,717	353,625	09/20/2012	12/15/2020
142339-AF-7	CARLISLE COS INC CSL 3 3/4 11/15/22				2FE	19,445,455	102.4970	19,986,896	19,500,000	19,470,791		5,363			3.750	3.784	MN	93,438	731,250	11/15/2012	11/15/2022
142339-AH-3	CARLISLE COS INC BASIC			2	2FE	9,960,100	101.0630	10,106,280	10,000,000	9,960,424		324			3.750	3.798	JD	46,875		11/13/2017	12/01/2027
14313*-AB-9	CARMAX AUTO SUPERSTORES INC. CARMAX AUTO SUPERSTORES INC				2	2,500,000	102.1220	2,553,050	2,500,000	2,500,000					4.170	4.170	AO	18,533	104,250	06/22/2016	04/27/2026
14313*-AC-7	CARMAX AUTO SUPERSTORES INC. CARMAX AUTO SUPERSTORES INC.				2	1,000,000	102.5440	1,025,440	1,000,000	1,000,000					4.270	4.270	AO	7,591	42,700	06/22/2016	04/27/2028
143658-AF-9	CARNIVAL CORP CCL 7.2 10/01/23				1FE	5,558,438	122.8260	6,448,381	5,250,000	5,411,833		(22,529)			7.200	6.548	AO	94,500	378,000	11/10/2009	10/01/2023
143658-AH-5	CARNIVAL CORP CCL 6.65 01/15/28				1FE	17,519,011	123.5820	20,551,670	16,630,000	17,268,174		(45,639)			6.650	6.128	JJ	509,940	1,105,895	04/20/2012	01/15/2028
144141-CU-0	DUKE ENERGY PROGRESS INC DUK 6 1/8 09/15/33				1FE	17,184,939	128.1120	21,192,254	16,542,000	17,056,547		(20,722)			6.125	5.814	MS	298,330	1,013,198	11/30/2010	09/15/2033
144285-AJ-2	CARPENTER TECHNOLOGY CRS 5.2 07/15/21				2FE	21,483,847	104.2130	21,802,339	20,921,000	21,173,348		(64,899)			5.200	4.822	JJ	501,639	1,087,892	01/17/2013	07/15/2021
144285-AK-9	CARPENTER TECHNOLOGY CRS 4.45 03/01/23				2FE	9,984,700	101.9280	10,192,840	10,000,000	9,991,307		1,466			4.450	4.469	MS	148,333	445,000	02/21/2013	03/01/2023
14456#-AA-4	CARRIX INC CARRIX INC				2Z	12,000,000	98.9330	11,871,960	12,000,000	12,000,000					4.960	4.960	JJ	269,493		07/19/2017	07/31/2027
14456#-AA-4	CARRIX INC CARRIX INC	0			2Z	2,000,000	98.9330	1,978,660	2,000,000	2,000,000					4.960	4.960	JJ	44,916		07/19/2017	07/31/2027
14456#-AB-2	CARRIX INC CARRIX INC	0			2Z	8,000,000	101.1280	8,090,232	8,000,000	8,000,000					5.060	5.060	JJ	183,284		07/19/2017	07/31/2029
149123-BF-7	CATERPILLAR INC CAT 6 5/8 07/15/28				1FE	1,185,870	125.7130	1,257,130	1,000,000	1,130,904		(9,232)			6.625	5.011	JJ	30,549	66,250	02/16/2011	07/15/2028
149123-BN-0	CATERPILLAR INC CAT 6.05 08/15/36				1FE	14,257,639	133.9940	16,659,437	12,433,000	13,961,132		(48,682)			6.050	5.026	FA	284,163	752,197	12/06/2010	08/15/2036
149123-BS-9	CATERPILLAR INC CAT 5.2 05/27/41				1FE	21,990,540	125.5100	27,612,112	22,000,000	21,991,613		178			5.200	5.203	MN	108,044	1,144,000	05/25/2011	05/27/2041
14916R-AC-8	CATHOLIC HEALTH INITIATI CATMED 2.95 11/01/22				2FE	4,744,830	99.0580	4,841,950	4,888,000	4,798,008		16,878			2.950	3.366	MN	24,033	144,196	09/24/2014	11/01/2022
14916R-AF-1	CATHOLIC HEALTH INITIATI CATMED 4.2 08/01/23				2FE	4,540,782	103.0490	4,477,496	4,345,000	4,475,694		(20,785)			4.200	3.600	FA	76,038	182,490	09/24/2014	08/01/2023
14987B-AE-3	CC HOLDINGS GS V LLC/CRO CC HOLDINGS GS V LLC/CRO	0			2FE	6,439,020	103.2920	6,197,502	6,000,000	6,357,378		(62,194)			3.849	2.635	AO	48,754	230,940	08/31/2016	04/15/2023
151020-AJ-3	CELGENE CORP CELG 4 08/15/23				2FE	24,863,000	104.5440	26,136,100	25,000,000	24,916,607		12,957			4.000	4.067	FA	377,778	1,000,000	08/01/2013	08/15/2023
151020-AM-6	CELGENE CORP CELGENE CORP	0			2FE	3,228,180	107.1040	3,213,108	3,000,000	3,227,239		(941)			4.625	4.150	MN	17,729	69,375	10/10/2017	05/15/2044
151020-AR-5	CELGENE CORP	0			2FE	2,991,870	103.1120	3,093,369	3,000,000	2,994,409		1,093			3.550	3.594	FA	40,233	106,500	08/03/2015	08/15/2022
15189W-AJ-9	CENTERPOINT ENERGY CENTERPOINT ENERGY RES				2FE	6,959,190	105.1100	7,357,672	7,000,000	6,959,477		287			4.100	4.134	MS	102,044		08/21/2017	09/01/2047
15189W-AJ-9	CENTERPOINT ENERGY CENTERPOINT ENERGY RES	0			2FE	1,988,340	105.1100	2,102,192	2,000,000	1,988,422		83			4.100	4.134	MS	29,156		08/21/2017	09/01/2047
15189X-AM-0	CENTERPOINT ENER HOUSTON CNP 3.55 08/01/42				1FE	27,977,318	100.1500	31,798,658	31,751,000	28,273,066		78,376			3.550	4.273	FA	469,650	1,127,161	08/08/2014	08/01/2042
15189X-AN-8	CENTERPOINT ENER HOUSTON CNP 4 1/2 04/01/44				1FE	5,841,200	116.3040	5,815,185	5,000,000	5,819,351		(18,630)			4.500	3.537	AO	56,250	225,000	10/24/2016	04/01/2044
15361G-AX-3	CENTRAL HUDSON GAS & ELE FTSCN 5.716 04/01/41				1FE	15,000,000	116.7610	17,514,105	15,000,000	15,000,000					5.716	5.716	AO	214,350	857,400	12/02/2010	04/01/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
15361G-BA-2	CENTRAL HUDSON GAS & ELE FTSCN 4.707 04/01/42				1FE	10,000,000	101.6840	10,168,410	10,000,000	10,000,000					4.707	4.707	AO	117,675	470,700	09/27/2011	04/01/2042
15361G-BB-0	CENTRAL HUDSON GAS & ELE FTSCN 4.776 04/01/42				1FE	10,000,000	102.6870	10,268,690	10,000,000	10,000,000					4.776	4.776	AO	119,400	477,600	03/27/2012	04/01/2042
15405E-AB-4	CENTRAL MAINE POWER CO AGR 5 3/8 06/10/35				1FE	4,600,000	111.2540	5,562,715	5,000,000	4,670,855		10,502			5.375	5.989	MS	89,583	268,750	10/02/2009	06/10/2035
15670B-AB-8	CENTURYLINK INC CENTURY LINK 2017 TL B ASSIGN				3FE	5,180,713	96.6250	5,005,864	5,180,713	5,180,713					4.131	3.922	JAJO	36,860	80,433	06/23/2017	01/31/2025
166754-AP-6	CHEVRON PHILLIPS CHEM CO CPCHEM 3.4 12/01/26			2	1FE	29,958,900	100.4510	30,135,210	30,000,000	29,962,995		3,822			3.400	3.416	JD	85,000	1,045,500	11/18/2016	12/01/2026
166764-AH-3	CHEVRON CORP CVX 3.191 06/24/23				1FE	47,665,220	102.5270	49,213,104	48,000,000	47,803,070		32,284			3.191	3.273	JD	29,783	1,531,680	06/20/2013	06/24/2023
166764-BD-1	CHEVRON CORP CVX 3.326 11/17/25				1FE	11,666,244	103.1850	11,969,402	11,600,000	11,653,893		(5,922)			3.326	3.259	MN	47,155	385,816	11/10/2015	11/17/2025
16687*-AD-8	CHEYENNE LIGHT FUEL & POWER CO				1	5,000,000	105.2550	5,262,750	5,000,000	5,000,000					4.530	4.530	AO	44,671	226,500	10/01/2014	10/20/2044
167885-AA-0	CHICAGO PARKING METERS L CHIPRK 5.489 12/30/20				2FE	3,000,000	103.2090	3,096,282	3,000,000	3,000,000					5.489	5.489	JD	457	164,670	11/04/2010	12/30/2020
169905-AD-8	CHOICE HOTELS INTL INC CHH 5.7 08/28/20				2FE	11,651,747	107.5000	12,281,875	11,425,000	11,498,231		(24,989)			5.700	5.438	FA	222,502	651,225	10/07/2010	08/28/2020
171232-AP-6	CHUBB CORP CB 0 04/15/37				2FE	21,162,500	99.8750	19,975,000	20,000,000	20,000,009		(65,692)			3.604	1.500	JAJO	156,141	993,257	06/17/2011	03/29/2067
171340-AH-5	CHURCH & DWIGHT CO INC CHD 2 7/8 10/01/22				2FE	24,539,583	100.1460	25,646,338	25,609,000	25,013,890		113,065			2.875	3.408	AO	184,065	736,259	09/12/2013	10/01/2022
171340-AL-6	CHURCH & DWIGHT CO INC CHURCH & DWIGHT CO INC				2FE	9,926,800	100.1590	10,015,930	10,000,000	9,927,408		608			3.950	3.992	FA	171,167		07/20/2017	08/01/2047
171798-AD-3	CIMAREX ENERGY CO XEC 3.9 05/15/27				2FE	19,962,500	102.2300	20,445,920	20,000,000	19,965,607		3,107			3.900	3.922	MN	99,667	465,833	05/05/2017	05/15/2027
172062-AE-1	CINCINNATI FINL CORP CINF 6 1/8 11/01/34				1FE	14,457,611	127.0930	18,415,747	14,490,000	14,463,627		843			6.125	6.142	MN	147,919	887,513	06/14/2011	11/01/2034
172070-CP-7	DUKE ENERGY OHIO INC DUK 5.4 06/15/33				2FE	6,571,212	116.1340	7,850,638	6,760,000	6,610,259		5,837			5.400	5.615	JD	16,224	365,040	07/07/2010	06/15/2033
172070-CQ-5	DUKE ENERGY OHIO INC DUK 5 3/8 06/15/33				2FE	4,858,918	118.3960	5,623,815	4,750,000	4,837,043		(3,597)			5.375	5.201	JD	11,347	255,313	10/12/2010	06/15/2033
17252M-AG-5	CINTAS CORPORATION NO. 2 CTAS 6.15 08/15/36				2FE	33,209,812	126.1800	37,684,859	29,866,000	32,749,434		(90,293)			6.150	5.322	FA	693,887	1,836,759	08/15/2013	08/15/2036
17252M-AN-0	CINTAS CORPORATION NO. 2 CTAS 3.7 04/01/27				2FE	6,973,120	103.9640	7,277,445	7,000,000	6,975,023		1,903			3.700	3.746	AO	64,750	141,731	03/09/2017	04/01/2027
17275R-AD-4	CISCO SYSTEMS INC CSCO 5.9 02/15/39				1FE	18,004,716	136.6950	24,434,142	17,875,000	17,990,107		(3,584)			5.900	5.842	FA	398,414	1,054,625	11/18/2010	02/15/2039
17275R-AF-9	CISCO SYSTEMS INC CSCO 5 1/2 01/15/40				1FE	10,362,700	131.6250	13,162,520	10,000,000	10,317,571		(7,513)			5.500	5.255	JJ	253,611	550,000	11/15/2010	01/15/2040
17275R-AW-2	CISCO SYSTEMS INC CSCO 3 1/2 06/15/25				1FE	25,421,150	104.6710	26,167,700	25,000,000	25,328,277		(38,407)			3.500	3.299	JD	38,889	875,000	07/07/2015	06/15/2025
17288X-AA-2	CITADEL LP CITADEL LP	0			2FE	2,999,580	103.2740	3,098,220	3,000,000	2,999,580					5.375	5.375	JJ	18,365		11/15/2017	01/17/2023
172967-FF-3	CITIGROUP INC C 5 3/8 08/09/20				2FE	16,121,400	107.1040	16,065,570	15,000,000	15,400,035		(142,231)			5.375	4.282	FA	318,021	806,250	05/29/2012	08/09/2020
172967-HQ-7	CITIGROUP INC	0			3FE	5,600,000	107.2500	6,006,000	5,600,000	5,600,000					6.300	6.300	MN	45,080	352,800	04/23/2014	12/29/2049
172967-HV-6	CITIGROUP INC	0			2FE	7,983,040	104.4400	8,355,168	8,000,000	7,988,076		1,550			4.000	4.026	FA	129,778	320,000	07/29/2014	08/05/2024
172967-HZ-7	CITIGROUP INC	0			3FE	5,062,500	103.7500	5,187,500	5,000,000	5,062,500					5.800	5.459	MN	25,778	290,000	02/05/2015	11/29/2049
172967-KG-5	CITIGROUP INC	0			2FE	3,994,680	103.1290	4,125,172	4,000,000	3,995,579		465			3.700	3.716	JJ	69,478	148,000	01/05/2016	01/12/2026
172967-KJ-9	CITIGROUP INC CITIGROUP INC	0			2FE	1,067,620	106.6040	1,066,042	1,000,000	1,060,534		(6,191)			4.600	3.735	MS	14,311	46,000	11/02/2016	03/09/2026
172967-KR-1	CITIGROUP INC C 4 3/4 05/18/46				2FE	14,961,300	110.4130	16,561,965	15,000,000	14,962,885		1,585			4.750	4.766	MN	85,104	712,500	02/07/2017	05/18/2046
172967-KU-4	CITIGROUP INC CITIGROUP INC	0			2FE	4,984,550	103.2860	5,164,295	5,000,000	4,986,021		1,035			4.125	4.158	JJ	89,375	206,250	07/18/2016	07/25/2028
1730T0-DC-0	CITIGROUP INC C 0 06/08/37				2FE	5,000,000	139.9510	6,997,550	5,000,000	5,000,000					8.825	0.000	JD	28,190	391,106	05/30/2007	06/08/2037
174610-AL-9	CITIZENS FINANCIAL GROUP CITIZENS FINANCIAL GROUP	0			2FE	2,937,570	100.1850	3,005,556	3,000,000	2,948,840		6,753			3.750	4.051	JJ	56,250	112,500	04/26/2016	07/01/2024
178180-GD-1	CITY NATIONAL BANK CITY NATIONAL BANK	0			1FE	2,652,567	109.4340	2,516,991	2,300,000	2,576,494		(56,753)			5.375	2.553	JJ	57,005	123,625	08/23/2016	07/15/2022
178566-AC-9	RBC USA HOLDCO CORP RY 5 1/4 09/15/20				1FE	9,996,800	106.9610	10,696,130	10,000,000	9,998,989		339			5.250	5.254	MS	154,583	525,000	09/10/2010	09/15/2020
18055#-AZ-5	CLARION LION PROPERTIES FUND CLARION LION PROPERTIES FUND				1	7,000,000	100.7530	7,052,710	7,000,000	7,000,000					3.870	3.870	MN	45,150	135,450	05/01/2017	05/01/2029
185508-AE-8	CLECO POWER LLC CNL 6 1/2 12/01/35				2FE	12,100,750	129.7760	16,222,038	12,500,000	12,162,831		9,466			6.500	6.762	JD	67,708	812,500	11/09/2009	12/01/2035
185508-AG-3	CLECO POWER LLC CNL 6 12/01/40				2FE	6,983,327	125.6200	7,411,574	5,900,000	6,873,305		(22,981)			6.000	4.804	JD	29,500	354,000	09/19/2012	12/01/2040
185508-B@-6	CLECO POWER LLC CLECO POWER LLC				2	9,000,000	100.8090	9,072,810	9,000,000	9,000,000					3.570	3.570	JD	13,388	317,730	12/20/2016	12/16/2028
18551P-AC-3	CLECO CORPORATE HOLDINGS CNL 3.743 05/01/26				2FE	14,000,000	100.4390	14,061,390	14,000,000	14,000,000					3.743	3.743	MN	87,337	535,298	04/28/2017	05/01/2026
18683K-AC-5	CLIFFS NATURAL RESOURCES CLF 6 1/4 10/01/40				5FE	2,250,000	78.3750	9,796,875	12,500,000	2,261,185		1,954			6.250	34.690	AO	195,313	781,250	10/26/2010	10/01/2040
189054-AT-6	CLOROX COMPANY CLX 3.05 09/15/22				2FE	25,896,502	101.5710	27,016,870	26,599,000	26,206,710		74,983			3.050	3.390	MS	238,874	811,270	09/13/2013	09/15/2022
189054-AU-3	CLOROX COMPANY CLX 3 1/2 12/15/24				2FE	9,026,725	102.7930	9,251,334	9,000,000	9,021,647		(2,709)			3.500	3.461	JD	14,000	315,000	01/07/2016	12/15/2024
191098-AJ-1	COCA COLA BOTTL CO CONSL COKE 7 04/15/19				2FE	9,823,800	103.5160	10,351,620	10,000,000	9,969,808		21,627			7.000	7.250	AO	147,778	700,000	04/02/2009	04/15/2019
191098-AK-8	COCA COLA BOTTL CO CONSL COKE 3.8 11/25/25				2FE	15,027,200	101.4240	15,213,585	15,000,000	15,022,334		(2,391)			3.800	3.778	MN	57,000	570,000	11/24/2015	11/25/2025
191216-BE-9	COCA-COLA CO/THE KO 3.2 11/01/23				1FE	19,996,100	103.6000	20,719,920	20,000,000	19,997,682		419			3.200	3.202	MN	106,667	640,000	09/16/2014	11/01/2023
191216-BZ-2	COCA-COLA CO/THE KO 2 1/4 09/01/26				1FE	19,976,800	94.9710	18,994,240	20,000,000	19,979,601		2,108			2.250	2.263	MS	150,000	450,000	08/29/2016	09/01/2026
191216-CE-8	COCA-COLA CO/THE COCA-COLA CO				1FE	19,919,000	100.3190	20,063,780	20,000,000	19,923,225		4,225			2.900	2.947	MN	58,000	290,000	05/22/2017	05/25/2027
19416Q-EJ-5	COLGATE-PALMOLIVE CO CL 4 08/15/45				1FE	55,729,500	107.3130	58,796,738	54,790,000	55,698,282		(19,930)			4.000	3.898	FA	827,938	2,191,600	04/01/2016	08/15/2045
19416Q-EK-2	COLGATE-PALMOLIVE CO COLGATE - PALMOLIVE				1FE	14,897,700	102.1640	15,324,555	15,000,000	14,898,530		830			3.700	3.738	FA	235,875		07/24/2017	08/01/2047
195869-AG-7	COLONIAL PIPELINE CO COLPLN 7.63 04/15/32				1FE	20,028,900	142.3170	21,347,610	15,000,000	18,899,071		(182,401)			7.630	5.054	MN	98,554	1,144,500	10/14/2010	04/15/2032
195869-AP-7	COLONIAL PIPELINE CO COLPLN 3 3/4 10/01/25				1FE	30,460,080	103.8060	31,660,952	30,500,000	30,468,091		3,480			3.750	3.766	AO	285,938	1,143,750	09/16/2015	10/01/2025
19828J-AA-6	COLUMBIA PROPERTY TRUST CXP 4.15 04/01/25				2FE	14,978,850	101.5540	15,233,145	15,000,000	14,984,177		1,835			4.150	4.167	AO	155,625	622,500	03/09/2015	04/01/2025
19828J-AB-4	COLUMBIA PROPERTY TRUST CXP 3.65 08/15/26				2FE	15,015,120	97.1060	14,565,840	15,000,000	15,013,340		(1,302)			3.650	3.638	FA	206,833	552,063	08/04/2016	08/15/2026
20030N-AF-8	COMCAST CORP CMCSA 5.65 06/15/35				1FE	8,260,805	124.7320	10,602,178	8,500,000	8,302,210		6,268			5.650	5.864	JD	21,344	480,250	06/23/2011	06/15/2035
20030N-AK-7	COMCAST CORP CMCSA 6 1/2 11/15/35				1FE	7,608,300	135.0690	10,130,175	7,500,000	7,587,539		(2,597)			6.500	6.389	MN	62,292	487,500	01/08/2009	11/15/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
20030N-AX-9	COMCAST CORP	0			1FE	204,198	135.2950	270,591	200,000	203,662		(87)			6.400	6.240	MN	1,636	12,800	03/02/2010	05/15/2038
20030N-AZ-4	COMCAST CORP	0			1FE	523,380	105.2860	526,429	500,000	504,358		(2,728)			5.700	5.089	JJ	14,250	28,500	08/20/2009	07/01/2019
20030N-BF-7	COMCAST CORP CMCSA 2.85 01/15/23				1FE	4,936,050	100.8830	5,044,130	5,000,000	4,965,167		6,313			2.850	3.000	JJ	65,708	142,500	02/13/2013	01/15/2023
20030N-BH-3	COMCAST CORP CMCSA 4 1/4 01/15/33				1FE	5,835,180	108.6880	6,521,256	6,000,000	5,861,182		5,812			4.250	4.454	JJ	117,583	255,000	07/24/2014	01/15/2033
20030N-BP-5	COMCAST CORP CMCSA 4.4 08/15/35				1FE	4,340,320	109.2470	4,369,868	4,000,000	4,318,719		(12,539)			4.400	3.777	FA	66,489	176,000	03/22/2016	08/15/2035
20030N-BS-9	COMCAST CORP CMCSA 3.15 03/01/26				1FE	4,990,600	100.8530	5,042,660	5,000,000	4,992,103		835			3.150	3.172	MS	52,500	157,500	02/16/2016	03/01/2026
20030N-BU-4	COMCAST CORP CMCSA 3.4 07/15/46				1FE	4,434,600	93.8710	4,693,535	5,000,000	4,444,526		9,926			3.400	4.061	JJ	78,389	168,111	01/06/2017	07/15/2046
200340-AQ-0	COMERICA INC CMA 3.8 07/22/26				1FE	13,056,564	101.5270	13,133,533	12,936,000	13,030,156		(9,197)			3.800	3.700	JJ	217,109	491,568	12/23/2014	07/22/2026
202795-HG-8	COMMONWEALTH EDISON CO EXC 5 7/8 02/01/33				1FE	6,012,168	125.7460	6,731,205	5,353,000	5,913,346		(24,654)			5.875	4.886	FA	131,037	314,489	08/21/2013	02/01/2033
202795-HT-0	COMMONWEALTH EDISON CO EXC 6.45 01/15/38				1FE	9,967,820	137.9550	13,795,500	10,000,000	9,972,743		650			6.450	6.474	JJ	297,417	645,000	01/10/2008	01/15/2038
202795-HU-7	COMMONWEALTH EDISON CO EXC 5.8 03/15/18				1FE	4,237,300	100.5810	5,029,030	5,000,000	4,976,656		109,545			5.800	8.164	MS	85,389	290,000	11/07/2008	03/15/2018
20449E-BT-2	COMPASS BANK BCOMPS 5 1/2 04/01/20				2FE	6,531,413	105.3520	6,642,463	6,305,000	6,392,256		(35,891)			5.500	4.843	AO	86,694	346,775	10/22/2013	04/01/2020
205887-AF-9	CONAGRA BRANDS INC CAG 7 1/8 10/01/26				2FE	4,628,197	122.8530	5,255,643	4,278,000	4,480,994		(16,851)			7.125	6.408	AO	76,202	304,808	11/02/2005	10/01/2026
205887-BJ-0	CONAGRA BRANDS INC CAG 3 1/4 09/15/22				2FE	8,949,780	101.0800	9,097,155	9,000,000	8,974,333		4,963			3.250	3.316	MS	86,125	292,500	09/10/2012	09/15/2022
20605P-AJ-0	CONCHO RESOURCES INC CONCHO RESOURCES INC				2FE	25,284,400	109.2500	27,312,500	25,000,000	25,283,283		(1,117)			4.875	4.803	AO	321,615		09/14/2017	10/01/2047
207597-EF-8	CONNECTICUT LIGHT & PWR ES 2 1/2 01/15/23				1FE	6,857,934	99.0580	7,236,172	7,305,000	7,052,223		45,467			2.500	3.250	JJ	84,210	182,625	06/20/2013	01/15/2023
207597-EG-6	CONNECTICUT LIGHT & PWR ES 4.3 04/15/44				1FE	3,219,348	112.1800	3,488,807	3,110,000	3,212,662		(2,144)			4.300	4.094	AO	28,232	133,730	09/04/2014	04/15/2044
20825C-AF-1	CONOCOPHILLIPS COP 5.9 10/15/32				2FE	3,410,140	123.6970	3,710,895	3,000,000	3,357,423		(16,410)			5.900	4.766	AO	37,367	177,000	07/20/2015	10/15/2032
20826F-AF-3	CONOCOPHILLIPS COMPANY COP 4.15 11/15/34				1FE	10,995,490	106.1010	11,671,066	11,000,000	10,996,011		161			4.150	4.153	MN	58,331	456,500	11/06/2014	11/15/2034
20903E-AX-3	CONSOLIDATED COMMUNICATIONS CONSOLIDATED COMM INC 2016 TLB				3FE	6,943,933	98.5130	6,840,642	6,943,933	6,943,933					4.349	4.076	JAJO	52,005	158,476	07/24/2017	10/05/2023
209111-EF-6	CONSOLIDATED EDISON CO O ED 5.7 02/01/34				1FE	4,503,209	121.0700	5,095,824	4,209,000	4,444,957		(9,217)			5.700	5.182	FA	99,964	239,913	08/02/2010	02/01/2034
209111-EL-3	CONSOLIDATED EDISON CO O ED 5.85 03/15/36				1FE	4,775,622	127.5040	5,514,548	4,325,000	4,698,668		(12,206)			5.850	5.115	MS	74,498	253,013	08/06/2010	03/15/2036
209111-EQ-2	CONSOLIDATED EDISON CO O ED 5.7 12/01/36				1FE	5,988,730	126.0740	6,934,043	5,500,000	5,909,990		(12,670)			5.700	5.082	JD	26,125	313,500	09/16/2010	12/01/2036
209111-EV-1	CONSOLIDATED EDISON CO O ED 7 1/8 12/01/18				1FE	9,981,050	104.3030	10,430,330	10,000,000	9,997,648		2,402			7.125	7.152	JD	59,375	712,500	12/02/2008	12/01/2018
209111-FC-2	CONSOLIDATED EDISON CO O ED 3.95 03/01/43				1FE	14,972,257	105.2340	16,432,352	15,615,000	15,014,764		13,237			3.950	4.199	MS	205,597	616,793	08/20/2014	03/01/2043
21036P-AS-7	CONSTELLATION BRANDS INC STZ 3 1/2 05/09/27				2FE	13,988,540	101.7490	14,244,916	14,000,000	13,989,163		624			3.500	3.510	MN	70,778	245,000	05/03/2017	05/09/2027
21036P-AS-7	CONSTELLATION BRANDS INC STZ 3 1/2 05/09/27	0			2FE	498,830	101.7490	508,747	500,000	498,894		63			3.500	3.510	MN	2,528	8,750	05/03/2017	05/09/2027
210371-AL-4	EXELON CORP EXC 5.15 12/01/20			2	2FE	3,071,727	106.4850	2,986,893	2,805,000	2,900,303		(33,293)			5.150	3.800	JD	12,038	144,458	05/18/2012	12/01/2020
210518-CP-9	CONSUMERS ENERGY CO CMS 5.8 09/15/35				1FE	10,185,565	127.9870	12,702,690	9,925,000	10,140,660		(7,405)			5.800	5.601	MS	169,497	575,650	09/20/2010	09/15/2035
210518-CZ-7	CONSUMERS ENERGY CO CMS 3 1/4 08/15/46				1FE	9,922,200	95.3150	9,531,500	10,000,000	9,924,411		1,585			3.250	3.291	FA	122,778	329,514	08/01/2016	08/15/2046
210518-DA-1	CONSUMERS ENERGY CO CMS 3.95 07/15/47				1FE	19,916,400	107.8430	21,568,600	20,000,000	19,917,033		633			3.950	3.974	JJ	364,278	313,806	02/15/2017	07/15/2047
212015-AL-5	CONTINENTAL RESOURCES CLR 4 1/2 04/15/23			2	3FE	17,273,390	101.8750	17,318,750	17,000,000	17,166,520		(28,858)			4.500	4.283	AO	161,500	765,000	01/08/2014	04/15/2023
212015-AN-1	CONTINENTAL RESOURCES CONTINENTAL RESOURCES INC	0			3FE	2,346,875	99.2500	2,481,250	2,500,000	2,362,979		16,104			3.800	4.803	JD	7,917	95,000	02/08/2017	06/01/2024
212168-AA-6	CONTINENTAL WIND EXC 6 02/28/33			4	2FE	16,711,554	104.6200	17,483,661	16,711,554	16,711,554					6.000	6.004	FA	342,587	1,047,740	09/23/2013	02/28/2033
212168-AA-6	CONTINENTAL WIND EXC 6 02/28/33	0		4	2FE	1,671,604	104.6200	1,748,836	1,671,604	1,671,604					6.000	6.004	FA	34,268	58,729	09/23/2013	02/28/2033
219023-AC-2	INGREDION INC INGR 6 5/8 04/15/37				2FE	3,032,340	127.9400	3,838,185	3,000,000	3,027,055		(685)			6.625	6.542	AO	41,958	198,750	04/24/2007	04/15/2037
219350-AT-2	CORNING INC GLW 7 05/15/24				2FE	14,862,750	119.1810	17,877,075	15,000,000	14,924,203		9,127			7.000	7.100	MN	134,167	1,050,000	05/07/2009	05/15/2024
219350-AW-5	CORNING INC GLW 4 3/4 03/15/42				2FE	5,340,450	110.7000	5,535,020	5,000,000	5,316,925		(7,306)			4.750	4.325	MS	69,931	237,500	07/24/2014	03/15/2042
219350-AX-3	CORNING INC GLW 4.7 03/15/37				2FE	24,017,880	110.1400	26,433,624	24,000,000	24,016,443		(535)			4.700	4.694	MS	332,133	1,128,000	03/06/2012	03/15/2037
22160K-AM-7	COSTCO WHOLESALE CORP COST 3 05/18/27				1FE	49,568,500	100.0720	50,036,150	50,000,000	49,591,572		23,072			3.000	3.101	MN	179,167	750,000	05/09/2017	05/18/2027
224044-BV-8	COX COMMUNICATIONS INC COX COMMUNICATIONS	0			2FE	1,510,080	141.1160	1,693,387	1,200,000	1,503,526		(6,554)			8.375	6.211	MS	33,500	100,500	01/03/2017	03/01/2039
224044-BW-6	COX COMMUNICATIONS INC COXENT 3 1/4 12/15/22				2FE	16,984,269	100.1290	16,836,691	16,815,000	16,906,431		(16,864)			3.250	3.130	JD	24,288	546,488	01/23/2013	12/15/2022
224044-CF-2	COX COMMUNICATIONS INC COX COMMUNICATIONS INC	0			2FE	2,831,700	102.1970	3,065,901	3,000,000	2,835,681		3,981			4.800	5.291	FA	60,000	72,000	05/08/2017	02/01/2035
224044-CG-0	COX COMMUNICATIONS INC COXENT 3.35 09/15/26				2FE	2,994,930	97.6980	2,930,946	3,000,000	2,995,502		441			3.350	3.370	MS	30,150	101,058	09/08/2016	09/15/2026
224044-CG-0	COX COMMUNICATIONS INC COXENT 3.35 09/15/26	0			2FE	4,991,550	97.6980	4,884,910	5,000,000	4,992,502		734			3.350	3.370	MS	48,761	168,431	09/08/2016	09/15/2026
224044-CJ-4	COX COMMUNICATIONS INC COX COMMUNICATIONS INC	0			2FE	3,980,880	98.8350	3,953,392	4,000,000	3,981,536		656			3.500	3.557	FA	56,000		07/24/2017	08/15/2027
224044-CK-1	COX COMMUNICATIONS INC COX COMMUNICATIONS INC				2FE	4,969,300	101.1020	5,055,115	5,000,000	4,969,535		235			4.600	4.638	FA	92,000		07/24/2017	08/15/2047
224044-CK-1	COX COMMUNICATIONS INC COX COMMUNICATIONS INC	0			2FE	993,860	101.1020	1,011,023	1,000,000	993,907		47			4.600	4.638	FA	18,400		07/24/2017	08/15/2047
224050-AE-4	COX ENTERPRISES INC COXENT 7 3/8 07/15/27				2FE	4,455,000	120.9550	6,047,755	5,000,000	4,616,241		25,188			7.375	8.569	JJ	170,035	368,750	06/01/2009	07/15/2027
224399-AP-0	CRANE CO CR 6.55 11/15/36				2FE	21,662,151	122.2340	24,818,452	20,304,000	21,493,082		(33,428)			6.550	6.025	MN	169,933	1,329,912	07/19/2013	11/15/2036
224399-AR-6	CRANE CO CR 4.45 12/15/23				2FE	8,183,240	104.6710	8,373,664	8,000,000	8,134,723		(19,799)			4.450	4.126	JD	15,822	356,000	06/17/2015	12/15/2023
22757#-AD-7	CROSS TEXAS TRANSMISSION				1	10,000,000	103.0230	10,302,300	10,000,000	10,000,000					3.790	3.790	MS	95,803	379,000	09/15/2014	09/15/2019
22757#-AE-5	CROSS TEXAS TRANSMISSION				1	15,000,000	105.1100	15,766,500	15,000,000	15,000,000					4.210	4.210	MS	185,942	631,500	09/15/2014	09/15/2044
22757#-AG-0	CROSS TEXAS TRANSMISSION				1	4,000,000	92.6960	3,707,840	4,000,000	4,000,000					2.760	2.760	MS	31,587	123,587	08/18/2016	08/18/2031
22757#-AJ-4	CROSS TEXAS TRANSMISSION				1	4,000,000	95.7450	3,829,800	4,000,000	4,000,000					3.530	3.530	MS	40,399	158,066	08/18/2016	08/18/2046
228227-BD-5	CROWN CASTLE INTL CORP CROWN CASTLE INTL CORP	0			2FE	3,187,500	109.6160	3,288,489	3,000,000	3,141,521		(24,731)			5.250	4.201	JJ	72,625	157,500	02/03/2016	01/15/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
22822R-AR-1	CROWN CASTLE TOWERS LLC CCI 6.113 01/15/20				1FE	20,227,240	105.0260	20,224,895	19,257,000	19,521,343		(120,151)			6.113	5.432	MON	52,319	1,177,180	03/28/2011	01/15/2020
22822R-AZ-3	CROWN CASTLE TOWERS LLC CCI 4.883 08/15/20				1FE	9,182,180	104.5660	9,410,899	9,000,000	9,061,158		(21,654)			4.883	4.650	MON	19,532	439,470	09/27/2011	08/15/2020
22822R-BD-1	CROWN CASTLE TOWERS LLC CCI 3.663 05/15/25				1FE	12,272,850	100.9460	12,113,519	12,000,000	12,235,861		(28,226)			3.663	3.366	MON	19,536	439,560	09/01/2016	05/15/2025
22822V-AB-7	CROWN CASTLE INTL CORP	0			2FE	1,993,420	105.1630	2,103,264	2,000,000	1,994,469		553			4.450	4.491	FA	33,622	89,000	01/28/2016	02/15/2026
22822V-AC-5	CROWN CASTLE INTL CORP CROWN CASTLE INTL CORP	0			2FE	996,950	100.1120	1,001,119	1,000,000	997,412		256			3.700	3.736	JD	1,644	37,000	04/26/2016	06/15/2026
22822V-AF-8	CROWN CASTLE INTL CORP CCI 4 3/4 05/15/47				2FE	6,971,730	105.2120	7,364,840	7,000,000	6,972,176		446			4.750	4.775	MN	42,486	179,181	04/26/2017	05/15/2047
22822V-AH-4	CROWN CASTLE INTL CORP CROWN CASTLE INTL CORP	0			2FE	2,493,150	99.9570	2,498,920	2,500,000	2,493,354		204			3.650	3.683	MS	38,021		10/25/2017	09/01/2027
22966R-AA-4	CUBESMART LP CUBE 4.8 07/15/22				2FE	4,992,750	107.0440	5,352,190	5,000,000	4,996,379		698			4.800	4.818	JJ	110,667	240,000	06/19/2012	07/15/2022
22966R-AC-0	CUBESMART LP CUBE 4 11/15/25				2FE	6,981,450	102.2970	7,160,762	7,000,000	6,984,999		1,590			4.000	3.937	MN	35,778	280,000	04/26/2017	11/15/2025
22966R-AC-0	CUBESMART LP CUBE 4 11/15/25	0			2FE	3,061,020	102.2970	3,068,898	3,000,000	3,056,948		(4,072)			4.000	3.937	MN	15,333	120,000	04/26/2017	11/15/2025
22966R-AD-8	CUBESMART LP CUBE 3 1/8 09/01/26				2FE	14,925,600	95.0490	14,257,305	15,000,000	14,934,625		6,565			3.125	3.183	MS	177,083	489,583	08/08/2016	09/01/2026
22966R-AD-8	CUBESMART LP CUBE 3 1/8 09/01/26	0			2FE	1,990,080	95.0490	1,900,974	2,000,000	1,991,283		875			3.125	3.183	MS	65,278	08/08/2016	09/01/2026	
22970*-AA-8	BNFS LEASE BACKED SECURITY			4	1FE	12,535,987	101.3510	12,705,348	12,535,987	12,535,987					4.070	4.101	MON	22,676	509,926	03/12/2015	05/15/2034
22976#-AA-8	CTL 2016-05 TR (DOW CHEMICAL) CTL 2016-05 TR (DOW CHEMICAL)	0			2	4,880,825	100.7020	4,915,108	4,880,825	4,880,825					4.010	4.010	MON	8,699	195,749	07/14/2016	10/15/2036
22977@-AA-9	PENNSYLVANIA MANUFACTURERS PENNSYLVANIA MAN ASSOC				1	22,721,157	96.4090	21,905,240	22,721,157	22,721,157					3.870	3.870	JD	39,080	879,309	12/15/2016	12/15/2038
231021-AQ-9	CUMMINS INC CMI 4 7/8 10/01/43				1FE	19,078,190	118.2520	20,102,789	17,000,000	19,026,708		(40,853)			4.875	4.119	AO	207,188	828,750	01/13/2017	10/01/2043
23280H-AE-5	CYPRESS SEMICONDUCTOR CYPRESS SEMI CORP-2016 TL B				3FE	4,482,076	101.0500	4,529,138	4,482,076	4,482,076					6.849	6.703	JAJO	75,035	88,324	08/24/2017	07/05/2021
232820-AJ-9	CYTEC INDUSTRIES INC SOLBBB 3 1/2 04/01/23				2FE	6,951,210	100.0850	7,005,943	7,000,000	6,972,434		4,694			3.500	3.583	AO	61,250	245,000	02/26/2013	04/01/2023
232820-AK-6	CYTEC INDUSTRIES INC SOLBBB 3.95 05/01/25				2FE	9,995,900	102.6170	10,261,670	10,000,000	9,996,876		361			3.950	3.955	MN	65,833	395,000	11/05/2014	05/01/2025
23317*-AD-2	DD SOUTH LC DD SOUTH LC				1Z	15,992,361	112.2400	17,949,826	15,992,361	15,992,361					5.680	5.680	MON	1,365,072		12/05/2017	08/05/2033
233326-E#-0	DST SYSTEMS INC DST SYSTEMS INC				2Z	15,000,000	98.6640	14,799,600	15,000,000	15,000,000					4.290	4.290	JJ	84,013		11/14/2017	01/09/2033
233326-E#-0	DST SYSTEMS INC DST SYSTEMS INC	0			2Z	4,000,000	98.6640	3,946,560	4,000,000	4,000,000					4.290	4.290	JJ	22,403		11/14/2017	01/09/2033
233326-E@-2	DST SYSTEMS INC DST SYSTEMS INC				2Z	15,000,000	98.9620	14,844,300	15,000,000	15,000,000					4.140	4.140	JJ	81,075		11/14/2017	01/09/2030
233326-E@-2	DST SYSTEMS INC DST SYSTEMS INC	0			2Z	2,000,000	98.9620	1,979,240	2,000,000	2,000,000					4.140	4.140	JJ	10,810		11/14/2017	01/09/2030
23338V-AB-2	DTE ELECTRIC CO DTE 3.65 03/15/24				1FE	39,836,400	104.9740	41,989,480	40,000,000	39,896,697		14,561			3.650	3.697	MS	429,889	1,460,000	08/20/2013	03/15/2024
23357*-AG-6	DTE GAS COMPANY				1	9,000,000	103.3150	9,298,350	9,000,000	9,000,000					4.070	4.070	JD	16,280	366,300	12/15/2016	12/15/2046
233851-AF-1	DAIMLER FINANCE NA LLC DAIGR 3 7/8 09/15/21				1FE	23,788,637	103.9810	24,996,936	24,040,000	23,933,380		26,197			3.875	4.005	MS	274,290	931,550	01/05/2012	09/15/2021
233851-BW-3	DAIMLER FINANCE NA LLC DAIGR 3.3 05/19/25			1	1FE	14,942,650	101.4340	15,215,130	15,000,000	14,955,883		5,183			3.300	3.345	MN	57,750	495,000	05/12/2015	05/19/2025
233851-CB-8	DAIMLER FINANCE NA LLC DAIGR 3 1/2 08/03/25				1FE	9,954,100	102.4050	10,240,500	10,000,000	9,963,738		4,096			3.500	3.555	FA	143,889	350,000	07/28/2015	08/03/2025
233851-CU-6	DAIMLER FINANCE NA LLC DAIGR 3.45 01/06/27				1FE	9,959,800	102.3300	10,233,020	10,000,000	9,963,174		3,374			3.450	3.498	JJ	167,708	172,500	01/03/2017	01/06/2027
235851-AQ-5	DANAHER CORP DHR 3.35 09/15/25				1FE	30,182,376	103.3560	31,161,924	30,150,000	30,175,863		(2,908)			3.350	3.337	MS	297,396	1,010,025	09/11/2015	09/15/2025
235851-AR-3	DANAHER CORP DHR 4 3/8 09/15/45			2	1FE	22,241,700	110.9280	22,185,620	20,000,000	22,178,074		(46,912)			4.375	3.726	MS	257,639	875,000	12/09/2016	09/15/2045
237194-AE-5	DARDEN RESTAURANTS INC DRI 6 08/15/35				2FE	5,113,010	117.9640	5,898,190	5,000,000	5,096,642		(3,122)			6.000	5.822	FA	113,333	300,000	04/20/2012	08/15/2035
244199-BD-6	DEERE & COMPANY DE 5 3/8 10/16/29				1FE	23,275,636	121.0920	27,039,799	22,330,000	23,026,600		(42,267)			5.375	5.022	AO	250,049	1,200,238	04/11/2011	10/16/2029
244199-BF-1	DEERE & COMPANY DE 3.9 06/09/42				1FE	12,614,330	108.2400	14,071,148	13,000,000	12,642,231		8,412			3.900	4.079	JD	30,983	507,000	07/30/2014	06/09/2042
24422E-QV-4	JOHN DEERE CAPITAL CORP DE 5 3/4 09/10/18				1FE	3,486,200	102.5800	4,103,212	4,000,000	3,950,166		67,882			5.750	7.640	MS	72,194	230,000	12/04/2008	09/10/2018
24422E-TC-3	JOHN DEERE CAPITAL CORP DE 3.4 09/11/25				1FE	6,980,610	103.1360	7,219,541	7,000,000	6,984,516		1,731			3.400	3.433	MS	72,722	238,000	09/08/2015	09/11/2025
24618#-AL-4	DELAWARE NORTH DELAWARE NORTH COMPANIES	0			2Z	4,000,000	100.0510	4,002,052	4,000,000	4,000,000					4.290	4.290	JD	5,243		12/20/2017	12/20/2032
24702R-AM-3	DELL INC DELL 5.4 09/10/40				3FE	20,012,233	91.5000	17,385,915	19,001,000	19,908,014		(21,798)			5.400	5.041	MS	316,367	1,026,054	06/06/2012	09/10/2040
247109-BR-1	DELMARVA PWR & LIGHT CO EXC 4 06/01/42				1FE	14,917,350	104.9460	15,741,915	15,000,000	14,925,873		1,758			4.000	4.032	JD	50,000	600,000	06/19/2012	06/01/2042
24710X-AF-5	DELMARVA PWR & LIGHT CO EXC 7.72 02/01/27				2FE	6,400,020	126.8490	6,976,701	5,500,000	6,110,267		(49,004)			7.720	6.110	FA	176,917	424,600	12/07/2010	02/01/2027
24736X-AA-6	DELTA AIR LINES 2015-1AA DAL 3 5/8 07/30/27				1FE	4,572,233	103.0750	4,712,820	4,572,233	4,572,233					3.625	3.625	JJ	69,520	165,743	08/10/2015	07/30/2027
24736Y-AA-4	DELTA AIR LINES 2015-1A DAL 3 7/8 07/30/27				1FE	4,572,284	103.9460	4,752,693	4,572,284	4,572,284					3.875	3.875	JJ	74,316	177,176	08/10/2015	07/30/2027
249030-AC-1	DENTSPLY SIRONA INC XRAY 4 1/8 08/15/21			2	2FE	17,727,089	103.6820	18,137,110	17,493,000	17,594,510		(28,415)			4.125	3.936	FA	272,599	721,586	09/13/2013	08/15/2021
250847-EH-9	DTE ELECTRIC CO DTE 4 1/2 09/01/41				1FE	3,258,870	111.6810	3,350,424	3,000,000	3,228,104		(5,703)			4.500	4.000	MS	45,000	135,000	01/12/2012	09/01/2041
25179M-AH-6	DEVON ENERGY CORPORATION DVN 6.3 01/15/19				2FE	10,953,003	103.5290	11,222,587	10,840,000	10,855,196		(13,758)			6.300	6.159	JJ	314,902	682,920	01/09/2009	01/15/2019
25179M-AP-8	DEVON ENERGY CORPORATION DVN 3 1/4 05/15/22			2	2FE	5,053,100	101.7470	5,087,365	5,000,000	5,026,254		(5,847)			3.250	3.114	MN	20,764	162,500	02/04/2013	05/15/2022
25245B-AA-5	DIAGEO INVESTMENT CORP DGELN 4 1/4 05/11/42				1FE	4,938,650	108.9320	5,446,595	5,000,000	4,943,126		1,297			4.250	4.326	MN	29,514	212,500	08/05/2014	05/11/2042
25271C-AL-6	DIAMOND OFFSHORE DRILL DO 5.7 10/15/39				3FE	2,578,590	80.5000	2,415,000	3,000,000	2,624,073		7,373			5.700	6.812	AO	36,100	171,000	06/09/2010	10/15/2039
25271C-AN-2	DIAMOND OFFSHORE DRILL DO 4 7/8 11/01/43				4FE	18,054,820	72.5000	13,050,000	18,000,000	18,050,949		(978)			4.875	4.856	MN	146,250	877,500	11/01/2013	11/01/2043
25272K-AD-5	DIAMOND 1 FINANCE DIAMOND 1 FINANCE	0			2FE	2,999,130	104.2830	3,128,499	3,000,000	2,999,425		151			4.420	4.426	JD	5,893	132,600	05/17/2016	06/15/2021
25272K-AU-7	DIAMOND 1 FINANCE DIAMOND 1 FIN/DIAMOND 2	0			3FE	2,750,000	103.9790	2,859,427	2,750,000	2,750,000					5.875	5.875	JD	7,181	161,563	06/08/2016	06/15/2021
252747-AF-7	ULTRAMAR DIAMOND SHAMRCK VLO 7.65 07/01/26				2FE	4,130,280	124.5900	4,983,608	4,000,000	4,086,242		(7,107)			7.650	7.305	JJ	153,000	306,000	02/01/2010	07/01/2026
25389J-AJ-5	DIGITAL REALTY TRUST LP DLR 5 1/4 03/15/21				2FE	6,984,250	107.2820	7,509,740	7,000,000	6,994,082		1,654			5.250	5.279	MS	108,208	367,500	03/01/2011	03/15/2021
254010-AA-9	DIGNITY HEALTH CATHHE 3 1/8 11/01/22				1FE	27,560,245	100.4150	27,538,814	27,425,000	27,495,926		(13,424)			3.125	3.067	MN	142,839	857,031	11/07/2012	11/01/2022
254010-AD-3	DIGNITY HEALTH CATHHE 3.812 11/01/24				1FE	5,674,624	102.8520	5,769,980	5,610,000	5,661,489		(6,567)			3.812	3.658	MN	35,642	213,853	12/09/2015	11/01/2024

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
25466A-AJ-0	DISCOVER BANK DFS 3.45 07/27/26				2FE	3,995,640	98.6770	3,947,080	4,000,000	3,996,175		377			3.450	3.463	JJ	59,033	138,000	07/21/2016	07/27/2026
25468P-BW-5	WALT DISNEY COMPANY/THE DIS 7 03/01/32				1FE	14,793,610	139.4880	17,435,950	12,500,000	14,275,407		(82,671)			7.000	5.527	MS	291,667	875,000	05/04/2011	03/01/2032
25468P-CP-9	WALT DISNEY COMPANY/THE DIS 4 3/8 08/16/41				1FE	5,116,850	109.8710	5,493,525	5,000,000	5,108,377		(2,632)			4.375	4.229	FA	82,031	218,750	07/24/2014	08/16/2041
25468P-CR-5	WALT DISNEY COMPANY/THE DIS 4 1/8 12/01/41				1FE	24,685,050	107.6690	26,917,300	25,000,000	24,715,945		6,792			4.125	4.201	JD	85,938	1,031,250	07/24/2014	12/01/2041
25468P-DF-0	WALT DISNEY COMPANY/THE DIS 3.15 09/17/25				1FE	4,988,100	101.5680	5,078,410	5,000,000	4,990,504		1,071			3.150	3.178	MS	45,500	157,500	09/14/2015	09/17/2025
254709-AG-3	DISCOVER FINANCIAL SVS DFS 5.2 04/27/22				2FE	10,740,954	107.4750	10,747,470	10,000,000	10,375,936		(77,714)			5.200	4.239	AO	92,444	520,000	11/20/2012	04/27/2022
254709-AJ-7	DISCOVER FINANCIAL SVS DFS 3.85 11/21/22				2FE	5,146,876	102.4340	5,121,695	5,000,000	5,080,510		(14,859)			3.850	3.489	MN	21,389	192,500	03/22/2013	11/21/2022
25470D-AD-1	DISCOVERY COMMUNICATIONS DISCA 6.35 06/01/40				2FE	16,836,600	117.4420	17,616,330	15,000,000	16,616,774		(35,926)			6.350	5.507	JD	79,375	952,500	09/28/2010	06/01/2040
25470D-AG-4	DISCOVERY COMMUNICATIONS DISCA 4.95 05/15/42				2FE	9,922,800	99.5500	9,954,960	10,000,000	9,930,042		1,446			4.950	5.000	MN	63,250	495,000	05/10/2012	05/15/2042
25470D-AH-2	DISCOVERY COMMUNICATIONS DISCA 3 1/4 04/01/23				2FE	2,995,140	99.3700	2,981,106	3,000,000	2,997,277		468			3.250	3.269	AO	24,375	97,500	03/12/2013	04/01/2023
25470D-AK-5	DISCOVERY COMMUNICATIONS DISCOVERY COMMUNICATIONS	0			2FE	4,821,100	98.4730	4,923,650	5,000,000	4,834,087		12,987			3.450	3.984	MS	50,792	86,250	05/03/2017	03/15/2025
25470D-AM-1	DISCOVERY COMMUNICATIONS DISCOVERY COMMUNICATIONS	0			2FE	4,956,450	101.5810	5,079,030	5,000,000	4,960,186		3,736			3.800	3.946	MS	57,000	95,000	05/10/2017	03/13/2024
25470D-AS-8	DISCOVERY COMMUNICATIONS DISCOVERY COMMUNICATIONS	0			2FE	4,995,000	103.9310	5,196,560	5,000,000	4,995,037		37			5.000	5.008	MS	69,444		09/07/2017	09/20/2037
25674D-AF-0	DOLLAR TREE INC DOLLAR TREE INC TERM LN B2				2FE	1,000,000	100.8750	1,008,750	1,000,000	1,000,000					4.250	4.250	JAJO	10,271	42,147	07/28/2016	07/06/2022
257469-AJ-5	DOMINION ENERGY INC D 5 1/4 08/01/33				2FE	8,981,928	117.4350	9,747,072	8,300,000	8,915,530		(26,586)			5.250	4.579	FA	181,563	435,750	05/18/2015	08/01/2033
25746U-AY-5	DOMINION ENERGY INC	0			2FE	204,000	98.5000	197,000	200,000	200,000					4.520	7.093	JD	23	10,175	04/13/2010	06/30/2066
25746U-BE-8	DOMINION ENERGY INC D 6.4 06/15/18				2FE	6,190,552	101.9680	6,474,936	6,350,000	6,339,841		21,283			6.400	6.763	JD	18,062	406,400	12/23/2008	06/15/2018
260003-AK-4	DOVER CORP DOV 5 3/8 03/01/41			2	2FE	16,463,216	122.6910	20,176,584	16,445,000	16,460,871		(604)			5.375	5.366	MS	294,640	883,919	06/07/2011	03/01/2041
260543-CE-1	DOW CHEMICAL CO/THE DOW 5 1/4 11/15/41				2FE	12,781,680	116.8800	14,025,576	12,000,000	12,703,978		(15,436)			5.250	4.833	MN	80,500	630,000	05/16/2012	11/15/2041
260543-CH-4	DOW CHEMICAL CO/THE DOW 3 11/15/22				2FE	3,233,198	100.5780	3,268,798	3,250,000	3,241,093		1,671			3.000	3.061	MN	12,458	97,500	01/11/2013	11/15/2022
260543-CK-7	DOW CHEMICAL CO/THE DOW 4 1/4 10/01/34				2FE	9,763,600	105.0160	10,501,600	10,000,000	9,789,875		8,318			4.250	4.429	AO	106,250	425,000	09/09/2014	10/01/2034
26138E-AP-4	DR PEPPER SNAPPLE GROUP DPS 3.2 11/15/21			2	2FE	25,482,049	101.9280	25,609,360	25,125,000	25,294,572		(43,495)			3.200	3.003	MN	102,733	804,000	06/10/2013	11/15/2021
26138E-AR-0	DR PEPPER SNAPPLE GROUP DPS 2.7 11/15/22				2FE	4,616,388	99.1800	4,696,178	4,735,000	4,671,052		12,018			2.700	3.000	MN	16,336	127,845	03/08/2013	11/15/2022
26138E-AS-8	DR PEPPER SNAPPLE GROUP DPS 3.4 11/15/25				2FE	4,970,150	100.9560	5,047,805	5,000,000	4,975,727		2,639			3.400	3.471	MN	21,722	170,000	10/29/2015	11/15/2025
26138E-BA-6	DR PEPPER SNAPPLE GROUP DR PEPPER SNAPPLE GROUP				2FE	5,248,450	107.2850	5,364,270	5,000,000	5,245,768		(2,682)			4.500	4.199	MN	28,750	112,500	06/05/2017	11/15/2045
263534-BG-3	E.I. DU PONT DE NEMOURS DD 6 1/2 01/15/28				1FE	6,212,572	125.5760	7,680,198	6,116,000	6,178,363		(4,326)			6.500	6.361	JJ	183,310	397,540	07/12/2007	01/15/2028
263534-BR-9	E.I. DU PONT DE NEMOURS DD 5.6 12/15/36				1FE	5,509,030	121.4020	6,158,744	5,073,000	5,469,985		(13,391)			5.600	4.941	JD	12,626	284,088	03/20/2014	12/15/2036
263534-CK-3	E.I. DU PONT DE NEMOURS DD 2.8 02/15/23				1FE	19,259,800	99.9450	19,988,900	20,000,000	19,578,475		74,490			2.800	3.250	FA	211,556	560,000	06/20/2013	02/15/2023
263901-AA-8	DUKE ENERGY INDIANA INC DUK 6.35 08/15/38				1FE	12,612,200	138.1480	16,918,986	12,247,000	12,560,655		(8,496)			6.350	6.121	FA	293,792	777,685	10/28/2010	08/15/2038
26439R-AK-2	SPECTRA ENERGY CAPITAL SE 6 3/4 02/15/32				2FE	12,721,021	123.5440	14,982,132	12,127,000	12,593,885		(19,992)			6.750	5.878	FA	309,239	818,573	09/02/2014	02/15/2032
26439R-AK-2	SPECTRA ENERGY CAPITAL SE 6 3/4 02/15/32	0			2FE	7,166,340	123.5440	7,412,616	6,000,000	7,015,065		(48,268)			6.750	5.878	FA	153,000	405,000	09/02/2014	02/15/2032
26439X-AH-6	DCP MIDSTREAM OPERATING DCP 6.45 11/03/36				3FE	18,465,436	107.6250	18,188,625	16,900,000	18,255,152		(41,118)			6.450	5.737	MN	175,619	1,090,050	05/14/2012	11/03/2036
26441C-AX-3	DUKE ENERGY CORP DUKE ENERGY CORP	0			2FE	5,983,140	99.4820	5,968,896	6,000,000	5,983,716		576			3.150	3.183	FA	74,025		08/07/2017	08/15/2027
26441Y-AY-3	DUKE REALTY LP DRE 3 3/4 12/01/24				2FE	4,939,750	103.0650	5,153,265	5,000,000	4,956,114		5,431			3.750	3.896	JD	15,625	187,500	11/12/2014	12/01/2024
26441Y-AZ-0	DUKE REALTY LP DRE 3 1/4 06/30/26				2FE	5,944,200	99.1140	5,946,834	6,000,000	5,951,499		4,857			3.250	3.360	JD	542	195,000	06/16/2016	06/30/2026
26442C-AE-4	DUKE ENERGY CAROLINAS DUK 6.05 04/15/38				1FE	5,459,270	134.6850	6,564,532	4,874,000	5,376,552		(13,684)			6.050	5.220	AO	62,252	294,877	12/06/2010	04/15/2038
26442C-AG-9	DUKE ENERGY CAROLINAS DUK 7 11/15/18				1FE	5,022,280	104.2880	5,214,415	5,000,000	5,002,586		(2,789)			7.000	6.938	MN	44,722	350,000	11/13/2008	11/15/2018
26442C-AH-7	DUKE ENERGY CAROLINAS DUK 5.3 02/15/40				1FE	10,239,800	125.5790	12,557,920	10,000,000	10,209,903		(5,030)			5.300	5.140	FA	200,222	530,000	12/01/2010	02/15/2040
26442L-AA-2	DUKE ENERGY KENTUCKY INC DUK 4.65 10/01/19				2FE	1,558,275	102.1100	1,531,655	1,500,000	1,514,516		(7,852)			4.650	4.071	AO	17,438	69,750	10/25/2011	10/01/2019
26442T-AD-9	DUKE UNIVERSITY DUKUNI 3.199 10/01/38				1FE	18,000,000	98.4030	17,712,540	18,000,000	18,000,000					3.199	3.199	AO	143,955	548,629	10/12/2016	10/01/2038
26442T-AE-7	DUKE UNIVERSITY DUKUNI 3.299 10/01/46				1FE	10,000,000	97.5700	9,757,000	10,000,000	10,000,000					3.299	3.299	AO	82,475	314,321	10/12/2016	10/01/2046
26483E-AG-5	DUN & BRADSTREET CORP DNB 4 3/8 12/01/22				3FE	20,776,332	101.5000	21,198,275	20,885,000	20,825,515		10,591			4.375	4.440	JD	76,143	965,931	11/29/2012	12/01/2022
266233-AB-1	DUQUESNE LIGHT HOLDINGS DQE 6 1/4 08/15/35				2FE	7,384,275	123.0570	9,229,283	7,500,000	7,408,624		2,752			6.250	6.366	FA	177,083	468,750	01/12/2006	08/15/2035
266233-AD-7	DUQUESNE LIGHT HOLDINGS DQE 5.9 12/01/21				2FE	3,202,668	110.7360	3,163,713	2,857,000	3,038,016		(41,764)			5.900	4.131	JD	14,047	168,563	10/10/2013	12/01/2021
266233-AG-0	DUQUESNE LIGHT HOLDINGS DUQUESNE LIGHT HOLDINGS				2FE	10,000,000	99.5580	9,955,810	10,000,000	10,000,000					3.616	3.616	FA	157,698		07/19/2017	08/01/2027
268648-AN-2	EMC CORP DELL 3 3/8 06/01/23				3FE	34,976,650	96.3750	33,731,250	35,000,000	34,986,317		2,266			3.375	3.383	JD	98,438	1,181,250	06/12/2013	06/01/2023
26867L-AL-4	EMD FINANCE LLC MRKGR 3 1/4 03/19/25				2FE	24,845,750	100.5040	25,125,900	25,000,000	24,883,725		14,041			3.250	3.323	MS	230,208	812,500	03/16/2015	03/19/2025
26875P-AK-7	EOG RESOURCES INC EOG 2 5/8 03/15/23				2FE	43,369,150	98.6250	44,169,296	44,785,000	43,981,334		140,652			2.625	3.000	MS	346,151	1,175,606	05/29/2013	03/15/2023
26875P-AQ-4	EOG RESOURCES INC EOG RESOURCES INC	0			2FE	2,297,300	115.8470	2,316,938	2,000,000	2,296,509		(791)			5.100	3.944	JJ	47,033		11/30/2017	01/15/2036
26882P-AR-3	ERAC USA FINANCE LLC ENTERP 6.7 06/01/34				2FE	3,560,250	126.5190	3,795,561	3,000,000	3,484,454		(18,288)			6.700	5.223	JD	16,750	201,000	06/13/2013	06/01/2034
26882P-BE-1	ERAC USA FINANCE LLC ENTERP 7 10/15/37				2FE	7,828,586	133.9310	10,902,000	8,140,000	7,867,544		6,000			7.000	7.323	AO	120,291	569,800	10/26/2009	10/15/2037
26884A-AY-9	ERP OPERATING LP EQR 4 3/4 07/15/20			2	1FE	7,263,774	105.4320	7,294,812	6,919,000	7,023,733		(42,681)			4.750	4.053	JD	14,607	328,653	09/29/2011	07/15/2020
26884A-BD-4	ERP OPERATING LP EQR 3 3/8 06/01/25				1FE	15,869,400	101.8670	16,298,784	16,000,000	15,899,239		11,714			3.375	3.472	JD	45,000	540,000	06/08/2015	06/01/2025
26884A-BF-9	ERP OPERATING LP EQR 2.85 11/01/26				1FE	21,879,220	97.0930	21,360,372	22,000,000	21,892,306		10,855			2.850	2.913	MN	104,500	660,092	10/05/2016	11/01/2026
26884A-BH-5	ERP OPERATING LP ERP OPERATING LP				1FE	14,685,860	101.5550	15,233,280	15,000,000	14,688,050		2,190			4.000	4.122	FA	246,667		07/31/2017	08/01/2047
26884L-AA-7	EQT CORP EQT 8 1/8 06/01/19				2FE	4,983,400	107.7320	5,386,595	5,000,000	4,996,855		2,017			8.125	8.173	JD	33,854	406,250	05/12/2009	06/01/2019
26884L-AB-5	EQT CORP EQT 4 7/8 11/15/21				2FE	4,615,566	106.7130	4,855,455	4,550,000	4,579,640		(6,831)			4.875	4.689	MN	28,343	221,813	01/18/2012	11/15/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
26884T-AE-2	ERAC USA FINANCE LLC ENTERP 5 5/8 03/15/42				2FE	14,252,040	117.9290	16,509,990	14,000,000	14,255,288		(5,373)			5.625	5.483	MS	231,875	787,500	12/06/2016	03/15/2042
26884T-AL-6	ERAC USA FINANCE LLC ENTERP 3.85 11/15/24				2FE	4,026,440	103.2220	4,128,888	4,000,000	4,020,527		(2,573)			3.850	3.765	MN	19,678	154,000	07/22/2015	11/15/2024
26884U-A*-0	EPR PROPERTIES EPR PROPERTIES				2FE	10,000,000	98.2090	9,820,900	10,000,000	10,000,000					4.350	4.350	FA	155,875	445,000	08/22/2016	08/22/2024
26885B-AA-8	EQT MIDSTREAM PARTNERS L	0			2FE	8,113,212	100.5220	8,343,334	8,300,000	8,150,222		18,499			4.000	4.310	FA	138,333	332,000	04/11/2016	08/01/2024
26885B-AB-6	EQT MIDSTREAM PARTNERS L EQM 4 1/8 12/01/26				2FE	14,878,650	99.5850	14,937,750	15,000,000	14,890,648		10,713			4.125	4.202	JD	51,563	665,156	07/07/2017	12/01/2026
26885B-AB-6	EQT MIDSTREAM PARTNERS L EQM 4 1/8 12/01/26	0			2FE	2,013,340	99.5850	1,991,700	2,000,000	2,012,854		(487)			4.125	4.202	JD	6,875	41,250	07/07/2017	12/01/2026
27430*-AK-9	EAST PENN MFG CO INC				2	7,000,000	101.6890	7,118,230	7,000,000	7,000,000					7.260	7.260	MN	55,055	508,200	05/22/2008	05/22/2018
277432-AD-2	EASTMAN CHEMICAL CO EMN 7.6 02/01/27				2FE	20,351,017	127.6940	21,904,594	17,154,000	19,299,543		(175,091)			7.600	5.808	FA	543,210	1,303,704	01/03/2011	02/01/2027
277432-AL-4	EASTMAN CHEMICAL CO EMN 4.8 09/01/42				2FE	6,948,900	110.2870	7,720,062	7,000,000	6,954,955		933			4.800	4.845	MS	112,000	336,000	05/29/2012	09/01/2042
277432-AN-0	EASTMAN CHEMICAL CO EMN 3.6 08/15/22				2FE	7,944,450	102.8220	8,225,736	8,000,000	7,969,240		5,991			3.600	3.691	FA	108,800	288,000	09/15/2015	08/15/2022
278058-AY-8	EATON CORP ETN 5.45 10/15/34				2FE	13,425,340	112.8500	14,055,418	12,455,000	13,281,358		(36,683)			5.450	4.828	AO	143,302	678,798	02/25/2013	10/15/2034
278058-DB-5	EATON CORP ETN 5.8 03/15/37				2FE	1,313,450	118.4220	1,480,279	1,250,000	1,303,330		(1,614)			5.800	5.434	MS	21,347	72,500	08/20/2010	03/15/2037
278062-AD-6	EATON CORP ETN 4 11/02/32				2FE	19,236,804	103.9670	19,493,869	18,750,000	19,157,122		(20,436)			4.000	3.805	MN	122,917	750,000	11/14/2013	11/02/2032
278062-AE-4	EATON CORP ETN 4.15 11/02/42				2FE	976,030	103.7600	1,037,595	1,000,000	977,696		495			4.150	4.297	MN	6,801	41,500	07/25/2014	11/02/2042
278265-AD-5	EATON VANCE CORP EV 3 5/8 06/15/23				1FE	14,928,000	103.1420	15,471,330	15,000,000	14,957,318		6,944			3.625	3.683	JD	24,167	543,750	06/14/2013	06/15/2023
278265-AE-3	EATON VANCE CORP EV 3 1/2 04/06/27				1FE	9,963,200	101.8530	10,185,300	10,000,000	9,965,494		2,294			3.500	3.544	AO	82,639	175,000	04/03/2017	04/06/2027
278642-AL-7	EBAY INC EBAY 3.45 08/01/24				2FE	39,403,150	101.2880	40,515,040	40,000,000	39,579,788		55,567			3.450	3.631	FA	575,000	1,380,000	09/16/2014	08/01/2024
278865-AL-4	ECOLAB INC ECL 4.35 12/08/21				2FE	8,154,778	106.2990	8,674,023	8,160,000	8,157,673		531			4.350	4.358	JD	22,678	354,960	12/05/2011	12/08/2021
278865-AM-2	ECOLAB INC ECL 5 1/2 12/08/41				2FE	15,071,348	125.0920	17,131,295	13,695,000	14,933,136		(26,934)			5.500	4.857	JD	48,123	753,225	03/14/2012	12/08/2041
278865-AZ-3	ECOLAB INC BASIC			2	2FE	9,947,700	102.2900	10,229,020	10,000,000	9,947,786		86			3.950	3.980	JD	37,306		11/16/2017	12/01/2047
278865-C*-9	ECOLAB INC				2	9,000,000	105.0350	9,453,150	9,000,000	9,000,000					4.320	4.320	MN	43,200	388,800	11/21/2011	11/21/2023
27965#-AN-2	EDENS INVESTMENT TRUST				2	8,000,000	97.9260	7,834,080	8,000,000	8,000,000					3.630	3.630	MN	34,687	290,400	05/18/2015	05/18/2027
27965#-AP-7	EDENS INVESTMENT TRUST				2	15,000,000	97.7730	14,665,950	15,000,000	15,000,000					3.780	3.780	MN	67,725	567,000	05/18/2015	05/18/2030
283677-AW-2	EL PASO ELECTRIC CO EE 6 05/15/35				2FE	20,040,880	119.1360	22,075,919	18,530,000	19,812,783		(44,643)			6.000	5.377	MN	142,063	1,111,800	04/10/2012	05/15/2035
283677-AY-8	EL PASO ELECTRIC CO EE 3.3 12/15/22				2FE	5,888,568	99.2260	5,854,310	5,900,000	5,893,908		1,113			3.300	3.323	JD	8,653	194,700	02/28/2013	12/15/2022
28370T-AF-6	KINDER MORGAN ENER PART KMI 4.7 11/01/42				2FE	9,955,500	96.9900	9,698,980	10,000,000	9,959,365		847			4.700	4.728	MN	78,333	470,000	11/01/2012	11/01/2042
285512-AD-1	ELECTRONIC ARTS INC EA 4.8 03/01/26				2FE	45,491,310	109.6700	48,254,668	44,000,000	45,420,428		(77,699)			4.800	4.313	MS	704,000	1,752,000	06/12/2017	03/01/2026
28932M-AD-7	ELM RD GENERATING STAT WEC 6.09 02/11/40			4	1FE	10,000,000	115.8820	11,588,170	10,000,000	10,000,000					6.090	6.090	FA	236,833	609,000	02/03/2010	02/11/2040
28932M-AG-0	ELM RD GENERATING STAT WEC 4.673 01/19/31			4	1FE	8,982,708	103.7910	8,223,069	7,922,726	8,696,599		(55,950)			4.673	3.112	JJ	166,603	370,229	04/02/2013	01/19/2031
28932M-AJ-4	ELM RD GENERATING STAT WEC 5.848 01/19/41				1FE	13,885,750	113.7080	14,213,438	12,500,000	13,725,178		(39,057)			5.848	5.031	JJ	328,950	731,000	07/01/2013	01/19/2041
291011-BB-9	EMERSON ELECTRIC CO EMR 6 1/8 04/15/39				1FE	3,979,880	129.3910	5,175,628	4,000,000	3,982,570		389			6.125	6.162	AO	51,722	245,000	04/14/2009	04/15/2039
291011-BG-8	EMERSON ELECTRIC CO EMR 3.15 06/01/25				1FE	34,889,400	101.1820	35,413,770	35,000,000	34,915,112		9,998			3.150	3.187	JD	91,875	1,102,500	05/18/2015	06/01/2025
29103D-AM-8	EMERA US FINANCE LP EMACN 4 3/4 06/15/46				2FE	14,894,136	109.7730	16,465,920	15,000,000	14,896,361		2,225			4.750	4.795	JD	31,667	712,500	01/17/2017	06/15/2046
291641-BE-7	EMPIRE DISTRICT ELEC CO EDE 5.2 09/01/40				1FE	8,972,730	116.1180	10,450,575	9,000,000	8,976,217		539			5.200	5.220	MS	156,000	468,000	08/18/2010	09/01/2040
292480-AH-3	ENABLE MIDSTREAM PARTNER ENBL 3.9 05/15/24				2FE	14,970,323	100.1040	15,015,525	15,000,000	14,976,987		3,120			3.900	3.927	MN	74,750	585,000	12/29/2015	05/15/2024
29250R-AD-8	ENBRIDGE ENERGY PARTNERS EEP 5.95 06/01/33				2FE	13,021,458	105.9070	13,203,413	12,467,000	12,911,375		(17,966)			5.950	5.600	JD	61,816	741,787	09/09/2010	06/01/2033
29250R-AT-3	ENBRIDGE ENERGY PARTNERS EEP 5 1/2 09/15/40			2	2FE	3,506,460	109.7440	3,841,023	3,500,000	3,505,657		(132)			5.500	5.487	MS	56,681	192,500	09/08/2010	09/15/2040
29252B-AA-7	ENBRIDGE PIPELINES SRN LIGHTS			4	1	27,798,497	100.9240	28,055,355	27,798,497	27,798,497					3.980	3.980	JD	3,073	116,361	08/18/2014	06/30/2040
29273R-AK-5	ENERGY TRANSFER LP ETP 9.7 03/15/19				2FE	5,054,810	108.2520	5,412,585	5,000,000	5,010,020		(7,528)			9.700	9.520	MS	142,806	485,000	12/18/2008	03/15/2019
29273R-AP-4	ENERGY TRANSFER LP ETP 6.05 06/01/41			2	2FE	4,987,350	106.3430	5,317,155	5,000,000	4,988,807		213			6.050	6.068	JD	25,208	302,500	05/09/2011	06/01/2041
29336U-AB-3	ENLINK MIDSTREAM PARTNER ENLINK MIDSTREAM PARTNERS	0			2FE	2,922,120	103.4260	3,102,765	3,000,000	2,934,619		8,777			4.400	4.808	AO	33,000	132,000	07/27/2016	04/01/2024
29336U-AF-4	ENLINK MIDSTREAM PARTNER ENLINK MIDSTREAM PARTNERS	0			2FE	1,989,080	104.9660	2,099,310	2,000,000	1,990,351		892			4.850	4.920	JJ	44,728	97,269	08/09/2016	07/15/2026
29348D-AB-8	ENABLE OKLAHOMA INTRASTR ENBL 6 1/4 03/15/20				2FE	2,694,685	105.2610	2,631,530	2,500,000	2,555,543		(23,214)			6.250	5.170	MS	46,007	156,250	01/19/2011	03/15/2020
29359U-AA-7	ENSTAR GROUP LTD ESGR 4 1/2 03/10/22				2FE	15,000,000	102.0000	15,300,000	15,000,000	15,000,000					4.500	4.500	MS	208,125	337,500	03/07/2017	03/10/2022
29364N-AR-9	ENTERGY MISSISSIPPI INC ETR 3.1 07/01/23				1FE	16,865,350	100.9510	17,161,738	17,000,000	16,923,555		12,525			3.100	3.190	JJ	263,500	527,000	02/19/2013	07/01/2023
29364P-AN-3	ENTERGY NEW ORLEANS INC ETR 3.9 07/01/23				2FE	24,921,750	100.9300	25,232,425	25,000,000	24,953,492		7,436			3.900	3.938	JJ	487,500	975,000	06/18/2013	07/01/2023
29364W-AR-9	ENTERGY LOUISIANA LLC ETR 3.3 12/01/22				1FE	13,559,650	101.9950	13,769,285	13,500,000	13,531,661		(5,881)			3.300	3.248	JD	37,125	445,500	01/29/2013	12/01/2022
29365T-AA-2	ENTERGY TEXAS INC ETR 7 1/8 02/01/19				1FE	5,955,240	104.8510	6,291,072	6,000,000	5,993,492		5,585			7.125	7.114	FA	178,125	427,500	08/24/2009	02/01/2019
29365T-AA-2	ENTERGY TEXAS INC ETR 7 1/8 02/01/19	0			1FE	550,045	104.8510	524,256	500,000	507,194		(6,267)			7.125	7.114	FA	14,844	35,625	08/24/2009	02/01/2019
293791-AF-6	ENTERPRISE PRODUCTS OPER ENTERPRISE PRODUCTS OPER	0			2FE	1,375,998	131.7820	1,726,348	1,310,000	1,371,776		(2,361)			6.875	6.385	MS	30,021	90,063	02/25/2016	03/01/2033
293791-AP-4	ENTERPRISE PRODUCTS OPER	0			2FE	4,138,885	130.4460	4,565,596	3,500,000	4,130,391		(6,988)			6.665	5.026	AO	49,247	166,250	10/11/2017	10/15/2034
293791-AT-6	ENTERPRISE PRODUCTS OPER EPD 5 3/4 03/01/35				2FE	4,044,200	116.9090	4,676,368	4,000,000	4,037,446		(1,265)			5.750	5.664	MS	76,667	230,000	07/13/2011	03/01/2035
29379V-AC-7	ENTERPRISE PRODUCTS OPER EPD 6 1/2 01/31/19				2FE	5,145,550	104.3810	5,219,025	5,000,000	5,020,957		(18,238)			6.500	6.093	JJ	136,319	325,000	07/07/2009	01/31/2019
29379V-AG-8	ENTERPRISE PRODUCTS OPER EPD 6 1/8 10/15/39				2FE	19,824,868	125.2780	22,339,573	17,832,000	19,603,595		(44,112)			6.125	5.338	AO	230,578	1,092,210	05/30/2012	10/15/2039
29379V-AM-5	ENTERPRISE PRODUCTS OPER	0			2FE	348,510	140.4720	421,417	300,000	342,124		(1,004)			7.550	6.313	AO	4,782	22,650	03/01/2010	04/15/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
29379V-AP-8	ENTERPRISE PRODUCTS OPER ENTERPRISE PRODUCTS	0			2FE	7,759,016	106.9100	7,458,014	6,976,000	7,551,579		(161,557)			5.200	2.006	MS	120,917	260,000	11/03/2017	09/01/2020
29379V-AZ-6	ENTERPRISE PRODUCTS OPER ENTERPRISE PRODUCTS	0			2FE	4,662,270	102.0870	4,593,902	4,500,000	4,631,399		(23,180)			3.350	2.744	MS	44,388	150,750	08/24/2016	03/15/2023
29379V-BH-5	ENTERPRISE PRODUCTS OPER ENTERPRISE PRODUCTS OPERATING	0			2FE	2,039,240	102.5680	2,051,366	2,000,000	2,034,679		(3,626)			3.700	3.453	FA	27,956	74,000	09/20/2016	02/15/2026
29379V-BL-6	ENTERPRISE PRODUCTS OPER EPD 3.95 02/15/27				2FE	5,985,600	104.1120	6,246,690	6,000,000	5,987,274		1,137			3.950	3.978	FA	89,533	237,000	04/04/2016	02/15/2027
294429-AC-9	EQUIFAX INC EFX 6.9 07/01/28				2FE	5,721,750	119.7990	5,989,965	5,000,000	5,540,096		(37,085)			6.900	5.530	JJ	172,500	345,000	06/19/2012	07/01/2028
294429-AG-0	EQUIFAX INC EFX 7 07/01/37				2FE	21,605,801	126.9020	26,507,332	20,888,000	21,563,728		(16,517)			7.000	6.690	JJ	731,080	1,392,160	09/22/2017	07/01/2037
294429-AJ-4	EQUIFAX INC EFX 3.3 12/15/22				2FE	8,459,565	99.8120	8,788,411	8,805,000	8,599,051		36,710			3.300	3.819	JD	12,914	290,565	08/03/2015	12/15/2022
294549-AE-0	EQT CORP EQT 7 3/4 07/15/26				2FE	5,494,850	119.9780	5,998,910	5,000,000	5,332,847		(28,084)			7.750	6.713	JJ	178,681	387,500	01/11/2011	07/15/2026
29669*-AB-7	ESSENTIA HEALTH ESSENTIA HALTH				1	18,000,000	99.8920	17,980,560	18,000,000	18,000,000					3.900	3.900	FA	265,200	456,300	12/21/2016	02/15/2040
29669*-AB-7	ESSENTIA HEALTH ESSENTIA HALTH	0			1	5,000,000	99.8920	4,994,600	5,000,000	5,000,000					3.900	3.900	FA	73,667	126,750	12/21/2016	02/15/2040
29717P-AD-9	ESSEX PORTFOLIO LP ESS 3 5/8 08/15/22				2FE	15,691,330	102.7550	16,183,850	15,750,000	15,718,679		6,112			3.625	3.672	FA	215,688	570,938	05/01/2013	08/15/2022
29736R-AA-8	ESTEE LAUDER CO INC EL 5 3/4 10/15/33				1FE	18,328,775	121.7690	21,309,558	17,500,000	18,168,619		(26,560)			5.750	5.386	AO	212,431	1,006,250	04/26/2011	10/15/2033
29736R-AC-4	ESTEE LAUDER CO INC EL 6 05/15/37				1FE	2,444,191	129.4660	3,042,460	2,350,000	2,430,188		(2,327)			6.000	5.702	MN	18,017	141,000	12/01/2010	05/15/2037
29736R-AF-7	ESTEE LAUDER CO INC EL 3.7 08/15/42				1FE	27,556,951	96.6860	31,981,795	33,078,000	27,969,718		107,260			3.700	4.773	FA	462,357	1,223,886	11/14/2013	08/15/2042
29736R-AK-6	ESTEE LAUDER CO INC EL 4.15 03/15/47				1FE	9,973,900	108.9170	10,891,720	10,000,000	9,974,795		895			4.150	4.165	MS	122,194	249,000	02/06/2017	03/15/2047
299808-AF-2	EVEREST REINSURANCE HLDG RE 4.868 06/01/44				1FE	25,142,079	106.1030	26,499,099	24,975,000	25,135,176		(2,957)			4.868	4.825	JD	101,315	1,215,783	06/06/2016	06/01/2044
30161M-AG-8	EXELON GENERATION CO LLC EXC 6 1/4 10/01/39				2FE	15,342,650	116.4380	17,465,730	15,000,000	15,301,715		(6,546)			6.250	6.082	AO	234,375	937,500	04/15/2010	10/01/2039
30161N-AC-5	EXELON CORP EXC 5 5/8 06/15/35				2FE	2,033,380	122.1050	2,442,100	2,000,000	2,027,808		(931)			5.625	5.500	JD	5,000	112,500	09/08/2010	06/15/2035
30161N-AV-3	EXELON CORP EXELON CORP	0			2FE	1,989,800	109.1190	2,182,374	2,000,000	1,990,115		171			4.450	4.481	AO	18,789	89,000	04/04/2016	04/15/2046
30162A-AC-2	HARRIS CORPORATION HRS 5.55 10/01/21				2FE	19,955,942	109.4780	21,895,580	20,000,000	19,980,134		4,643			5.550	5.580	AO	277,500	1,110,000	07/25/2012	10/01/2021
30212P-AJ-4	EXPEDIA INC EXPE 4 1/2 08/15/24				2FE	9,944,400	104.4690	10,446,940	10,000,000	9,960,400		5,017			4.500	4.570	FA	170,000	450,000	08/13/2014	08/15/2024
30212P-AN-5	EXPEDIA INC EXPEDIA INC				2FE	9,974,700	96.6420	9,664,210	10,000,000	9,975,064		364			3.800	3.830	FA	105,556		09/18/2017	02/15/2028
302182-AE-0	EXPRESS SCRIPTS ESRX 7 1/4 06/15/19				2FE	2,979,960	106.7490	3,202,473	3,000,000	2,996,132		2,433			7.250	7.345	JD	9,667	217,500	06/04/2009	06/15/2019
30219G-AE-8	EXPRESS SCRIPTS HOLDING ESRX 4 3/4 11/15/21				2FE	14,883,723	106.6750	16,001,205	15,000,000	14,943,420		12,986			4.750	4.858	MN	91,042	712,500	01/14/2013	11/15/2021
30219G-AF-5	EXPRESS SCRIPTS HOLDING ESRX 3.9 02/15/22				2FE	8,841,212	103.5710	8,596,385	8,300,000	8,570,609		(60,720)			3.900	3.052	FA	122,287	323,700	05/28/2013	02/15/2022
30219G-AM-0	EXPRESS SCRIPTS HOLDING ESRX 4 1/2 02/25/26				2FE	7,957,360	106.1490	8,491,936	8,000,000	7,963,873		3,586			4.500	4.567	FA	126,000	360,000	02/22/2016	02/25/2026
30231G-AN-2	EXXON MOBIL CORPORATION XOM 3.567 03/06/45				1FE	18,303,107	100.6030	19,929,494	19,810,000	18,368,349		28,900			3.567	4.009	MS	225,727	706,623	09/16/2015	03/06/2045
30231G-AT-9	EXXON MOBIL CORPORATION XOM 3.043 03/01/26	0			1FE	2,250,000	101.5650	2,285,217	2,250,000	2,250,000					3.043	3.043	MS	22,823	68,468	02/29/2016	03/01/2026
30231G-AW-2	EXXON MOBIL CORPORATION XOM 4.114 03/01/46				1FE	35,033,250	111.1670	38,908,450	35,000,000	35,032,165		(601)			4.114	4.108	MS	479,967	1,439,900	03/01/2016	03/01/2046
302491-AR-6	FMC CORP FMC 3.95 02/01/22				2FE	18,813,140	102.9160	19,039,442	18,500,000	18,651,870		(34,588)			3.950	3.728	FA	304,479	730,750	11/13/2012	02/01/2022
302491-AS-4	FMC CORP FMC 4.1 02/01/24				2FE	21,983,210	102.9210	22,642,598	22,000,000	21,988,517		1,629			4.100	4.110	FA	375,833	902,000	11/21/2013	02/01/2024
30249U-AB-7	FMC TECHNOLOGIES INC				2FE		0.0000								3.450	0.000	AO		474,375	09/18/2012	10/01/2022
30251B-AB-4	FMR LLC FIDINV 6.45 11/15/39				1FE	27,154,743	135.6480	35,866,555	26,441,000	27,082,287		(15,072)			6.450	6.239	MN	217,918	1,705,445	04/18/2012	11/15/2039
30251B-AC-2	FMR LLC FIDINV 6 1/2 12/14/40				1FE	9,942,800	136.3720	13,637,220	10,000,000	9,948,117		956			6.500	6.544	JD	30,694	650,000	06/30/2010	12/14/2040
30251B-AD-0	FMR LLC FIDINV 4.95 02/01/33				1FE	7,434,380	114.4600	8,012,186	7,000,000	7,405,286		(18,570)			4.950	4.420	FA	144,375	346,500	05/18/2016	02/01/2033
30251B-AE-8	FMR LLC FIDINV 5.15 02/01/43				1FE	3,224,151	120.0310	3,528,908	2,940,000	3,205,989		(5,603)			5.150	4.542	FA	63,088	151,410	07/25/2014	02/01/2043
30452@-AA-6	FAIRFIELD LANCASTER 2017 FAIRFIRLD LANCASTER 2017 LSE-B	0			2Z	5,000,000	100.5360	5,026,810	5,000,000	5,000,000					4.950	4.950	MON	17,875	30,938	10/20/2017	01/05/2044
30571#-AA-0	FAIRVIEW FAIRVIEW HEALTH SERVICES				1	17,797,753	103.7260	18,460,897	17,797,753	17,797,753					4.160	4.160	MN	94,605	733,738	09/02/2015	11/15/2043
307000-AA-7	FAMILY DOLLAR STORES INC DLTR 5 02/01/21				2FE	12,436,750	105.7110	13,213,863	12,500,000	12,477,076		6,709			5.000	5.065	FA	260,417	625,000	01/25/2011	02/01/2021
309601-AE-2	FARMERS INS EXCH FARMERS INS EXCHANGE	0			2Z	2,000,000	100.5300	2,010,600	2,000,000	2,000,000					4.747	4.747	MN	19,779		10/10/2017	11/01/2057
313747-AR-8	FEDERAL REALTY INVS TRUST FRT 5.9 04/01/20				1FE	1,996,240	108.0000	2,160,000	2,000,000	1,999,006		402			5.900	5.924	AO	29,500	118,000	02/24/2010	04/01/2020
313747-AV-9	FEDERAL REALTY INVS TRUST FEDERAL REALTY INVESTMENT				1FE	13,748,800	108.9530	14,163,942	13,000,000	13,741,322		(7,478)			4.500	4.146	JD	48,750	292,500	06/20/2017	12/01/2044
313747-AX-5	FEDERAL REALTY INVS TRUST FRT 3 5/8 08/01/46				1FE	25,688,797	92.5100	24,098,907	26,050,000	25,698,887		6,961			3.625	3.701	FA	393,464	994,151	11/03/2016	08/01/2046
31428X-AR-7	FEDEX CORP FDX 8 01/15/19				2FE	10,733,070	105.7530	11,104,107	10,500,000	10,532,857		(29,392)			8.000	7.680	JJ	387,333	840,000	01/23/2009	01/15/2019
31428X-AT-3	FEDEX CORP FDX 3 7/8 08/01/42				2FE	9,848,000	98.1810	9,818,070	10,000,000	9,864,101		3,221			3.875	3.962	FA	161,458	387,500	07/24/2012	08/01/2042
31428X-AV-8	FEDEX CORP FDX 2.7 04/15/23				2FE	3,410,715	99.2600	3,474,107	3,500,000	3,449,009		8,772			2.700	3.000	AO	19,950	94,500	05/22/2013	04/15/2023
31428X-AX-4	FEDEX CORP FDX 4.9 01/15/34				2FE	6,070,620	112.8370	6,770,190	6,000,000	6,061,878		(2,513)			4.900	4.807	JJ	135,567	294,000	02/12/2014	01/15/2034
31428X-BF-2	FEDEX CORP FDX 3 1/4 04/01/26				2FE	4,989,800	100.8570	5,042,840	5,000,000	4,991,392		895			3.250	3.274	AO	40,625	162,500	03/21/2016	04/01/2026
31428X-BN-5	FEDEX CORP FDX 4.4 01/15/47				2FE	4,947,300	106.8020	5,340,080	5,000,000	4,948,092		792			4.400	4.464	JJ	101,444	115,500	01/03/2017	01/15/2047
31620M-AK-2	FIDELITY NATIONAL INFORM FIS 3 1/2 04/15/23				2FE	9,920,800	102.1710	10,217,070	10,000,000	9,954,626		7,661			3.500	3.595	AO	73,889	350,000	04/10/2013	04/15/2023
31620M-AR-7	FIDELITY NATIONAL INFORM FIS 5 10/15/25				2FE	6,981,030	110.4180	7,729,281	7,000,000	6,984,391		1,601			5.000	5.035	AO	73,889	350,000	10/13/2015	10/15/2025
31620M-AT-3	FIDELITY NATIONAL INFORM FIS 3 08/15/26				2FE	14,121,500	96.7350	14,510,175	15,000,000	14,189,091		67,591			3.000	3.739	FA	170,000	225,000	02/16/2017	08/15/2026
31620R-AF-2	FIDELITY NATL FINANCIAL FNF 5 1/2 09/01/22				2FE	9,951,300	109.4670	10,946,710	10,000,000	9,974,005		4,758			5.500	5.564	MS	183,333	550,000	08/21/2012	09/01/2022
316773-CP-3	FIFTH THIRD BANCORP FITB 4.3 01/16/24				2FE	30,240,602	105.6980	31,754,820	30,043,000	30,230,653		(27,914)			4.300	4.179	JJ	592,097	1,291,849	11/08/2016	01/16/2024

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31677A-AB-0	FIFTH THIRD BANK FITB 3.85 03/15/26				2FE	3,996,040	103.2340	4,129,356	4,000,000	3,996,644		342			3.850	3.862	MS	45,344	154,000	03/10/2016	03/15/2026
31847R-AE-2	FIRST AMERICAN FINANCIAL FAF 4.3 02/01/23				2FE	4,981,900	101.6790	5,083,965	5,000,000	4,989,845		1,750			4.300	4.345	FA	89,583	215,000	01/24/2013	02/01/2023
31847R-AF-9	FIRST AMERICAN FINANCIAL FAF 4.6 11/15/24				2FE	4,998,750	103.0770	5,153,865	5,000,000	4,999,110		108			4.600	4.603	MN	29,389	230,000	11/05/2014	11/15/2024
318685-AA-2	FIRST BANCSHARES INC FIRST BANCSHARES INC				2Z	16,000,000	98.7880	15,806,080	16,000,000	16,000,000					4.250	4.250	JJ	343,778		06/29/2017	07/01/2022
319383-AB-1	FIRST BUSEY CORPORATION FIRST BUSEY CORP	0			2FE	2,000,000	102.1250	2,042,500	2,000,000	2,000,000					3.750	3.750	MN	7,500	37,500	05/18/2017	05/25/2022
320844-PD-9	FIRST MERIT BANK (OHIO) HBAN 4.27 11/25/26				2FE	10,000,000	104.2770	10,427,690	10,000,000	10,000,000					4.270	4.270	MN	42,700	427,000	11/18/2014	11/25/2026
33616C-AB-6	FIRST REPUBLIC BANK FRC 4 3/8 08/01/46				2FE	29,464,640	101.8250	30,547,560	30,000,000	29,474,855		8,056			4.375	4.485	FA	546,875	1,115,625	06/13/2017	08/01/2046
33616C-AB-6	FIRST REPUBLIC BANK FRC 4 3/8 08/01/46	0			2FE	1,958,740	101.8250	2,036,504	2,000,000	1,959,699		683			4.375	4.485	FA	36,458	87,500	06/13/2017	08/01/2046
33616C-AC-4	FIRST REPUBLIC BANK FRC 4 5/8 02/13/47				2FE	14,765,550	106.4500	15,967,560	15,000,000	14,768,783		3,232			4.625	4.647	FA	265,938	346,875	11/06/2017	02/13/2047
33616C-AC-4	FIRST REPUBLIC BANK FRC 4 5/8 02/13/47	0			2FE	3,165,390	106.4500	3,193,512	3,000,000	3,165,070		(319)			4.625	4.647	FA	53,187		11/06/2017	02/13/2047
337738-AJ-7	FISERV INC FISV 4 5/8 10/01/20				2FE	10,403,691	105.5900	10,548,401	9,990,000	10,133,603		(48,426)			4.625	4.067	AO	115,509	462,038	01/09/2012	10/01/2020
337738-AL-2	FISERV INC FISV 4 3/4 06/15/21				2FE	5,316,508	106.8060	5,420,410	5,075,000	5,174,697		(26,321)			4.750	4.134	JD	10,714	241,063	01/11/2012	06/15/2021
337738-AM-0	FISERV INC FISV 3 1/2 10/01/22			2	2FE	14,930,850	102.9460	15,441,900	15,000,000	14,964,212		6,802			3.500	3.555	AO	131,250	525,000	09/18/2012	10/01/2022
337738-AP-3	FISERV INC FISERV INC	0			2FE	1,056,540	104.4810	1,044,814	1,000,000	1,049,892		(5,900)			3.850	3.092	JD	3,208	38,500	11/08/2016	06/01/2025
337915-AA-0	HUNTINGTON BANCSHARES HBAN 4.35 02/04/23				2FE	18,340,199	104.2310	19,011,807	18,240,000	18,296,220		(9,706)			4.350	4.282	FA	323,988	793,440	02/06/2013	02/04/2023
338135-E*-3	FITCHBURG GAS AND ELECTRIC LIG FITCHBURG GAS AND ELECTRIC LIG				2Z	1,000,000	98.0720	980,720	1,000,000	1,000,000					3.520	3.520	MN	5,867		11/01/2017	11/01/2027
338135-E@-1	FITCHBURG GAS AND ELECTRIC LIG FITCHBURG GAS AND ELECTRIC LIG				2Z	1,000,000	101.3620	1,013,620	1,000,000	1,000,000					4.320	4.320	MN	7,200		11/01/2017	11/01/2047
33829T-AA-4	FIVE CORNERS FUNDING TRS PRU 4.419 11/15/23				2FE	15,000,000	107.1260	16,068,870	15,000,000	15,000,000					4.419	4.419	MN	84,698	662,850	11/18/2013	11/15/2023
33938E-AS-6	FLEX LTD FLEX 5 02/15/23				2FE	14,075,100	107.2030	13,936,416	13,000,000	13,867,235		(151,785)			5.000	3.563	FA	245,556	650,000	08/10/2016	02/15/2023
33972P-AA-7	FLNG LIQUEFACTION 2 LLC FLIQII 4 1/8 03/31/38				2FE	10,000,000	97.5400	9,754,010	10,000,000	10,000,000					4.125	4.125	MS	104,271	412,500	07/12/2016	03/31/2038
340711-AQ-3	FLORIDA GAS TRANSMISSION CITCOR 7.9 05/15/19				2FE	7,707,050	107.1070	8,033,003	7,500,000	7,537,956		(25,439)			7.900	7.436	MN	75,708	592,500	08/24/2009	05/15/2019
340711-AQ-3	FLORIDA GAS TRANSMISSION CITCOR 7.9 05/15/19	0			2FE	321,324	107.1070	294,543	275,000	283,148		(5,565)			7.900	7.436	MN	2,776	21,725	08/24/2009	05/15/2019
340711-AW-0	FLORIDA GAS TRANSMISSION CITCOR 4.35 07/15/25				2FE	19,993,800	106.8090	21,361,700	20,000,000	19,995,072		531			4.350	4.354	JJ	401,167	870,000	07/15/2015	07/15/2025
341081-EP-8	FLORIDA POWER & LIGHT CO NEE 5.85 02/01/33				1FE	712,386	124.1370	881,371	710,000	711,906		(77)			5.850	5.823	FA	17,306	41,535	02/11/2010	02/01/2033
341081-ER-4	FLORIDA POWER & LIGHT CO NEE 5.95 10/01/33				1FE	9,179,910	127.4830	11,473,425	9,000,000	9,144,680		(5,508)			5.950	5.793	AO	133,875	535,500	02/11/2010	10/01/2033
341081-EX-1	FLORIDA POWER & LIGHT CO NEE 6.2 06/01/36				1FE	5,216,356	135.4160	6,053,095	4,470,000	5,092,090		(20,143)			6.200	5.032	JD	23,095	277,140	10/27/2010	06/01/2036
341081-FC-6	FLORIDA POWER & LIGHT CO NEE 5.69 03/01/40				1FE	1,381,650	132.6250	1,657,816	1,250,000	1,364,587		(2,777)			5.690	5.001	MS	23,708	71,125	11/01/2010	03/01/2040
341081-FD-4	FLORIDA POWER & LIGHT CO NEE 5 1/4 02/01/41			2	1FE	25,952,000	126.2470	31,561,700	25,000,000	25,840,195		(19,746)			5.250	5.000	FA	546,875	1,312,500	06/02/2011	02/01/2041
341099-BT-5	DUKE ENERGY FLORIDA LLC DUK 6 3/4 02/01/28				1FE	7,105,169	124.6880	9,201,989	7,380,000	7,190,562		12,500			6.750	7.111	FA	207,563	498,150	04/17/2009	02/01/2028
341099-CB-3	DUKE ENERGY FLORIDA LLC DUK 5.9 03/01/33				1FE	1,754,310	122.3270	1,978,024	1,617,000	1,725,641		(4,600)			5.900	5.251	MS	31,801	95,403	10/26/2010	03/01/2033
341099-CL-1	DUKE ENERGY FLORIDA LLC DUK 6.4 06/15/38				1FE	11,998,100	140.8110	14,081,090	10,000,000	11,709,422		(46,889)			6.400	5.050	JD	28,444	640,000	11/01/2010	06/15/2038
34110Q-AL-2	DUKE ENERGY FLORIDA LLC DUK 6 3/4 02/01/28				1FE	755,162	124.6880	798,004	640,000	718,843		(5,830)			6.750	5.167	FA	18,000	43,200	09/15/2010	02/01/2028
34321*-AA-9	FLORIDA TIMBER FINANCE II LLC				1	5,161,299	110.4190	5,631,369	5,100,000	5,132,156		(4,992)			6.306	6.166	AO	80,402	321,606	02/25/2011	06/01/2023
343498-AA-9	FLOWERS FOODS INC FLO 4 3/8 04/01/22				2FE	16,782,800	105.9230	17,477,361	16,500,000	16,705,420		(44,131)			4.375	4.050	AO	180,469	721,875	01/07/2016	04/01/2022
343498-AB-7	FLOWERS FOODS INC FLO 3 1/2 10/01/26				2FE	19,894,600	97.5570	19,511,420	20,000,000	19,905,953		9,065			3.500	3.563	AO	175,000	705,833	09/23/2016	10/01/2026
34354P-AC-9	FLOWSERVE CORPORATION FLS 3 1/2 09/15/22				2FE	30,320,856	100.5510	30,467,074	30,300,000	30,306,971		(1,369)			3.500	3.495	MS	312,258	1,060,500	06/04/2015	09/15/2022
345370-CA-6	FORD MOTOR COMPANY	0			2FE	13,302,367	131.0220	13,102,230	10,000,000	13,302,367					7.450	4.615	JJ	341,458	745,000	09/17/2014	07/16/2031
345370-CQ-1	FORD MOTOR COMPANY F 4 3/4 01/15/43				2FE	34,434,900	101.1170	35,390,915	35,000,000	34,485,740		10,178			4.750	4.851	JJ	766,597	1,662,500	11/09/2016	01/15/2043
348609-AE-8	FT SAM HOUSTON MILIT HSG FTSAMH 5.775 03/15/50				1FE	25,362,436	119.1650	25,769,367	21,625,000	25,333,561		(28,876)			5.775	4.732	MS	367,715	624,422	05/11/2017	03/15/2050
34959J-AH-1	FORTIVE CORPORATION FTV 4.3 06/15/46				2FE	38,425,529	106.6280	40,518,488	38,000,000	38,421,681		(3,848)			4.300	4.232	JD	72,622	817,000	06/20/2017	06/15/2046
349631-AG-6	BEAM SUNTORY INC SUNTOR 6 5/8 07/15/28				2FE	11,013,300	124.7200	12,471,950	10,000,000	10,717,918		(48,526)			6.625	5.709	JJ	305,486	662,500	10/04/2010	07/15/2028
34964C-AA-4	FORTUNE BRANDS HOME & SE FBHS 4 06/15/25				2FE	29,807,100	104.3140	31,294,260	30,000,000	29,849,064		17,006			4.000	4.079	JD	53,333	1,200,000	06/08/2015	06/15/2025
354613-AK-7	FRANKLIN RESOURCES INC BEN 2.85 03/30/25				1FE	38,110,350	99.0860	38,643,696	39,000,000	38,285,188		85,639			2.850	3.133	MS	280,963	1,111,500	12/10/2015	03/30/2025
35671D-AU-9	FREEPORT-MCMORAN INC FCX 3.55 03/01/22			2	3FE	29,115,684	98.8750	29,747,533	30,086,000	29,631,666		98,444			3.550	3.947	MS	356,018	1,068,053	05/24/2012	03/01/2022
359694-AB-2	H.B. FULLER CO FUL 4 02/15/27				4FE	11,974,670	94.0680	11,288,172	12,000,000	11,976,576		1,906			4.000	4.026	FA	181,333	241,333	02/16/2017	02/15/2027
361448-AL-7	GATX CORP GMT 4.85 06/01/21				2FE	5,130,965	106.3500	5,290,908	4,975,000	5,042,343		(17,969)			4.850	4.418	JD	20,107	241,288	10/26/2012	06/01/2021
361448-AN-3	GATX CORP GMT 4 3/4 06/15/22				2FE	20,173,550	106.5020	21,300,440	20,000,000	20,090,889		(18,678)			4.750	4.633	JD	42,222	950,000	12/10/2012	06/15/2022
361448-AW-3	GATX CORP GMT 3 1/4 03/30/25				2FE	4,946,850	98.8460	4,942,280	5,000,000	4,960,455		4,743			3.250	3.374	MS	41,076	162,500	02/03/2015	03/30/2025
36221*-AB-3	GRAMERCY PROPERTY TRUST GRAMERCY PROPERTY TRUST				2FE	8,000,000	98.1190	7,849,520	8,000,000	8,000,000					3.890	3.890	JD	13,831	311,200	12/15/2016	12/15/2022
362320-AZ-6	GTE LLC VZ 6.84 04/15/18				2FE	10,684,503	101.3750	10,527,752	10,385,000	10,397,297		(41,153)			6.840	6.417	AO	149,959	710,334	02/12/2009	04/15/2018
369550-AT-5	GENERAL DYNAMICS CORP GD 3.6 11/15/42				1FE	25,894,456	101.3040	29,953,596	29,568,000	26,151,549		72,379			3.600	4.360	MN	136,013	1,064,448	02/22/2017	11/15/2042
369550-AU-2	GENERAL DYNAMICS CORP GD 2 1/4 11/15/22				1FE	22,326,600	98.4470	24,611,800	25,000,000	23,479,262		280,602			2.250	3.623	MN	71,875	562,500	08/20/2013	11/15/2022
36962G-3P-7	GENERAL ELECTRIC CO GE 5 7/8 01/14/38				1FE	7,504,590	129.0000	9,233,820	7,158,000	7,459,257		(8,070)			5.875	5.525	JJ	195,080	420,533	05/31/2011	01/14/2038
36962G-6S-8	GENERAL ELECTRIC CO GE 3.1 01/09/23				1FE	1,143,846	101.4820	1,162,985	1,146,000	1,144,835		211			3.100	3.122	JJ	16,974	35,526	01/03/2013	01/09/2023
36962G-XZ-2	GENERAL ELECTRIC CO GE 6 3/4 03/15/32				1FE	5,819,612	136.9510	7,626,796	5,569,000	5,767,569		(8,410)			6.750	6.365	MS	110,684	375,908	06/02/2010	03/15/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
370334-BJ-2	GENERAL MILLS INC GIS 5.4 06/15/40				2FE	20,732,515	119.2740	23,824,982	19,975,000	20,642,590		(15,538)			5.400	5.147	JD	47,940	1,078,650	06/16/2011	06/15/2040
370334-BP-8	GENERAL MILLS INC GIS 4.15 02/15/43				2FE	9,162,100	101.3950	10,139,460	10,000,000	9,220,434		16,041			4.150	4.681	FA	156,778	415,000	02/11/2014	02/15/2043
37045V-AK-6	GENERAL MOTORS CO GENERAL MOTORS CO	0			2FE	4,996,000	122.1790	6,108,945	5,000,000	4,996,823		88			6.600	6.606	AO	82,500	330,000	02/18/2016	04/01/2036
37045X-BG-0	GENERAL MOTORS FINL CO GM 5 1/4 03/01/26				2FE	15,772,650	109.7140	16,457,040	15,000,000	15,671,593		(68,160)			5.250	4.658	MS	262,500	787,500	07/27/2016	03/01/2026
37045X-BG-0	GENERAL MOTORS FINL CO GM 5 1/4 03/01/26	0			2FE	1,992,780	109.7140	2,194,272	2,000,000	1,993,838		590			5.250	4.658	MS	35,000	105,000	07/27/2016	03/01/2026
37045X-BQ-8	GENERAL MOTORS FINL CO GM 4 10/06/26				2FE	3,994,440	101.3930	4,055,708	4,000,000	3,995,014		466			4.000	4.017	AO	37,778	160,000	10/03/2016	10/06/2026
37045X-BT-2	GENERAL MOTORS FINL CO GENERAL MOTORS FINL CO				2FE	28,422,520	104.0110	29,123,080	28,000,000	28,404,663		(17,857)			4.350	4.157	JJ	554,867	609,000	06/27/2017	01/17/2027
372460-C#-0	GENUINE PARTS CO GENUINE PARTS CO				2Z	7,000,000	99.1350	6,939,450	7,000,000	7,000,000					3.700	3.700	AO	43,886		10/30/2017	10/30/2027
37331N-AB-7	GEORGIA-PACIFIC LLC GP 5.4 11/01/20				1FE	15,520,500	107.8280	16,174,200	15,000,000	15,188,200		(60,504)			5.400	4.920	MN	135,000	810,000	10/06/2011	11/01/2020
37331N-AD-3	GEORGIA-PACIFIC LLC GP 3.734 07/15/23			1	1FE	27,548,340	104.1760	28,127,385	27,000,000	27,444,182		(73,881)			3.734	3.399	JJ	464,883	1,008,180	07/25/2016	07/15/2023
37331N-AH-4	GEORGIA-PACIFIC LLC GP 3.6 03/01/25				1FE	12,167,340	102.9210	12,350,532	12,000,000	12,150,003		(17,034)			3.600	3.402	MS	144,000	432,000	01/30/2017	03/01/2025
373334-GC-9	GEORGIA POWER COMPANY SO 5.65 03/01/37				1FE	9,730,620	118.7930	10,691,370	9,000,000	9,613,452		(18,561)			5.650	5.089	MS	169,500	508,500	08/06/2010	03/01/2037
375558-AQ-6	GILEAD SCIENCES INC GILD 4 1/2 04/01/21				1FE	13,345,150	106.1560	13,800,241	13,000,000	13,135,511		(38,198)			4.500	4.154	AO	146,250	585,000	11/22/2011	04/01/2021
375558-AS-2	GILEAD SCIENCES INC GILD 5.65 12/01/41			2	1FE	20,776,881	127.0370	23,040,646	18,137,000	20,544,017		(55,541)			5.650	4.708	JD	85,395	1,024,741	02/10/2014	12/01/2041
375558-BG-7	GILEAD SCIENCES INC GILD 4.6 09/01/35				1FE	14,949,750	112.2730	16,840,980	15,000,000	14,953,243		1,681			4.600	4.626	MS	230,000	690,000	09/09/2015	09/01/2035
377372-AB-3	GLAXOSMITHKLINE CAP INC GSK 5 3/8 04/15/34				1FE	7,866,900	121.2820	9,096,173	7,500,000	7,794,430		(11,464)			5.375	5.019	AO	85,104	403,125	07/28/2010	04/15/2034
377372-AE-7	GLAXOSMITHKLINE CAP INC GSK 6 3/8 05/15/38				1FE	21,566,325	141.0590	26,801,191	19,000,000	21,189,925		(59,644)			6.375	5.424	MN	154,771	1,211,250	10/15/2010	05/15/2038
377372-AH-0	GLAXOSMITHKLINE CAP INC GSK 2.8 03/18/23				1FE	17,302,836	100.9600	17,768,890	17,600,000	17,431,268		29,479			2.800	3.000	MS	140,996	492,800	05/31/2013	03/18/2023
378272-AQ-1	Glencore Funding BASIC			2	2FE	9,941,000	98.3440	9,834,420	10,000,000	9,941,763		763			3.875	3.947	AO	68,889		11/03/2017	10/27/2027
379463-A*-3	GLOBAL WATER RESOURCES INC GLOBAL WATER RESOURCES INC				2Z	2,750,000	100.9190	2,775,273	2,750,000	2,750,000					4.380	4.380	JD	5,353	120,450	06/24/2016	06/15/2028
379463-A@-1	GLOBAL WATER RESOURCES INC GLOBAL WATER RESOURCES INC			4	2Z	8,250,000	99.9480	8,245,710	8,250,000	8,250,000					4.580	4.580	JD	16,793	377,850	06/24/2016	06/15/2036
38141E-C2-3	GOLDMAN SACHS GROUP INC GS 3.85 07/08/24				1FE	14,983,500	103.6030	15,540,510	15,000,000	14,988,808		1,483			3.850	3.863	JJ	277,521	577,500	09/23/2014	07/08/2024
38141G-ES-9	GOLDMAN SACHS GROUP INC	0			2FE	1,784,044	117.0260	1,860,718	1,590,000	1,755,938		(14,564)			5.950	4.530	JJ	43,623	94,605	01/06/2016	01/15/2027
38143U-8H-7	GOLDMAN SACHS GROUP INC GOLDMAN SACHS GROUP INC	0			1FE	2,993,070	102.7840	3,083,514	3,000,000	2,994,165		601			3.750	3.778	FA	39,375	112,500	02/22/2016	02/25/2026
38143V-AA-7	GOLDMAN SACHS CAPITAL I GOLDMAN SACHS CAPITAL I				2FE	13,459,625	125.0000	15,625,000	12,500,000	13,218,055		(26,383)			6.345	5.792	FA	299,625	793,125	06/23/2005	02/15/2034
38145G-AG-5	GOLDMAN SACHS GROUP INC GOLDMAN SACHS GROUP INC	0			1FE	4,994,850	98.5740	4,928,715	5,000,000	4,996,147		1,076			2.350	2.371	MN	15,014	133,167	09/22/2016	11/15/2021
38148B-AA-6	GOLDMAN SACHS GROUP INC.	0			3FE	3,000,000	103.2350	3,097,050	3,000,000	3,000,000					5.700	5.690	AO	29,450	171,000	04/21/2014	12/29/2049
38148Y-AA-6	GOLDMAN SACHS GROUP INC BASIC			2	1FE	15,435,150	102.4690	15,370,335	15,000,000	15,435,090		(60)			4.017	3.807	AO	102,099		12/27/2017	10/31/2038
382388-AU-0	GOODRICH CORP GR 6.8 07/01/36				1FE	4,868,960	132.4240	5,296,948	4,000,000	4,728,210		(22,866)			6.800	5.250	JJ	136,000	272,000	10/12/2010	07/01/2036
382388Q-AJ-5	GOODRICH CORP GR 7 1/2 04/01/26				1FE	11,896,700	126.6950	12,669,530	10,000,000	11,206,590		(112,049)			7.500	5.650	AO	158,333	750,000	09/09/2010	04/01/2026
38239K-AA-6	GOODMAN US FINANCE THREE LLC GOODMAN US FINANCE THREE LLC	0			2Z	1,497,600	103.6810	1,555,212	1,500,000	1,497,634		34			4.500	4.512	AO	17,625		09/19/2017	10/15/2037
38749#-AB-8	GRANITE STATE GAS TRANSMISSION GRANITE STATE GAS TRANSMISSION				2Z	5,000,000	98.0900	4,904,500	5,000,000	5,000,000					3.720	3.720	MN	31,000		11/01/2017	11/01/2027
391164-AF-7	GREAT PLAINS ENERGY INC GXP 5.292 06/15/22			2	2FE	7,734,345	108.5190	7,798,168	7,186,000	7,449,870		(55,952)			5.292	4.329	JD	16,901	380,283	05/23/2012	06/15/2022
39121J-AE-0	GREAT RIVER ENERGY GRRIVE 6.254 07/01/38			4	1FE	29,736,600	117.2210	35,166,150	30,000,000	29,883,399		2,492			6.254	6.299	JJ	938,100	1,876,200	09/05/2012	07/01/2038
39121J-B#-6	GREAT RIVER ENERGY				1	5,000,000	105.3780	5,268,900	5,000,000	5,000,000					4.620	4.620	AO	57,750	231,000	02/04/2015	10/01/2044
39121J-B@-8	GREAT RIVER ENERGY				1	14,000,000	103.9480	14,552,720	14,000,000	14,000,000					4.110	4.110	AO	143,850	575,400	02/04/2015	10/01/2035
39121J-C@-7	GREAT RIVER ENERGY GREAT RIVER ENERGY				2Z	7,000,000	97.6250	6,833,750	7,000,000	7,000,000					3.590	3.590	AO	84,465		08/30/2017	10/15/2045
39122@-AA-7	GREAT RIVER HYDRO LLC GREAT RIVER HYDRO LLC	0			2Z	5,000,000	104.3140	5,215,705	5,000,000	5,000,000					4.940	4.942	FA	83,019	91,253	04/18/2017	04/19/2032
391382-AB-4	GREAT-WEST LIFECO FINANCE GREAT-WEST LIFECO FINANCE				1FE	34,726,300	104.5170	36,580,950	35,000,000	34,729,372		3,072			4.150	4.196	JD	112,972	754,493	05/23/2017	06/03/2047
39303N-AB-7	GREEN ENERGY PARTNERS GREEN ENERGY PTNR TL B1	0			3FE	2,228,676	98.0000	2,226,703	2,272,146	2,236,885		7,564			6.916	6.900	MJSD	3,055	124,585	10/13/2016	11/13/2021
402479-CB-3	GULF POWER CO SO 5.1 10/01/40				1FE	4,996,800	117.1370	5,856,825	5,000,000	4,997,316		61			5.100	5.104	AO	63,750	255,000	09/10/2010	10/01/2040
402524-AE-2	GULF SOUTH PIPELINE BWP 4 06/15/22				2FE	18,471,751	102.4100	18,879,265	18,435,000	18,454,139		(3,947)			4.000	3.974	JD	32,773	737,400	01/30/2013	06/15/2022
402740-AB-0	GULFSTREAM NATURAL GAS GULFNG 6.19 11/01/25				2FE	12,977,409	117.7430	14,782,634	12,555,000	12,811,853		(25,885)			6.190	5.856	MN	129,526	777,155	10/27/2010	11/01/2025
402740-AD-6	GULFSTREAM NATURAL GAS GULFNG 4.6 09/15/25				2FE	19,992,400	107.9180	21,583,680	20,000,000	19,993,642		674			4.600	4.605	MS	270,889	920,000	09/21/2015	09/15/2025
404122-AV-5	HCA, INC HCA INC TL B9 ASSIGN				3FE	492,528	100.5560	495,264	492,528	492,528					3.625	3.152	MJSD	694	8,399	03/30/2017	03/18/2023
40414L-AD-1	HCP INC HCP 5 3/8 02/01/21			2	2FE	20,071,577	107.4140	21,106,851	19,650,000	19,805,733		(48,724)			5.375	5.078	FA	440,078	1,056,188	01/28/2015	02/01/2021
40414L-AG-4	HCP INC	0			2FE	3,774,000	101.0460	4,041,832	4,000,000	3,832,688		32,498			3.150	4.162	FA	52,500	126,000	02/25/2016	08/01/2022
40414L-AJ-8	HCP INC HCP INC	0			2FE	976,840	105.0890	1,050,890	1,000,000	981,669		2,662			4.250	4.610	MN	5,431	42,500	03/01/2016	11/15/2023
40420J-AA-5	HSBC BANK USA HSBC 5 7/8 11/01/34				1FE	7,577,056	128.9090	8,636,896	6,700,000	7,470,601		(29,025)			5.875	4.866	MN	65,604	393,625	01/16/2014	11/01/2034
406216-AW-1	HALLIBURTON COMPANY HAL 6.7 09/15/38				2FE	3,307,690	133.4720	4,004,157	3,000,000	3,267,424		(6,640)			6.700	5.940	MS	59,183	201,000	11/30/2010	09/15/2038
406216-AY-7	HALLIBURTON COMPANY HAL 7.45 09/15/39				2FE	6,964,020	143.0350	10,012,443	7,000,000	6,967,953		577			7.450	6.620	MS	153,553	521,500	10/25/2017	09/15/2039
406216-AY-7	HALLIBURTON COMPANY HAL 7.45 09/15/39	0			2FE	2,827,500	143.0350	2,860,698	2,000,000	2,823,545		(3,955)			7.450	6.620	MS	43,872		10/25/2017	09/15/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
406216-BD-2	HALLIBURTON COMPANY HAL 3 1/2 08/01/23				2FE	24,941,500	102.6450	25,661,350	25,000,000	24,964,760		5,617			3.500	3.528	FA	364,583	875,000	07/29/2013	08/01/2023
406216-BE-0	HALLIBURTON COMPANY HALLIBURTON CO	0			2FE	5,309,925	109.5950	5,479,735	5,000,000	5,301,848		(6,288)			4.750	4.356	FA	98,958	237,500	09/01/2016	08/01/2043
406216-BG-5	HALLIBURTON COMPANY HALLIBURTON CO	0			2FE	2,042,380	104.0980	2,081,966	2,000,000	2,037,767		(4,097)			3.800	3.523	MN	9,711	76,000	11/09/2016	11/15/2025
406216-BJ-9	HALLIBURTON COMPANY HALIBURTON COMPANY	0			2FE	5,626,900	112.5230	5,626,125	5,000,000	5,594,578		(22,615)			4.850	3.918	MN	30,986	242,500	07/13/2016	11/15/2035
40867#-AD-6	HAMPAC LLC HAMPAC LLC	0			1Z	10,000,000	99.8780	9,987,800	10,000,000	10,000,000					4.250	4.250	MON	24,792		12/11/2017	08/10/2042
41151P-AL-9	HARBOR FREIGHT HARBOR FREIGHT TOOLS USA				3FE	3,694,073	100.8010	3,723,662	3,694,073	3,694,073					4.686	4.051	FMAN	22,117	120,564	08/24/2016	08/16/2023
412822-AD-0	HARLEY-DAVIDSON INC HOG 3 1/2 07/28/25				1FE	29,834,700	102.0630	30,618,840	30,000,000	29,869,600		14,752			3.500	3.566	JJ	446,250	1,050,000	07/23/2015	07/28/2025
41283D-AB-9	HARLEY-DAVIDSON FUNDING HOG 6.8 06/15/18				1FE	13,197,900	102.1180	15,317,745	15,000,000	14,848,591		301,499			6.800	9.122	JD	45,333	1,020,000	12/31/2008	06/15/2018
413086-AH-2	HARMAN INTL IND HARMAN INTL IND	0			2FE	1,965,480	103.5530	2,071,068	2,000,000	1,971,171		3,249			4.150	4.381	MN	10,606	83,000	03/24/2016	05/15/2025
413875-AE-5	HARRIS CORPORATION HRS 7 01/15/26				2FE	1,841,660	118.0940	2,361,884	2,000,000	1,898,813		8,746			7.000	7.861	JJ	64,556	140,000	06/05/2009	01/15/2026
413875-AF-2	HARRIS CORPORATION HRS 6.35 02/01/28				2FE	1,496,250	114.7580	1,721,370	1,500,000	1,497,380		181			6.350	6.374	FA	39,688	95,250	01/05/2011	02/01/2028
413875-AM-7	HARRIS CORPORATION HRS 4.4 12/15/20				2FE	1,522,335	104.8360	1,572,542	1,500,000	1,508,340		(2,598)			4.400	4.198	JD	2,933	66,000	01/05/2012	12/15/2020
413875-AN-5	HARRIS CORPORATION HRS 6.15 12/15/40				2FE	12,096,700	125.5980	15,071,700	12,000,000	12,086,650		(1,884)			6.150	6.090	JD	32,800	738,000	06/02/2011	12/15/2040
413875-AS-4	HARRIS CORPORATION HARRIS CORPORATION	0			2FE	3,341,490	112.0880	3,362,643	3,000,000	3,337,051		(4,439)			4.854	3.952	AO	25,888	72,810	08/24/2017	04/27/2035
418056-AH-0	HASBRO INC HAS 6.6 07/15/28				2FE	21,418,910	119.3090	24,309,188	20,375,000	21,154,440		(52,660)			6.600	6.097	JJ	620,079	1,344,750	05/07/2012	07/15/2028
419866-F*-4	HAWAIIAN ELECTRIC CO HAWAIIAN ELECTRIC CO				2	10,000,000	112.1370	11,213,700	10,000,000	10,000,000					5.230	5.230	AO	130,750	523,000	10/15/2015	10/01/2045
42217K-AS-5	WELLTOWER INC HCN 6 1/8 04/15/20				2FE	6,436,080	107.9150	6,474,882	6,000,000	6,124,203		(49,921)			6.125	5.154	AO	77,583	367,500	09/08/2010	04/15/2020
42217K-AU-0	WELLTOWER INC HCN 4.95 01/15/21			2	2FE	3,705,017	106.2960	3,953,133	3,719,000	3,713,822		1,541			4.950	5.000	JJ	84,886	184,091	08/23/2011	01/15/2021
42217K-AW-6	WELLTOWER INC HCN 5 1/4 01/15/22			2	2FE	4,966,950	108.6790	5,433,965	5,000,000	4,985,276		3,188			5.250	5.332	JJ	121,042	262,500	03/09/2011	01/15/2022
42217K-BF-2	WELLTOWER INC HCN 4 06/01/25				2FE	9,992,600	103.2970	10,329,710	10,000,000	9,994,290		649			4.000	4.009	JD	33,333	400,000	05/20/2015	06/01/2025
42225U-AB-0	HEALTHCARE TRUST OF AMER HTA 3.7 04/15/23				2FE	6,861,960	102.2070	7,154,490	7,000,000	6,909,649		15,073			3.700	3.973	AO	54,678	259,000	09/10/2014	04/15/2023
42225U-AD-6	HEALTHCARE TRUST OF AMER HTA 3 1/2 08/01/26				2FE	8,510,750	98.1170	8,339,945	8,500,000	8,509,484		(839)			3.500	3.485	FA	123,958	313,201	11/01/2016	08/01/2026
42225U-AF-1	HEALTHCARE TRUST OF AMER HEALTHCARE TRUST OF AMERICA				2FE	9,949,200	99.6100	9,960,970	10,000,000	9,951,804		2,604			3.750	3.811	JJ	211,458		06/01/2017	07/01/2027
42251#-AW-4	HEB GROCERY COMPANY LP HEB GROCERY COMPANY LP				1	7,000,000	101.7830	7,124,810	7,000,000	7,000,000					3.800	3.800	MS	67,239	266,000	03/30/2016	03/30/2035
42251#-AX-2	HEB GROCERY COMPANY LP HEB GROCERY COMPANY LP				1	5,000,000	102.4210	5,121,050	5,000,000	5,000,000					4.030	4.030	MS	50,935	201,500	03/30/2016	03/30/2037
423074-AF-0	KRAFT HEINZ FOODS CO KHC 6 3/8 07/15/28				2FE	6,556,165	120.1470	7,659,371	6,375,000	6,501,655		(8,431)			6.375	6.115	JJ	187,398	406,406	07/12/2010	07/15/2028
423457-AB-6	HELMERICH & PAYNE INTL HP 4.65 03/15/25				2FE	26,694,387	105.0820	27,321,398	26,000,000	26,641,258		(38,262)			4.650	4.244	MS	355,983	999,750	07/31/2017	03/15/2025
427866-AU-2	HERSHEY COMPANY HSY 3.2 08/21/25				1FE	29,925,910	100.5990	30,179,790	30,000,000	29,941,334		6,671			3.200	3.229	FA	346,667	960,000	08/19/2015	08/21/2025
427866-AW-8	HERSHEY COMPANY HSY 3 3/8 08/15/46				1FE	9,951,300	94.2790	9,427,850	10,000,000	9,952,686		981			3.375	3.401	FA	127,500	343,125	08/02/2016	08/15/2046
42809H-AD-9	HESS CORP HES 5.6 02/15/41				2FE	9,664,944	107.7080	9,183,150	8,526,000	9,581,810		(25,185)			5.600	4.711	FA	180,372	477,456	08/14/2014	02/15/2041
428236-BM-4	HP INC HPQ 4.3 06/01/21				2FE	20,346,800	104.9080	20,981,500	20,000,000	20,139,006		(37,194)			4.300	4.080	JD	71,667	860,000	10/07/2011	06/01/2021
428236-BV-4	HP INC HPQ 4.65 12/09/21				2FE	5,256,100	106.3010	5,315,045	5,000,000	5,117,338		(26,992)			4.650	4.000	JD	14,208	232,500	05/10/2012	12/09/2021
428236-BX-0	HP INC HPQ 4.05 09/15/22				2FE	5,020,750	104.2050	5,210,230	5,000,000	5,010,626		(2,015)			4.050	4.000	MS	59,625	202,500	05/10/2012	09/15/2022
42824C-AW-9	HP ENTERPRISE CO HPE 4.9 10/15/25				2FE	29,925,677	105.4100	31,622,880	30,000,000	29,934,678		8,635			4.900	4.934	AO	310,333	1,485,833	12/21/2016	10/15/2025
428291-AN-8	HEXCEL CORP HXL 3.95 02/15/27				2FE	19,933,960	101.7550	20,351,080	20,000,000	19,938,769		4,809			3.950	3.990	FA	298,444	392,806	02/16/2017	02/15/2027
431282-AM-4	HIGHWOODS REALTY LP HIW 3 5/8 01/15/23				2FE	9,894,000	101.2110	10,121,060	10,000,000	9,942,197		10,240			3.625	3.752	JJ	167,153	362,500	12/11/2012	01/15/2023
431282-AP-7	HIGHWOODS REALTY LP HIW 3 7/8 03/01/27				2FE	9,866,700	100.5650	10,056,520	10,000,000	9,876,206		9,506			3.875	4.038	MS	129,167	202,361	02/13/2017	03/01/2027
437076-AS-1	HOME DEPOT INC HD 5 7/8 12/16/36				1FE	19,501,789	135.6960	26,794,493	19,746,000	19,540,854		5,624			5.875	5.967	JD	48,337	1,160,078	04/20/2011	12/16/2036
437076-AV-4	HOME DEPOT INC HD 5.95 04/01/41			2	1FE	4,976,400	133.8910	6,694,570	5,000,000	4,978,784		413			5.950	5.984	AO	74,375	297,500	03/28/2011	04/01/2041
437076-BD-3	HOME DEPOT INC HD 4 7/8 02/15/44				1FE	14,844,600	119.5310	16,136,658	13,500,000	14,760,744		(25,852)			4.875	4.278	FA	248,625	658,125	07/24/2014	02/15/2044
437076-BF-8	HOME DEPOT INC HD 4.4 03/15/45				1FE	3,158,040	113.2030	3,396,078	3,000,000	3,155,370		(2,670)			4.400	4.083	MS	38,867	132,000	02/01/2017	03/15/2045
437076-BK-7	HOME DEPOT INC HD 3.35 09/15/25				1FE	9,985,700	103.0770	10,307,670	10,000,000	9,988,574		1,279			3.350	3.367	MS	98,639	335,000	09/08/2015	09/15/2025
437076-BS-0	HOME DEPOT INC HOME DEPOT INC				1FE	7,945,280	105.1990	8,415,936	8,000,000	7,945,922		642			3.900	3.939	JD	13,867	164,667	05/24/2017	06/15/2047
438516-AT-3	HONEYWELL INTERNATIONAL HON 5.7 03/15/37				1FE	16,742,045	130.7010	19,147,740	14,650,000	16,504,695		(59,710)			5.700	4.685	MS	245,876	835,050	09/12/2014	03/15/2037
438516-BB-1	HONEYWELL INTERNATIONAL HON 5 3/8 03/01/41				1FE	22,727,400	127.8760	28,132,698	22,000,000	22,645,550		(14,583)			5.375	5.155	MS	394,167	1,182,500	05/31/2011	03/01/2041
438516-BL-9	HONEYWELL INTERNATIONAL HON 2 1/2 11/01/26				1FE	9,964,000	96.3650	9,636,530	10,000,000	9,967,761		3,223			2.500	2.541	MN	41,667	250,694	10/24/2016	11/01/2026
440327-AK-0	HORACE MANN EDUCATORS CO HMN 4 1/2 12/01/25				2FE	9,973,500	103.4910	10,349,050	10,000,000	9,978,222		2,241			4.500	4.533	JD	37,500	450,000	11/18/2015	12/01/2025
44043V-AH-1	HORIZON PHARMA HORIZON PHARMA TL B 1L				3FE	7,807,981	100.5470	7,850,690	7,807,981	7,807,981					4.944	4.589	MJSD	3,217	55,090	11/07/2017	03/29/2024
44106M-AW-2	HOSPITALITY PROP TRUST HPT 4.95 02/15/27				2FE	14,876,250	105.4660	15,819,915	15,000,000	14,886,475		10,225			4.950	5.055	FA	280,500	437,250	01/10/2017	02/15/2027
44107T-AV-8	HOST HOTELS & RESORTS LP HST 4 06/15/25				2FE	16,975,760	102.0620	17,350,455	17,000,000	16,980,810		2,168			4.000	4.018	JD	30,222	680,000	05/06/2015	06/15/2025
44107T-AW-6	HOST HOTELS & RESORTS LP HST 4 1/2 02/01/26				2FE	9,968,000	102.9960	10,299,570	10,000,000	9,973,198		2,690			4.500	4.540	FA	187,500	450,000	10/08/2015	02/01/2026
44107T-AX-4	HOST HOTELS & RESORTS LP HST 3 7/8 04/01/24				2FE	6,970,250	101.2970	7,090,762	7,000,000	7,117,903		147,653			3.875	3.292	MN	45,208	177,066	03/09/2017	04/01/2024
44107T-AX-4	HOST HOTELS & RESORTS LP HST 3 7/8 04/01/24	0			2FE	4,978,750	101.2970	5,064,830	5,000,000	5,084,217		105,467			3.875	3.292	MN	32,292	126,476	03/09/2017	04/01/2024
44266R-AC-1	HOWARD HUGHES MEDICAL IN HUGHES 3 1/2 09/01/23				1FE	35,157,431	103.3130	35,802,191	34,654,000	34,991,555		(53,656)			3.500	3.309	MS	404,297	1,212,890	09/22/2014	09/01/2023
443510-AG-7	HUBBELL INC HUBB 3.35 03/01/26				1FE	18,856,360	101.0610	19,201,590	19,000,000	18,879,176		12,615			3.350	3.440	MS	212,167	636,500	02/23/2016	03/01/2026
444859-BA-9	HUMANA INC HUM 3.15 12/01/22				2FE	19,900,300	100.7180	20,143,580	20,000,000	19,946,709		9,854			3.150	3.209	JD	52,500	630,000	01/10/2013	12/01/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
445658-CD-7	JB HUNT TRANSPRT SVCS JBHT 3.85 03/15/24				2FE	20,707,610	103.0530	21,331,868	20,700,000	20,708,335		(1,324)			3.850	3.842	MS	234,658	796,950	09/16/2014	03/15/2024
445658-CE-5	JB HUNT TRANSPRT SVCS JBHT 3.3 08/15/22				2FE	14,962,650	101.3630	15,204,405	15,000,000	14,974,536		5,015			3.300	3.340	FA	187,000	495,000	08/03/2015	08/15/2022
446150-AJ-3	HUNTINGTON BANCSHARES HBAN 3.15 03/14/21				2FE	5,988,180	101.5600	6,093,582	6,000,000	5,992,217		2,273			3.150	3.193	MS	56,175	189,000	03/09/2016	03/14/2021
448579-AB-8	HYATT HOTELS CORP H 6 7/8 08/15/19				2FE	15,497,100	106.4080	15,961,170	15,000,000	15,107,494		(61,292)			6.875	6.402	FA	389,583	1,031,250	06/07/2010	08/15/2019
448579-AF-9	HYATT HOTELS CORP HYATT HOTELS CORP	0			2FE	2,997,600	109.2360	3,277,083	3,000,000	2,997,988		195			4.850	4.860	MS	42,842	145,500	02/29/2016	03/15/2026
44891A-AF-4	HYUNDAI CAPITAL AMERICA HYNMTR 3 03/18/21				2FE	28,957,370	99.7080	28,915,175	29,000,000	28,971,875		8,213			3.000	3.032	MS	248,917	870,000	03/14/2016	03/18/2021
44891A-AK-3	HYUNDAI CAPITAL AMERICA HYNMTR 2 3/4 09/27/26				2FE	5,994,780	92.0380	5,522,286	6,000,000	5,995,363		463			2.750	2.760	MS	43,083	165,000	09/22/2016	09/27/2026
44919*-AC-2	I 595 EXPRESS I 595 EXPRESS			4	1Z	11,024,940	94.4400	10,411,954	11,024,940	11,024,940					3.310	3.325	MJSD	1,014	364,319	10/15/2015	12/31/2031
44988E-AC-7	INC RESEARCH INC RESEARCH 2017 TL B ASSIGN				3FE	2,906,250	100.2740	2,914,199	2,906,250	2,906,250					3.936	3.545	MJSD	1,906	40,798	08/07/2017	06/26/2024
450319-C*-7	ITC MIDWEST ITC MIDWEST LLC				1Z	20,000,000	103.9310	20,786,200	20,000,000	20,000,000					4.160	4.160	AO	168,711	416,000	04/17/2017	04/18/2047
450328-AA-3	ITC GREAT PLAINS				1	14,000,000	104.2700	14,597,800	14,000,000	14,000,000					4.160	4.160	MN	56,622	582,400	11/26/2014	11/26/2044
45138L-AY-9	IDAHO POWER CO IDA 4.85 08/15/40				1FE	1,561,956	111.1300	1,833,638	1,650,000	1,572,235		1,772			4.850	5.207	FA	30,232	80,025	05/25/2011	08/15/2040
45138L-BA-0	IDAHO POWER CO IDA 4.3 04/01/42				1FE	7,994,270	100.1340	8,010,720	8,000,000	7,994,743		121			4.300	4.304	AO	86,000	344,000	10/08/2015	04/01/2042
45167R-AE-4	IDEX CORP IEX 4 1/2 12/15/20			2	2FE	17,051,328	104.2800	17,518,973	16,800,000	16,907,152		(36,285)			4.500	4.250	JD	33,600	756,000	09/17/2013	12/15/2020
45167R-AF-1	IDEX CORP IEX 4.2 12/15/21			2	2FE	14,962,350	103.4890	15,523,275	15,000,000	14,983,227		3,819			4.200	4.231	JD	28,000	630,000	12/08/2011	12/15/2021
452308-AQ-2	ILLINOIS TOOL WORKS INC ITW 4 7/8 09/15/41				1FE	47,616,768	120.3750	52,964,824	44,000,000	47,353,534		(82,204)			4.875	4.351	MS	631,583	2,145,000	12/11/2014	09/15/2041
45326T-AA-6	INCITEC PIVOT FIN LLC IPLAU 6 12/10/19				2FE	30,057,479	105.9660	28,854,596	27,230,000	28,108,270		(426,410)			6.000	4.249	JD	95,305	1,633,800	03/19/2014	12/10/2019
454889-AM-8	INDIANA MICHIGAN POWER AEP 6.05 03/15/37				2FE	8,028,910	129.3280	9,947,871	7,692,000	7,979,116		(8,052)			6.050	5.727	MS	137,024	465,366	06/30/2010	03/15/2037
455434-BP-4	INDIANAPOLIS PWR & LIGHT AES 4 7/8 11/01/41			2	2FE	10,354,900	112.3540	11,235,360	10,000,000	10,316,893		(7,404)			4.875	4.651	MN	81,250	487,500	03/23/2012	11/01/2041
45665Q-AF-0	INFINITY PROPERTY & CASU IPCC 5 09/19/22				2FE	8,949,758	105.5180	9,285,540	8,800,000	8,908,522		(20,333)			5.000	4.703	MS	124,667	440,000	11/24/2015	09/19/2022
45686X-CF-8	INGERSOLL-RAND CO IR 6.015 02/15/28				2FE	5,346,600	116.3460	6,236,140	5,360,000	5,351,219		614			6.015	6.037	FA	121,797	322,404	10/06/2009	02/15/2028
457153-AF-1	INGRAM MICRO INC IM 5 08/10/22				3FE	14,910,300	98.7500	14,812,500	15,000,000	14,953,078		8,830			5.000	5.077	FA	293,750	750,000	08/07/2012	08/10/2022
457153-AG-9	INGRAM MICRO INC IM 4.95 12/15/24				3FE	4,982,450	98.0000	4,900,000	5,000,000	4,986,910		1,539			4.950	4.995	JD	11,000	272,500	12/10/2014	12/15/2024
457187-AB-8	INGREDION INC INGR 3.2 10/01/26				2FE	24,256,980	98.1170	23,548,080	24,000,000	24,230,132		(22,646)			3.200	3.073	AO	192,000	787,200	10/18/2016	10/01/2026
458140-AN-0	INTEL CORP INTC 4 12/15/32				1FE	49,494,050	110.1860	55,093,150	50,000,000	49,573,782		20,241			4.000	4.076	JD	88,889	2,000,000	07/22/2015	12/15/2032
4581X0-CE-6	INTER-AMERICAN DEVEL BK IADB 4 3/8 01/24/44				1FE	19,847,300	122.4590	24,491,880	20,000,000	19,857,858		2,857			4.375	4.421	JJ	381,597	875,000	01/16/2014	01/24/2044
45866F-AD-6	INTERCONTINENTALEXCHANGE ICE 3 3/4 12/01/25				1FE	45,204,700	104.9560	47,230,245	45,000,000	45,166,950		(17,886)			3.750	3.696	JD	32,813	1,687,500	11/20/2015	12/01/2025
45905U-YK-5	INTL BK RECON & DEVELOP IBRD 2 3/4 07/27/46				1FE	50,000,000	99.3640	49,682,050	50,000,000	50,000,000					2.750	2.750	JJ	588,194	1,375,000	07/07/2016	07/27/2046
459200-BB-6	IBM CORP IBM 5 7/8 11/29/32				1FE	7,763,671	129.2850	9,153,364	7,080,000	7,624,140		(23,829)			5.875	5.131	MN	36,973	415,950	04/14/2011	11/29/2032
459200-GS-4	IBM CORP IBM 5.6 11/30/39				1FE	39,377,399	130.2950	47,419,708	36,394,000	38,999,172		(63,877)			5.600	5.056	MN	175,500	2,038,064	05/25/2011	11/30/2039
459200-HF-1	IBM CORP IBM 4 06/20/42				1FE	3,066,540	105.4520	3,163,557	3,000,000	3,062,289		(1,507)			4.000	3.868	JD	3,667	120,000	01/07/2015	06/20/2042
459200-JH-5	IBM CORP IBM 4.7 02/19/46				1FE	4,961,800	117.5670	5,878,360	5,000,000	4,962,934		619			4.700	4.748	FA	86,167	235,000	02/16/2016	02/19/2046
459506-AC-5	INTL FLAVOR & FRAGRANCES IFF 3.2 05/01/23				2FE	10,517,675	100.4290	10,545,087	10,500,000	10,510,164		(1,728)			3.200	3.180	MN	56,000	336,000	04/02/2013	05/01/2023
459506-C*-0	INTL FLAVOR & FRAGRANCES				2	10,000,000	112.3700	11,237,000	10,000,000	10,000,000					6.500	6.500	MS	169,722	650,000	09/27/2007	09/27/2022
460146-CF-8	INTERNATIONAL PAPER CO IP 7.3 11/15/39				2FE	11,240,700	139.7190	13,971,940	10,000,000	11,104,706		(22,867)			7.300	6.358	MN	93,278	730,000	10/19/2010	11/15/2039
460146-CG-6	INTERNATIONAL PAPER CO IP 4 3/4 02/15/22			2	2FE	10,585,000	107.3630	10,736,290	10,000,000	10,266,306		(62,266)			4.750	4.002	FA	179,444	475,000	05/18/2012	02/15/2022
460146-CK-7	INTERNATIONAL PAPER CO IP 4.8 06/15/44				2FE	8,226,776	108.8230	9,032,317	8,300,000	8,231,397		1,256			4.800	4.856	JD	17,707	398,400	08/05/2014	06/15/2044
460146-CQ-4	INTERNATIONAL PAPER CO IP 4.4 08/15/47				2FE	4,994,950	105.0840	5,254,185	5,000,000	4,995,086		86			4.400	4.406	FA	83,111	222,444	08/02/2016	08/15/2047
460146-CS-0	INTERNATIONAL PAPER CO INTERNATIONAL PAPER CO				2FE	9,989,800	104.4820	10,448,190	10,000,000	9,989,921		121			4.350	4.356	FA	171,583		07/31/2017	08/15/2048
460690-BH-2	INTERPUBLIC GROUP COS IPG 4 03/15/22				2FE	1,693,575	103.3900	1,680,089	1,625,000	1,658,489		(7,277)			4.000	3.469	MS	19,139	65,000	10/23/2012	03/15/2022
460690-BK-5	INTERPUBLIC GROUP COS IPG 3 3/4 02/15/23				2FE	19,939,800	102.7110	20,542,120	20,000,000	19,968,648		5,450			3.750	3.784	FA	283,333	750,000	11/05/2012	02/15/2023
461070-AG-9	INTERSTATE POWER & LIGHT LNT 6 1/4 07/15/39				1FE	10,086,300	134.1900	13,418,970	10,000,000	10,074,993		(1,674)			6.250	6.186	JJ	288,194	625,000	07/08/2009	07/15/2039
461070-AL-8	INTERSTATE POWER & LIGHT LNT 3 1/4 12/01/24				2FE	14,930,161	101.2930	15,067,349	14,875,000	14,917,056		(5,353)			3.250	3.204	JD	40,286	483,438	06/23/2015	12/01/2024
46247@-AA-2	IOWA INTERSTATE RAILROAD				1FE	15,000,000	102.0400	15,306,000	15,000,000	15,000,000					4.530	4.530	JJ	288,788	679,500	02/02/2016	01/28/2028
465685-AD-7	ITC HOLDINGS CORP ITC 6 3/8 09/30/36				2FE	6,813,925	128.6140	7,794,021	6,060,000	6,696,532		(19,104)			6.375	5.472	MS	97,654	386,325	10/05/2010	09/30/2036
465685-AG-0	ITC HOLDINGS CORP ITC 4.05 07/01/23				2FE	24,928,750	105.0680	26,267,050	25,000,000	24,957,230		6,805			4.050	4.085	JJ	506,250	1,012,500	06/26/2013	07/01/2023
46625H-HV-5	JPMORGAN CHASE & CO JPM 5 1/2 10/15/40				1FE	10,221,700	125.8660	12,586,600	10,000,000	10,197,530		(4,360)			5.500	5.349	AO	116,111	550,000	05/31/2011	10/15/2040
46625H-JQ-4	JPMORGAN CHASE & CO JP MORGAN & CO	0			2FE	1,008,750	113.3750	1,133,750	1,000,000	1,008,750					6.750	6.691	FA	28,125	67,500	02/11/2016	01/01/9999
46625H-RW-2	JPMORGAN CHASE & CO JPMORGAN CHASE & CO	0			1FE	1,000,000	102.6690	1,026,692	1,000,000	1,000,000					2.601	2.112	JAJO	4,985	23,602	10/17/2016	10/24/2023
46647P-AA-4	JPMORGAN CHASE & CO JPM 4.26 02/22/48				1FE	10,000,000	107.2540	10,725,430	10,000,000	10,000,000					4.260	4.260	FA	152,650	213,000	02/14/2017	02/22/2048
46647P-AK-2	JPMORGAN CHASE & CO JPMORGAN CHASE & CO				1FE	25,000,000	103.4870	25,871,650	25,000,000	25,000,000					4.032	4.032	JJ	439,600		07/17/2017	07/24/2048
46658#-AA-2	JLL CTL PT TR(CITY OF DALLAS) JLL CTL PT TR (CITY OF DALLAS)	0			1	4,964,980	101.4280	4,907,050	4,837,983	4,961,617		(2,248)			4.433	4.314	MON	9,531	214,063	06/28/2016	12/15/2045
476556-DA-0	JERSEY CENTRAL POWER & LIGHT	0			2FE	465,440	105.0340	420,135	400,000	409,197		(8,059)			7.350	5.139	FA	12,250	29,400	08/20/2009	02/01/2019
478045-AA-5	JOHN SEVIER COMB CYCLE JSCCGL 4.626 01/15/42			4	1FE	38,277,872	110.7400	41,349,375	37,339,251	38,130,936		(25,256)			4.626	4.425	JJ	796,484	1,727,007	01/11/2012	01/15/2042
478111-AC-1	JOHNS HOPKINS HEALTH SYS JHHSYS 3.837 05/15/46				1FE	9,473,700	103.3900	10,339,000	10,000,000	9,484,176		9,606			3.837	4.148	MN	49,028	389,029	11/23/2016	05/15/2046
478160-AL-8	JOHNSON & JOHNSON JNJ 4.95 05/15/33				1FE	26,835,431	122.6050	29,976,849	24,450,000	26,458,416		(93,122)			4.950	4.212	MN	154,646	1,210,275	07/29/2013	05/15/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
478160-AT-1	JOHNSON & JOHNSON JNJ 5.85 07/15/38				1FE	20,695,198	135.8040	25,201,167	18,557,000	20,404,768		(50,267)			5.850	5.065	JJ	500,575	1,085,585	04/27/2011	07/15/2038
478160-BA-1	JOHNSON & JOHNSON JNJ 4.85 05/15/41				1FE	1,217,500	119.2680	1,490,854	1,250,000	1,221,185		638			4.850	5.019	MN	7,747	60,625	07/07/2011	05/15/2041
478160-BV-5	JOHNSON & JOHNSON JNJ 3.7 03/01/46				1FE	9,933,600	104.6500	10,464,970	10,000,000	9,935,891		1,268			3.700	3.737	MS	123,333	370,000	02/26/2016	03/01/2046
478160-CF-9	JOHNSON & JOHNSON JOHNSON & JOHNSON	0			1FE	2,992,380	105.8650	3,175,944	3,000,000	2,992,599		219			3.625	3.643	MS	35,646	54,375	02/28/2017	03/03/2037
478160-CG-7	JOHNSON & JOHNSON JNJ 3 3/4 03/03/47				1FE	11,972,040	106.6190	12,794,304	12,000,000	11,972,466		426			3.750	3.763	MS	147,500	225,000	03/01/2017	03/03/2047
478165-AB-9	JOHNSON (S.C.) & SON INC 144A				1FE	20,990,000	122.0300	24,405,920	20,000,000	20,665,744		(45,842)			6.750	6.300	FA	510,000	1,350,000	12/23/2008	02/15/2028
478165-AG-8	JOHNSON (S.C.) & SON INC SCJOHN 4.8 09/01/40				1FE	23,449,669	114.5900	25,226,989	22,015,000	23,350,660		(36,127)			4.800	4.366	MS	352,240	1,056,720	09/02/2014	09/01/2040
478165-AH-6	JOHNSON (S.C.) & SON INC SCJOHN 4 3/4 10/15/46				1FE	4,990,350	115.9420	5,797,105	5,000,000	4,990,663		149			4.750	4.762	AO	50,139	237,500	10/13/2015	10/15/2046
48125X-SN-7	JPMORGAN CHASE & CO JPM 5 1/4 06/10/31			2	1FE	19,900,000	104.6380	20,927,620	20,000,000	20,091,461		(4,605)			5.250	5.202	JD	61,250	1,050,000	05/27/2011	06/10/2031
48126H-AC-4	JPMORGAN CHASE & CO JPMORGAN CHASE & CO	0			2FE	1,902,500	110.0050	2,200,100	2,000,000	1,902,500					6.100	6.413	AO	30,500	122,000	02/11/2016	01/01/9999
48203R-AD-6	JUNIPER NETWORKS INC JNPR 5.95 03/15/41				2FE	18,658,095	112.0370	19,203,210	17,140,000	18,503,673		(29,961)			5.950	5.343	MS	300,283	1,019,830	07/10/2012	03/15/2041
48203R-AF-1	JUNIPER NETWORKS INC JNPR 4.6 03/15/21				2FE	6,258,259	104.8390	6,378,405	6,084,000	6,150,999		(19,136)			4.600	4.229	MS	82,404	279,864	09/28/2011	03/15/2021
482480-AE-0	KLA-TENCOR CORP KLAC 4.65 11/01/24				2FE	15,095,480	108.1830	16,227,465	15,000,000	15,070,312		(8,650)			4.650	4.569	MN	116,250	697,500	12/02/2014	11/01/2024
482480-AF-7	KLA-TENCOR CORP KLAC 5.65 11/01/34				2FE	15,153,300	115.3700	17,305,500	15,000,000	15,139,347		(4,931)			5.650	5.564	MN	141,250	847,500	12/02/2014	11/01/2034
48249D-AA-9	KKR GROUP FIN CO II KKR 5 1/2 02/01/43				1FE	9,885,600	115.9220	11,592,180	10,000,000	9,894,042		1,906			5.500	5.579	FA	229,167	550,000	01/25/2013	02/01/2043
482620-AW-1	KINDER MORGAN INC/DELAWA KMI 7 1/4 03/01/28				2FE	11,523,650	107.9670	10,796,690	10,000,000	10,933,078		(64,979)			7.250	6.010	MS	241,667	725,000	08/08/2005	03/01/2028
48305Q-AD-5	KAISER FOUNDATION HOSPIT KPERM 4.15 05/01/47				1FE	14,857,650	108.3720	16,255,725	15,000,000	14,859,216		1,566			4.150	4.206	MN	103,750	307,792	04/25/2017	05/01/2047
485134-BM-1	KANSAS CITY POWER & LT GXP 5.3 10/01/41			2	2FE	11,922,960	120.3100	14,437,212	12,000,000	11,931,013		1,418			5.300	5.343	AO	159,000	636,000	09/15/2011	10/01/2041
485134-BN-9	KANSAS CITY POWER & LT GXP 3.15 03/15/23				2FE	9,990,600	100.7220	10,072,240	10,000,000	9,994,746		915			3.150	3.161	MS	92,750	315,000	03/11/2013	03/15/2023
485170-AV-6	KANSAS CITY SOUTHERN KSU 3 05/15/23				2FE	19,435,135	99.5000	19,900,040	20,000,000	19,541,629		75,424			3.000	3.468	MN	76,667	600,000	07/26/2016	05/15/2023
485260-BL-6	KANSAS GAS & ELECTRIC CO WR 6.7 06/15/19				1FE	4,776,840	105.7350	5,022,422	4,750,000	4,755,034		(3,203)			6.700	6.622	JD	14,144	318,250	06/08/2009	06/15/2019
48562R-AK-5	KAR AUCTION SERVICES, INC KAR AUCTION SERVICES-TL B5				3FE	385,779	100.7190	388,553	385,779	385,779					4.049	3.620	MJSD	998	8,663	06/01/2017	03/09/2023
487312-AA-8	KEENAN FT DETRICK ENERGY KEENAN 6.093 05/15/33			4	1FE	11,507,574	109.9010	12,971,219	11,802,640	11,589,136		10,786			6.093	6.372	MN	91,889	721,913	07/27/2009	05/15/2033
487836-BJ-6	KELLOGG CO K 3 1/8 05/17/22				2FE	2,407,008	102.4410	2,458,574	2,400,000	2,403,702		(778)			3.125	3.087	MN	9,167	75,000	06/13/2013	05/17/2022
487836-BL-1	KELLOGG CO K 2 3/4 03/01/23				2FE	16,056,225	100.0870	17,515,260	17,500,000	16,648,538		146,294			2.750	3.795	MS	160,417	481,250	09/12/2013	03/01/2023
489170-AC-4	KENNAMETAL INC KMT 3 7/8 02/15/22				2FE	25,214,048	100.8070	24,160,294	23,967,000	24,567,526		(134,180)			3.875	3.221	FA	350,850	928,721	01/08/2013	02/15/2022
491674-BG-1	KENTUCKY UTILITIES CO PPL 5 1/8 11/01/40			2	1FE	16,960,593	123.4060	20,978,952	17,000,000	16,965,682		679			5.125	5.140	MN	145,208	871,250	07/06/2011	11/01/2040
491674-BJ-5	KENTUCKY UTILITIES CO PPL 4.65 11/15/43				1FE	14,892,000	114.2630	17,139,390	15,000,000	14,899,549		1,962			4.650	4.695	MN	91,063	697,500	11/06/2013	11/14/2043
49327M-2K-9	KEY BANK NA KEY 3.3 06/01/25				1FE	31,914,710	101.5730	32,503,424	32,000,000	31,935,790		7,393			3.300	3.330	JD	88,000	1,056,000	02/17/2016	06/01/2025
49337W-AH-3	KEYSPAN CORP NGGLN 5 7/8 04/01/33				2FE	9,123,373	119.8310	11,084,368	9,250,000	9,149,077		3,603			5.875	5.981	AO	135,859	543,438	07/07/2010	04/01/2033
49337W-AJ-9	KEYSPAN CORP NGGLN 5.803 04/01/35				2FE	13,717,346	122.9980	16,208,663	13,178,000	13,620,867		(15,422)			5.803	5.497	AO	191,180	764,719	07/22/2010	04/01/2035
49338L-AB-9	KEYSIGHT TECHNOLOGIES KEYS 4.55 10/30/24				2FE	20,143,270	106.0670	21,213,400	20,000,000	20,123,888		(15,424)			4.550	4.443	AO	154,194	910,000	09/14/2016	10/30/2024
49427R-B*-2	KILROY REALTY LP KILROY REALTY				2	20,000,000	94.3710	18,874,200	20,000,000	20,000,000					3.450	3.450	FA	256,833	345,000	02/17/2017	02/17/2029
494368-BG-7	KIMBERLY-CLARK CORP KMB 5.3 03/01/41				1FE	28,551,778	126.1740	34,046,711	26,984,000	28,416,977		(34,432)			5.300	4.907	MS	476,717	1,430,152	11/01/2013	03/01/2041
494368-BR-3	KIMBERLY-CLARK CORP KMB 3.05 08/15/25				1FE	9,963,100	100.1950	10,019,500	10,000,000	9,970,989		3,327			3.050	3.093	FA	115,222	305,000	08/03/2015	08/15/2025
494368-BV-4	KIMBERLY-CLARK CORP KMB 3.2 07/30/46				1FE	6,983,900	93.3930	6,537,517	7,000,000	6,984,362		329			3.200	3.212	JJ	93,956	224,622	07/26/2016	07/30/2046
49446R-AJ-8	KIMCO REALTY CORP KIM 6 7/8 10/01/19				2FE	7,590,725	107.5050	7,734,956	7,195,000	7,285,146		(47,461)			6.875	6.108	AO	123,664	494,656	02/17/2010	10/01/2019
49446R-AP-4	KIMCO REALTY CORP KIM 2.8 10/01/26				2FE	14,877,960	93.9630	14,094,450	15,000,000	14,892,872		10,974			2.800	2.893	AO	105,000	470,167	08/09/2016	10/01/2026
49446R-AQ-2	KIMCO REALTY CORP KIM 4 1/8 12/01/46				2FE	14,740,300	97.4290	14,614,335	15,000,000	14,745,398		4,928			4.125	4.227	JD	51,563	654,844	01/17/2017	12/01/2046
49446R-AT-6	KIMCO REALTY CORP KIMCO REALTY CORP				2FE	4,962,950	102.8230	5,141,125	5,000,000	4,963,276		326			4.450	4.495	MS	87,146		08/01/2017	09/01/2047
494550-AJ-5	KINDER MORGAN ENER PART KMI 7.4 03/15/31				2FE	2,415,907	122.5320	2,744,708	2,240,000	2,379,020		(6,399)			7.400	6.685	MS	48,807	165,760	12/15/2010	03/15/2031
494550-AT-3	KINDER MORGAN ENER PART KMI 5.8 03/15/35				2FE	3,053,160	110.9800	3,329,412	3,000,000	3,047,133		(1,588)			5.800	5.656	MS	51,233	174,000	10/02/2013	03/15/2035
494550-BB-1	KINDER MORGAN ENER PART	0			2FE	656,862	108.3730	650,239	600,000	614,335		(6,194)			6.850	5.639	FA	15,527	41,100	08/20/2009	02/15/2020
494550-BD-7	KINDER MORGAN ENER PART KMI 6 1/2 09/01/39				2FE	5,086,050	117.7720	5,888,620	5,000,000	5,075,794		(1,594)			6.500	6.370	MS	108,333	325,000	10/23/2009	09/01/2039
500255-AN-4	KOHL'S CORPORATION KSS 6 01/15/33				2FE	16,488,207	101.3670	16,250,112	16,031,000	16,393,761		(15,182)			6.000	5.771	JJ	443,524	961,860	05/10/2011	01/15/2033
500255-AS-3	KOHL'S CORPORATION KSS 3 1/4 02/01/23				2FE	958,280	99.1600	991,597	1,000,000	976,739		4,081			3.250	3.757	FA	13,542	32,500	02/21/2013	02/01/2023
500255-AU-8	KOHL'S CORPORATION KSS 4 1/4 07/17/25				2FE	7,998,080	101.8020	8,144,160	8,000,000	7,998,480		168			4.250	4.253	JJ	154,889	340,000	07/14/2015	07/17/2025
50075N-AC-8	MONDELEZ INTERNATIONAL MDLZ 6 1/2 11/01/31				2FE	16,963,122	125.1230	18,267,914	14,600,000	16,586,100		(96,892)			6.500	5.115	MN	158,167	949,000	10/17/2013	11/01/2031
500760-AE-6	KRAFT HEINZ FOODS CO KHC 5 06/04/42				2FE	21,476,021	107.3490	21,624,342	20,144,000	21,353,199		(27,200)			5.000	4.585	JD	75,540	1,007,200	01/18/2013	06/04/2042
500760-AR-7	KRAFT HEINZ FOODS CO KRAFT HEINZ FOODS CO	0			2FE	4,976,581	132.0480	5,073,288	3,842,000	4,926,980		(29,497)			6.875	4.741	JJ	113,726	264,138	04/06/2016	01/26/2039
50077L-AD-8	KRAFT HEINZ FOODS KRAFT HEINZ FOODS CO	0			2FE	1,963,792	96.4050	1,928,098	2,000,000	1,964,460		733			3.000	3.240	JD	5,000	45,000	09/28/2017	06/01/2026
50077L-AL-0	KRAFT HEINZ FOODS KRAFT HEINZ FOODS	0			2FE	7,911,559	109.4960	7,703,072	7,035,000	7,876,944		(27,836)			5.000	4.038	JJ	162,196	200,000	07/13/2017	07/15/2035
50077L-AP-1	KRAFT HEINZ FOODS KRAFT HEINZ FOODS CO	0			2FE	3,000,000	100.2960	3,008,889	3,000,000	3,000,000					1.983	1.879	FMAN	8,593	14,407	08/07/2017	02/10/2021
501044-CN-9	KROGER CO KR 5.4 07/15/40			2	2FE	11,081,038	110.6860	12,225,313	11,045,000	11,077,197		(710)			5.400	5.377	JJ	275,021	596,430	10/19/2010	07/15/2040
501044-CR-0	KROGER CO KR 5 04/15/42				2FE	13,678,840	105.1200	14,191,241	13,500,000	13,667,164		(3,594)			5.000	4.879	AO	142,500	675,000	08/23/2017	04/15/2042
501044-CR-0	KROGER CO KR 5 04/15/42	0			2FE	3,114,780	105.1200	3,153,609	3,000,000	3,114,091		(689)			5.000	4.879	AO	31,667	75,000	08/23/2017	04/15/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
501044-CY-5	KROGER CO KR 4 02/01/24				2FE	4,989,800	103.3740	5,168,690	5,000,000	4,993,325		951			4.000	4.025	FA	83,333	200,000	01/23/2014	02/01/2024
501044-DC-2	KROGER CO KR 3 1/2 02/01/26				2FE	4,988,150	99.0890	4,954,450	5,000,000	4,990,210		1,030			3.500	3.528	FA	72,917	175,000	01/08/2016	02/01/2026
501044-DG-3	KROGER CO KR 4.45 02/01/47				2FE	4,993,350	99.9700	4,998,475	5,000,000	4,993,500		150			4.450	4.458	FA	92,708	115,576	01/17/2017	02/01/2047
501044-DK-4	KROGER CO KROGER CO				2FE	4,963,800	102.5740	5,128,690	5,000,000	4,963,981		181			4.650	4.695	JJ	101,396		07/17/2017	01/15/2048
502413-AZ-0	L3 TECHNOLOGIES INC LLL 4 3/4 07/15/20				2FE	7,744,400	105.1780	7,888,380	7,500,000	7,580,352		(29,347)			4.750	4.300	JJ	164,271	356,250	09/29/2011	07/15/2020
50247V-AC-3	LYB INTL FINANCE BV LYB 4 7/8 03/15/44				2FE	5,255,200	109.1340	5,456,715	5,000,000	5,251,154		(4,046)			4.875	4.545	MS	71,771	243,750	02/22/2017	03/15/2044
50247W-AB-3	LYB INTERNATIONAL FINANC LYB 3 1/2 03/02/27				2FE	9,921,200	100.1250	10,012,500	10,000,000	9,922,763		1,563			3.500	3.704	MS	115,694	175,000	05/26/2017	03/02/2027
50540R-AJ-1	LABORATORY CORP OF AMER HLDGS LH 4 5/8 11/15/20			2	2FE	10,736,000	105.2630	10,526,320	10,000,000	10,265,516		(94,813)			4.625	3.557	MN	59,097	462,500	08/20/2012	11/15/2020
50540R-AL-6	LABORATORY CORP OF AMER HLDGS LH 3 3/4 08/23/22			2	2FE	20,391,800	103.7880	21,017,090	20,250,000	20,320,002		(14,464)			3.750	3.664	FA	270,000	759,375	08/22/2012	08/23/2022
50540R-AP-7	LABORATORY CORP OF AMER HLDGS LH 3.2 02/01/22				2FE	4,948,350	101.9510	5,097,530	5,000,000	4,964,066		8,075			3.200	3.390	FA	66,667	160,000	01/07/2016	02/01/2022
50540R-AU-6	LABORATORY CORP OF AMER HLDGS LABORATORY CORP OF AMERICA	0			2FE	2,995,470	100.4440	3,013,311	3,000,000	2,995,619		149			3.600	3.618	MS	38,700		08/15/2017	09/01/2027
505588-BE-2	LACLEDE GAS CO SR 6 05/01/34				1FE	8,902,310	121.4990	10,327,441	8,500,000	8,840,190		(15,491)			6.000	5.589	MN	85,000	510,000	12/10/2012	05/01/2034
505588-BF-9	LACLEDE GAS CO SR 6.15 06/01/36				1FE	3,952,000	124.9620	4,998,496	4,000,000	3,960,260		1,127			6.150	6.242	JD	20,500	246,000	04/01/2009	06/01/2036
505588-BJ-1	LACLEDE GAS CO SR 3.4 08/15/23				1FE	5,113,000	101.8370	5,091,835	5,000,000	5,080,912		(12,991)			3.400	3.084	FA	64,222	170,000	06/12/2015	08/15/2023
505597-AD-6	SPIRE INC SR 4.7 08/15/44				2FE	9,990,500	110.6870	11,068,670	10,000,000	9,990,976		167			4.700	4.706	FA	177,556	470,000	08/12/2014	08/15/2044
50587K-AB-7	LAFARGEHOLCIM FINANCE US LHNVX 4 3/4 09/22/46				2FE	14,779,800	106.1650	15,924,795	15,000,000	14,784,106		3,396			4.750	4.843	MS	195,938	712,500	09/16/2016	09/22/2046
50987*-AA-0	LAKE HEALTH 2016 CTL PT TR LAKE HEALTH 2016 CTL PT	0			1FE	4,988,863	95.9750	4,788,051	4,988,863	4,988,863					3.750	3.750	MON	8,315	187,082	09/23/2016	11/15/2035
512807-AN-8	LAM RESEARCH CORP LRCX 3.8 03/15/25				2FE	35,035,950	104.0840	36,429,260	35,000,000	35,033,530		(3,887)			3.800	3.785	MS	391,611	1,330,000	11/14/2016	03/15/2025
521865-AX-3	LEAR CORP LEA 5 1/4 01/15/25			2	2FE	10,550,000	106.2500	10,625,000	10,000,000	10,453,292		(88,013)			5.250	4.153	JJ	242,083	525,000	11/18/2016	01/15/2025
521865-AY-1	LEAR CORP LEAR CORP				2FE	9,929,400	99.6250	9,962,500	10,000,000	9,931,638		2,238			3.800	3.885	MS	141,444		08/14/2017	09/15/2027
524901-AR-6	LEGG MASON INC LM 5 5/8 01/15/44				2FE	12,519,375	111.6470	13,955,850	12,500,000	12,518,680		(312)			5.625	5.614	JJ	324,219	703,125	02/12/2014	01/15/2044
524901-AT-2	LEGG MASON INC LM 3.95 07/15/24				2FE	17,237,450	102.2500	17,538,874	17,153,000	17,216,207		(8,402)			3.950	3.885	JJ	312,423	677,544	05/07/2015	07/15/2024
53079E-AW-4	LIBERTY MUTUAL GROUP INC LIBMUT 4.95 05/01/22				2FE	4,984,450	107.9340	5,396,685	5,000,000	4,992,300		1,556			4.950	4.990	MN	41,250	247,500	05/01/2012	05/01/2022
53079E-BE-3	LIBERTY MUTUAL GROUP INC LIBMUT 4 1/4 06/15/23				2FE	8,312,516	105.1030	8,828,618	8,400,000	8,345,098		8,679			4.250	4.386	JD	15,867	357,000	01/08/2014	06/15/2023
53079E-BF-0	LIBERTY MUTUAL GROUP INC	0			2FE	9,992,000	111.5700	11,157,020	10,000,000	9,992,554		135			4.850	4.855	FA	202,083	485,000	07/21/2014	08/01/2044
53117C-AN-2	LIBERTY PROPERTY LP LPT 4 1/8 06/15/22				2FE	10,885,305	104.9450	11,360,264	10,825,000	10,854,880		(6,004)			4.125	4.057	JD	19,846	446,531	06/07/2012	06/15/2022
53117C-AR-3	LIBERTY PROPERTY LP LPT 3 3/4 04/01/25				2FE	4,982,200	102.3510	5,117,530	5,000,000	4,986,499		1,590			3.750	3.793	AO	46,875	187,500	03/17/2015	04/01/2025
532457-AZ-1	ELI LILLY & CO LLY 5 1/2 03/15/27				1FE	11,384,500	119.2470	11,924,720	10,000,000	11,020,844		(89,393)			5.500	4.154	MS	161,944	550,000	08/20/2013	03/15/2027
532457-BA-5	ELI LILLY & CO LLY 5.55 03/15/37				1FE	10,701,000	127.9790	12,797,910	10,000,000	10,588,553		(17,796)			5.550	5.067	MS	163,417	555,000	07/27/2010	03/15/2037
532457-BC-1	ELI LILLY & CO LLY 5.95 11/15/37				1FE	21,897,848	130.7730	25,818,415	19,743,000	21,566,405		(52,747)			5.950	5.193	MN	150,102	1,174,709	09/16/2010	11/15/2037
532457-BR-8	ELI LILLY & CO LLY 3.95 05/15/47				1FE	6,962,130	107.2420	7,506,961	7,000,000	6,962,606		476			3.950	3.981	MN	35,331	142,858	05/04/2017	05/15/2047
53359#-AB-8	LINCOLN ELECTRIC HOLDINGS, INC				2	10,000,000	97.8280	9,782,800	10,000,000	10,000,000					3.350	3.350	FA	121,903	335,000	08/20/2015	08/20/2030
53359#-AF-9	LINCOLN ELECTRIC HOLDINGS, INC LINCOLN ELECTRIC HOLDINGS INC				2	3,000,000	92.2630	2,767,890	3,000,000	3,000,000					3.030	3.030	AO	17,928	90,900	10/20/2016	10/20/2033
53359#-AG-7	LINCOLN ELECTRIC HOLDINGS, INC LINCOLN ELECTRIC HOLDINGS INC				2	5,000,000	91.8580	4,592,900	5,000,000	5,000,000					3.270	3.270	AO	32,246	163,500	10/20/2016	10/20/2037
53359#-AH-5	LINCOLN ELECTRIC HOLDINGS, INC LINCOLN ELECTRIC HOLDINGS INC				2	2,000,000	93.2050	1,864,100	2,000,000	2,000,000					3.520	3.520	AO	13,884	70,400	10/20/2016	10/20/2041
534187-AX-7	LINCOLN NATIONAL CORP LNC 8 3/4 07/01/19				2FE	4,951,650	108.9710	5,448,560	5,000,000	4,989,884		6,046			8.750	8.897	JJ	218,750	437,500	06/17/2009	07/01/2019
534187-BA-6	LINCOLN NATIONAL CORP LNC 7 06/15/40				2FE	10,058,850	138.4180	13,841,750	10,000,000	10,052,827		(970)			7.000	6.953	JD	31,111	700,000	06/15/2010	06/15/2040
53767#-AC-2	LITTLEFUSE LITTELFUSE				2	8,000,000	100.3860	8,030,880	8,000,000	8,000,000					3.740	3.740	FA	113,031	149,600	02/15/2017	02/15/2027
539830-AR-0	LOCKHEED MARTIN CORP LMT 6.15 09/01/36				2FE	18,782,895	132.1480	22,438,798	16,980,000	18,482,777		(47,592)			6.150	5.383	MS	348,090	1,044,270	10/13/2010	09/01/2036
539830-AW-9	LOCKHEED MARTIN CORP LMT 5.72 06/01/40				2FE	12,387,917	127.7150	14,261,945	11,167,000	12,244,194		(25,630)			5.720	5.000	JD	53,229	638,752	07/28/2011	06/01/2040
539830-BB-4	LOCKHEED MARTIN CORP LMT 4.07 12/15/42				2FE	4,883,750	105.1430	5,257,165	5,000,000	4,891,741		2,416			4.070	4.211	JD	9,044	203,500	08/14/2014	12/15/2042
539830-BC-2	LOCKHEED MARTIN CORP LMT 3.6 03/01/35				2FE	4,956,900	100.2430	5,012,135	5,000,000	4,961,366		1,593			3.600	3.661	MS	60,000	180,000	02/12/2015	03/01/2035
539830-BK-4	LOCKHEED MARTIN CORP LMT 4 1/2 05/15/36				2FE	8,831,160	111.8610	10,067,499	9,000,000	8,842,059		5,352			4.500	4.643	MN	51,750	405,000	11/16/2015	05/15/2036
540424-AP-3	LOEWS CORP L 6 02/01/35				1FE	11,625,840	125.4030	15,048,396	12,000,000	11,690,180		9,937			6.000	6.248	FA	300,000	720,000	04/01/2010	02/01/2035
540424-AS-7	LOEWS CORP L 3 3/4 04/01/26				1FE	10,057,520	103.2150	10,321,510	10,000,000	10,048,792		(5,024)			3.750	3.680	AO	93,750	375,000	03/24/2016	04/01/2026
546676-AU-1	LOUISVILLE GAS & ELEC PPL 5 1/8 11/15/40			2	1FE	18,582,804	121.6680	22,508,543	18,500,000	18,573,467		(1,851)			5.125	5.094	MN	121,149	948,125	07/06/2011	11/15/2040
546676-AV-9	LOUISVILLE GAS & ELEC PPL 4.65 11/15/43				1FE	14,892,000	116.2630	17,439,420	15,000,000	14,899,568		1,961			4.650	4.695	MN	89,125	697,500	11/06/2013	11/15/2043
548661-AK-3	LOWE'S COMPANIES INC LOW 6 1/2 03/15/29				1FE	18,029,924	128.3350	22,637,081	17,639,000	17,922,683		(19,540)			6.500	6.285	MS	337,591	1,146,535	04/14/2011	03/15/2029
548661-CJ-4	LOWE'S COMPANIES INC LOW 5 1/2 10/15/35				1FE	6,743,099	122.3860	7,814,327	6,385,000	6,681,206		(10,039)			5.500	5.100	AO	74,137	351,175	07/28/2011	10/15/2035
548661-CX-3	LOWE'S COMPANIES INC LOW 4.65 04/15/42				1FE	14,736,260	114.2290	15,992,060	14,000,000	14,686,312		(15,741)			4.650	4.322	AO	137,433	651,000	08/06/2014	04/15/2042
548661-DH-7	LOWE'S COMPANIES INC LOW 3 3/8 09/15/25				1FE	6,959,470	102.8300	7,198,100	7,000,000	6,967,577		3,617			3.375	3.444	MS	69,563	236,250	09/09/2015	09/15/2025
548661-DN-4	LOWE'S COMPANIES INC LOW 3.7 04/15/46				1FE	3,977,760	100.3160	4,012,636	4,000,000	3,978,452		424			3.700	3.731	AO	31,244	148,000	04/11/2016	04/15/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
548661-DQ-7	LOWE'S COMPANIES INC LOW 4.05 05/03/47				1FE	9,936,400	106.5690	10,656,870	10,000,000	9,937,130		730			4.050	4.087	MN	65,250	202,500	04/19/2017	05/03/2047
549271-AA-2	LUBRIZOL CORP BRK 7 1/4 06/15/25				1FE	8,856,100	123.2890	12,328,910	10,000,000	9,280,949		66,556			7.250	8.575	JD	32,222	725,000	05/29/2009	06/15/2025
552081-AK-7	LYONDELLBASELL IND NV LYB 5 3/4 04/15/24				2FE	30,620,760	113.5000	30,645,000	27,000,000	29,320,331		(331,912)			5.750	4.128	AO	327,750	1,552,500	03/06/2015	04/15/2024
55279H-AQ-3	MANUF & TRADERS TRUST CO MANUFACTURERS & TRADERS TRUST				1FE	6,997,620	101.1390	7,079,723	7,000,000	6,997,695		75			3.400	3.404	FA	88,589		08/14/2017	08/17/2027
55336V-AA-8	MPLX LP MPLX 4 02/15/25				2FE	14,945,670	101.9210	15,288,195	15,000,000	14,954,094		5,561			4.000	4.050	FA	226,667	600,000	11/03/2016	02/15/2025
55336V-AE-0	MPLX LP MPLX LP	0			2FE	3,078,560	105.7760	3,146,842	2,975,000	3,062,387		(13,853)			4.500	3.905	JJ	61,731	133,875	10/21/2016	07/15/2023
55336V-AG-5	MPLX LP MPLX 4 7/8 12/01/24			2	2FE	5,110,650	107.4320	5,371,600	5,000,000	5,097,131		(12,183)			4.875	4.535	JD	20,313	243,750	11/15/2016	12/01/2024
55336V-AJ-9	MPLX LP MPLX LP	0			2FE	2,053,761	107.3350	2,146,690	2,000,000	2,047,315		(5,268)			4.875	4.496	JD	8,125	97,500	09/30/2016	06/01/2025
55336V-AL-4	MPLX LP MPLX LP	0			2FE	993,040	110.1680	1,101,679	1,000,000	993,170		130			5.200	5.246	MS	17,333	29,033	02/07/2017	03/01/2047
553794-AC-2	MUFG AMERICAS HLDGS CORP UNBC 3 02/10/25				1FE	39,540,045	98.4190	39,239,456	39,870,000	39,623,811		30,444			3.000	3.097	FA	468,473	1,196,100	03/31/2015	02/10/2025
55616X-AH-0	MACYS RETAIL HLDGS INC M 2 7/8 02/15/23				2FE	11,040,035	93.5090	10,813,335	11,564,000	11,272,870		51,187			2.875	3.415	FA	125,598	332,465	02/21/2013	02/15/2023
55616X-AM-9	MACYS RETAIL HLDGS INC M 4 1/2 12/15/34				2FE	6,925,800	85.3960	5,977,692	7,000,000	6,933,667		2,542			4.500	4.581	JD	14,000	315,000	11/13/2014	12/15/2034
559080-AC-0	MAGELLAN MIDSTREAM PARTN MMP 6.4 05/01/37				2FE	15,315,560	124.4730	18,670,920	15,000,000	15,269,355		(7,186)			6.400	6.238	MN	160,000	960,000	05/24/2010	05/01/2037
559080-AE-6	MAGELLAN MIDSTREAM PARTN MMP 6.55 07/15/19				2FE	2,989,590	105.8970	3,176,913	3,000,000	2,997,972		1,214			6.550	6.597	JJ	90,608	196,500	06/19/2009	07/15/2019
559080-AF-3	MAGELLAN MIDSTREAM PARTN MMP 4.2 12/01/42				2FE	11,920,560	96.9630	11,635,608	12,000,000	11,928,449		1,594			4.200	4.239	JD	42,000	504,000	11/02/2012	12/01/2042
559080-AK-2	MAGELLAN MIDSTREAM PARTN MMP 5 03/01/26				2FE	3,995,000	111.2330	4,449,328	4,000,000	3,995,737		413			5.000	5.016	MS	66,667	200,000	02/22/2016	03/01/2026
565849-AE-6	MARATHON OIL CORP MRO 6.6 10/01/37				3FE	8,296,540	124.8310	8,738,163	7,000,000	8,103,966		(31,085)			6.600	5.302	AO	115,500	462,000	09/28/2010	10/01/2037
565849-AK-2	MARATHON OIL CORP MRO 2.8 11/01/22				2FE	10,784,450	98.5240	10,837,596	11,000,000	10,885,342		21,706			2.800	3.033	MN	51,333	308,000	02/01/2013	11/01/2022
565849-AL-0	MARATHON OIL CORP MRO 3.85 06/01/25				3FE	4,988,550	101.5410	5,077,025	5,000,000	4,991,049		1,023			3.850	3.878	JD	16,042	192,500	06/01/2015	06/01/2025
56585A-AD-4	MARATHON PETROLEUM CORP MPC 5 1/8 03/01/21				2FE	8,135,760	107.0730	8,565,832	8,000,000	8,053,686		(15,449)			5.125	4.893	MS	136,667	410,000	01/11/2012	03/01/2021
56585A-AF-9	MARATHON PETROLEUM CORP MPC 6 1/2 03/01/41				2FE	13,021,826	125.2040	15,024,432	12,000,000	12,925,664		(18,416)			6.500	5.886	MS	260,000	780,000	11/21/2011	03/01/2041
56585A-AH-5	MARATHON PETROLEUM CORP MPC 4 3/4 09/15/44				2FE	7,925,940	102.5460	8,203,672	8,000,000	7,930,073		1,268			4.750	4.808	MS	111,889	380,000	09/03/2014	09/15/2044
570535-AJ-3	MARKEL CORPORATION MKL 5.35 06/01/21				2FE	15,115,800	107.7940	16,169,130	15,000,000	15,047,246		(12,405)			5.350	5.248	JD	66,875	802,500	08/24/2011	06/01/2021
57169*-BA-4	MARS INC MARS INC	0			1	5,000,000	95.1910	4,759,540	5,000,000	5,000,000					3.340	3.340	MS	43,606	167,000	09/27/2016	09/27/2036
57169*-BL-0	MARS INC MARS INC	0			1	5,000,000	104.9150	5,245,740	5,000,000	5,000,000					4.070	4.070	MS	52,006	101,750	03/09/2017	03/29/2037
571748-AK-8	MARSH & MCLENNAN COS INC MMC 5 7/8 08/01/33				1FE	3,402,210	125.6860	4,273,338	3,400,000	3,402,061		(79)			5.875	5.869	FA	83,229	199,750	10/01/2010	08/01/2033
571748-AV-4	MARSH & MCLENNAN COS INC MMC 3 1/2 06/03/24				1FE	11,081,400	103.1420	11,345,576	11,000,000	11,060,483		(8,294)			3.500	3.404	JD	29,944	385,000	05/20/2015	06/03/2024
571748-AX-0	MARSH & MCLENNAN COS INC MMC 3 1/2 03/10/25				1FE	14,755,350	102.9410	15,441,135	15,000,000	14,822,356		21,210			3.500	3.689	MS	161,875	525,000	09/15/2014	03/10/2025
571748-AZ-5	MARSH & MCLENNAN COS INC MMC 3 3/4 03/14/26				1FE	19,991,050	104.5900	20,917,980	20,000,000	19,992,721		745			3.750	3.755	MS	222,917	750,000	09/09/2015	03/14/2026
571748-BC-5	MARSH & MCLENNAN COS INC MMC 4.35 01/30/47				1FE	9,989,740	110.9110	11,091,140	10,000,000	9,990,153		413			4.350	4.356	JJ	182,458	239,250	01/10/2017	01/30/2047
571903-AV-5	MARRIOTT INTERNATIONAL MAR 3 1/8 02/15/23				2FE	24,927,803	100.0150	25,003,750	25,000,000	24,939,501		11,244			3.125	3.177	FA	295,139	781,250	12/20/2016	02/15/2023
571903-AX-1	MARRIOTT INTERNATIONAL MAR 4 1/2 10/01/34				2FE	4,865,090	106.1590	5,307,940	5,000,000	4,870,548		5,273			4.500	4.725	AO	56,250	225,000	12/20/2016	10/01/2034
573284-AA-4	MARTIN MARIETTA MATERIAL MLM 7 12/01/25				2FE	8,779,000	119.7870	11,978,740	10,000,000	9,210,939		67,944			7.000	8.384	JD	58,333	700,000	07/23/2009	12/01/2025
573284-AJ-5	MARTIN MARIETTA MATERIAL MLM 6 1/4 05/01/37				2FE	6,510,735	120.9440	7,679,957	6,350,000	6,488,648		(3,708)			6.250	6.057	MN	66,146	396,875	10/29/2010	05/01/2037
573284-AQ-9	MARTIN MARIETTA MATERIAL MARTIN MARIETTA MATERIAL				2FE	8,981,820	98.7240	8,885,169	9,000,000	8,982,820		1,000			3.450	3.474	JD	25,875	163,013	05/17/2017	06/01/2027
573284-AU-0	MARTIN MARIETTA MATERIAL BASIC			2	2FE	19,936,200	98.9920	19,798,480	20,000,000	19,936,225		25			4.250	4.269	JD	25,972		12/06/2017	12/15/2047
57636Q-AB-0	MASTERCARD INC MA 3 3/8 04/01/24				1FE	45,380,728	103.7890	46,585,648	44,885,000	45,253,422		(52,469)			3.375	3.229	AO	378,717	1,514,869	08/27/2015	04/01/2024
57636Q-AH-7	MASTERCARD INC MA 3.8 11/21/46				1FE	14,775,300	106.1430	15,921,495	15,000,000	14,779,802		4,336			3.800	3.885	MN	63,333	570,000	01/18/2017	11/21/2046
577081-AU-6	MATTEL INC MAT 6.2 10/01/40				3FE	14,952,570	90.2500	13,537,500	15,000,000	14,957,792		820			6.200	6.223	AO	232,500	930,000	10/14/2010	10/01/2040
577081-AW-2	MATTEL INC MAT 5.45 11/01/41				3FE	11,133,400	82.7500	8,275,000	10,000,000	11,021,061		(22,780)			5.450	4.731	MN	90,833	545,000	06/27/2012	11/01/2041
57772K-AB-7	MAXIM INTEGRATED PRODUCT MXIM 3 3/8 03/15/23				2FE	29,312,272	101.0620	30,116,416	29,800,000	29,512,802		48,805			3.375	3.578	MS	296,138	1,005,750	10/31/2013	03/15/2023
57772K-AD-3	MAXIM INTEGRATED PRODUCT MAXIM INTEGRATED PRODUCT				2FE	14,988,600	100.3130	15,046,920	15,000,000	14,989,126		526			3.450	3.459	JD	23,000	258,750	06/08/2017	06/15/2027
579780-AJ-6	MCCORMICK & CO MKC 3 1/2 09/01/23				2FE	12,873,460	101.8440	13,239,707	13,000,000	12,923,077		12,026			3.500	3.616	MS	151,667	455,000	08/19/2013	09/01/2023
579780-AK-3	MCCORMICK & CO MKC 3 1/4 11/15/25				2FE	23,876,900	100.6840	24,164,088	24,000,000	23,900,144		10,928			3.250	3.310	MN	99,667	780,000	11/06/2015	11/15/2025
579780-AN-7	MCCORMICK & CO MCCOMICK & CO	0			2FE	3,986,200	101.5120	4,060,480	4,000,000	3,986,660		460			3.400	3.441	FA	52,889		08/09/2017	08/15/2027
579780-AP-2	MCCORMICK & CO MCCORMICK & CO				2FE	6,971,510	105.2260	7,365,799	7,000,000	6,971,721		211			4.200	4.224	FA	114,333		08/09/2017	08/15/2047
58013M-EC-4	MCDONALD'S CORP MCDONALDS CORP	0			2FE	7,326,501	134.7270	7,785,856	5,779,000	7,297,015		(29,486)			6.300	4.313	AO	76,861	182,039	05/16/2017	10/15/2037
58013M-EF-7	MCDONALD'S CORP MCD 6.3 03/01/38				2FE	21,963,536	132.9390	24,823,643	18,673,000	21,489,721		(78,703)			6.300	5.094	MS	392,133	1,176,399	04/25/2011	03/01/2038
58013M-EK-6	MCDONALD'S CORP MCD 4 7/8 07/15/40				2FE	18,492,130	113.8670	21,190,705	18,610,000	18,520,230		1,379			4.875	4.907	JJ	418,337	907,238	09/05/2014	07/15/2040
58013M-EV-2	MCDONALD'S CORP	0			2FE	1,953,600	112.0800	2,241,600	2,000,000	1,955,200		785			4.600	4.747	MN	8,944	92,000	01/26/2016	05/26/2045
581557-AM-7	MCKESSON CORP MCK 7.65 03/01/27				2FE	12,581,000	128.5510	16,068,825	12,500,000	12,555,386		(4,062)			7.650	7.582	MS	318,750	956,250	12/19/2008	03/01/2027
581557-AZ-8	MCKESSON CORP MCK 2.7 12/15/22				2FE	3,935,214	98.8040	3,986,741	4,035,000	3,979,657		10,212			2.700	3.000	JD	4,842	108,945	05/28/2013	12/15/2022
58155Q-AE-3	MCKESSON CORP MCK 6 03/01/41			2	2FE	8,094,978	122.2450	8,563,269	7,005,000	8,011,159		(23,266)			6.000	4.945	MS	140,100	420,300	02/14/2014	03/01/2041
58155Q-AG-8	MCKESSON CORP MCK 2.85 03/15/23				2FE	2,960,490	99.7040	2,991,105	3,000,000	2,977,616		3,917			2.850	3.006	MS	25,175	85,500	05/28/2013	03/15/2023
582839-AF-3	MEAD JOHNSON NUTRITION C MJN 5.9 11/01/39				1FE	23,899,333	126.6230	27,603,770	21,800,000	23,628,777		(44,212)			5.900	5.249	MN	214,367	1,286,200	06/07/2011	11/01/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
582839-AG-1	MEAD JOHNSON NUTRITION C MJN 4.6 06/01/44				1FE	4,973,250	111.2860	5,564,285	5,000,000	4,975,020		475			4.600	4.633	JD	19,167	230,000	05/06/2014	06/01/2044
585055-AQ-9	MEDTRONIC INC MDT 6 1/2 03/15/39				1FE	4,342,841	137.4290	5,868,214	4,270,000	4,333,367		(1,402)			6.500	6.371	MS	81,723	277,550	04/14/2009	03/15/2039
585055-BU-9	MEDTRONIC INC MDT 4 5/8 03/15/45				1FE	5,327,100	116.1370	5,806,870	5,000,000	5,322,423		(4,677)			4.625	4.224	MS	68,090	115,625	03/21/2017	03/15/2045
589331-AM-9	MERCK SHARP & DOHME CORP MRK 5 3/4 11/15/36				1FE	6,911,423	129.5650	8,117,228	6,265,000	6,807,401		(16,913)			5.750	5.034	MN	46,030	360,238	11/10/2010	11/15/2036
58933Y-AF-2	MERCK & CO INC MRK 2.8 05/18/23				1FE	19,657,600	100.6880	20,137,680	20,000,000	19,802,636		33,327			2.800	3.000	MN	66,889	560,000	05/28/2013	05/18/2023
589400-AB-6	MERCURY GENERAL CORP MCY 4.4 03/15/27				2FE	28,955,630	101.3490	29,391,152	29,000,000	28,958,817		3,187			4.400	4.419	MS	375,711	662,811	03/01/2017	03/15/2027
59018Y-TM-3	BANK OF AMERICA CORP BAC 6.05 06/01/34				1FE	6,044,072	119.2190	6,222,019	5,219,000	5,924,862		(27,625)			6.050	4.846	JD	26,312	315,750	04/08/2013	06/01/2034
59022C-AB-9	BANK OF AMERICA CORP BAC 6.22 09/15/26				2FE	7,832,620	117.2050	9,376,432	8,000,000	7,896,966		8,570			6.220	6.415	MS	146,516	497,600	01/21/2010	09/15/2026
59156R-AM-0	METLIFE INC MET 5.7 06/15/35				1FE	20,796,650	126.5580	25,311,600	20,000,000	20,636,863		(21,696)			5.700	5.415	JD	50,667	1,140,000	09/30/2011	06/15/2035
59156R-BH-0	METLIFE INC MET 3.6 04/10/24				1FE	19,998,400	104.6210	20,924,280	20,000,000	19,998,931		149			3.600	3.601	AO	162,000	720,000	04/07/2014	04/10/2024
59156R-BQ-0	METLIFE INC MET 3.6 11/13/25				1FE	9,999,200	104.0230	10,402,300	10,000,000	9,999,348		71			3.500	3.501	MN	46,667	360,000	11/09/2015	11/13/2025
594088-AM-8	MICHAELS STORES INC MICAELS STR-2016 TL B1 Assign				3FE	3,909,794	100.1340	3,915,033	3,909,794	3,909,794					4.130	3.471	JAJO	29,156	131,858	09/29/2016	01/28/2023
59447#-AF-0	MICH ELEC TRANS CO LLC				1	20,000,000	104.7550	20,951,000	20,000,000	20,000,000					4.190	4.190	JD	37,244	838,000	12/17/2014	12/15/2044
594918-AD-6	MICROSOFT CORP MSFT 5.2 06/01/39				1FE	10,291,200	126.1480	12,614,770	10,000,000	10,251,754		(6,448)			5.200	5.007	JD	43,333	520,000	11/10/2010	06/01/2039
594918-AJ-3	MICROSOFT CORP MSFT 4 1/2 10/01/40				1FE	16,238,826	116.7860	20,203,926	17,300,000	16,374,994		21,167			4.500	4.888	AO	194,625	778,500	07/25/2014	10/01/2040
594918-AM-6	MICROSOFT CORP MSFT 5.3 02/08/41				1FE	4,916,529	127.9650	6,014,360	4,700,000	4,891,877		(4,342)			5.300	5.000	FA	98,948	249,100	05/25/2011	02/08/2041
594918-AT-1	MICROSOFT CORP MSFT 2 3/8 05/01/23			2	1FE	18,057,200	99.0760	19,815,140	20,000,000	18,847,895		192,878			2.375	3.571	MN	79,167	475,000	08/23/2013	05/01/2023
594918-BC-7	MICROSOFT CORP MSFT 3 1/2 02/12/35				1FE	9,885,000	103.7830	10,378,340	10,000,000	9,897,004		4,298			3.500	3.581	FA	135,139	350,000	02/09/2015	02/12/2035
594918-BZ-6	MICROSOFT CORP MICROSOFT CORPORATION	0			1FE	1,247,288	111.8740	1,398,423	1,250,000	1,247,368		81			4.100	4.116	FA	20,642	25,625	01/30/2017	02/06/2037
594918-CB-8	MICROSOFT CORP MSFT 4 1/2 02/06/57				1FE	9,970,500	117.8400	11,784,010	10,000,000	9,970,745		245			4.500	4.516	FA	181,250	225,000	01/30/2017	02/06/2057
59523U-AL-1	MID-AMERICA APARTMENTS L MAA 3 3/4 06/15/24				2FE	20,698,565	102.4140	21,414,663	20,910,000	20,764,422		19,498			3.750	3.873	JD	34,850	784,125	06/20/2014	06/15/2024
59523U-AM-9	MID-AMERICA APARTMENTS L MAA 4 11/15/25				2FE	13,874,890	103.4730	14,486,192	14,000,000	13,874,890					4.000	4.384	MN	71,556	560,000	11/06/2015	11/15/2025
595620-AE-5	MIDAMERICAN ENERGY CO BRKHEC 5 3/4 11/01/35				1FE	14,263,163	127.0230	17,649,901	13,895,000	14,203,975		(10,240)			5.750	5.550	MN	133,160	798,963	05/27/2011	11/01/2035
59562V-AR-8	BERKSHIRE HATHAWAY ENERG BRKHEC 6 1/2 09/15/37				1FE	4,938,192	140.2980	7,071,024	5,040,000	4,953,283		2,087			6.500	6.658	MS	96,460	327,600	01/23/2009	09/15/2037
59748T-AA-7	MIDLAND COGEN VENTURE MIDCOG 6 03/15/25			4	2FE	7,118,940	104.5220	7,440,866	7,118,940	7,118,940					6.000	5.999	MS	125,768	427,136	08/17/2011	03/15/2025
60040*-AB-2	MILLENIUM PARKING MILLENIUM PARKING GARAGES	0			2FE	5,000,000	97.2830	4,864,125	5,000,000	5,000,000					3.840	3.858	MJSD	533	212,267	11/22/2016	11/22/2032
605024-AN-8	MISSION BROADCASTING MISSION BROADCAST 2017 TL B2				3FE	335,678	100.4020	337,025	335,678	335,678					3.857	3.806	JAJO	2,734	3,623	07/28/2017	01/17/2024
605417-BT-0	MISSISSIPPI POWER CO SO 5.4 07/01/35				2FE	20,100,000	100.1390	20,027,700	20,000,000	20,000,000					5.400	5.279	JJ	540,000	1,080,000	09/09/2010	07/01/2035
608190-AJ-3	MOHAWK INDUSTRIES INC MHK 3.85 02/01/23				2FE	14,995,050	103.3800	15,506,925	15,000,000	14,997,258		480			3.850	3.854	FA	240,625	577,500	01/28/2013	02/01/2023
60856B-AC-8	MOLEX ELECTRONICS TECH MOLX 3.9 04/15/25				2FE	9,984,300	102.0900	10,209,040	10,000,000	9,988,063		1,390			3.900	3.919	AO	82,333	390,000	04/01/2015	04/15/2025
60871R-AD-2	MOLSON COORS BREWING CO TAP 5 05/01/42				2FE	25,077,670	113.9230	27,563,742	24,195,000	24,990,731		(17,288)			5.000	4.672	MN	201,625	1,209,750	07/20/2016	05/01/2042
60871R-AD-2	MOLSON COORS BREWING CO TAP 5 05/01/42	0			2FE	3,494,970	113.9230	3,417,699	3,000,000	3,478,776		(11,514)			5.000	4.672	MN	25,000	150,000	07/20/2016	05/01/2042
60871R-AH-3	MOLSON COORS BREWING CO TAP 4.2 07/15/46				2FE	4,967,850	101.9990	5,099,970	5,000,000	4,968,717		561			4.200	4.085	JJ	96,833	214,667	09/08/2016	07/15/2046
60871R-AH-3	MOLSON COORS BREWING CO TAP 4.2 07/15/46	0			2FE	5,608,996	101.9990	5,482,468	5,375,000	5,603,481		(4,245)			4.200	4.085	JJ	104,096	230,766	09/08/2016	07/15/2046
61166W-AC-5	MONSANTO CO MON 5 1/2 07/30/35				2FE	8,422,240	117.9550	9,436,360	8,000,000	8,348,668		(12,001)			5.500	5.121	JJ	184,556	440,000	10/15/2010	07/30/2035
61166W-AN-1	MONSANTO CO MON 4.2 07/15/34				1FE	4,967,750	103.8690	5,193,435	5,000,000	4,967,750					4.200	4.248	JJ	96,833	210,000	06/26/2014	07/15/2034
615369-AA-3	MOODY'S CORPORATION MCO 5 1/2 09/01/20				2FE	32,540,120	107.6910	33,384,241	31,000,000	31,550,519		(190,925)			5.500	4.779	MS	568,333	1,705,000	05/17/2012	09/01/2020
615369-AE-5	MOODY'S CORPORATION MCO 5 1/4 07/15/44				2FE	3,049,890	120.3100	3,609,291	3,000,000	3,048,372		(842)			5.250	5.138	JJ	72,625	157,500	11/12/2015	07/15/2044
615369-AL-9	MOODY'S CORPORATION MOODYS CORP				2FE	9,891,800	98.6420	9,864,190	10,000,000	9,896,791		4,991			3.250	3.372	JJ	179,653		06/01/2017	01/15/2028
617446-7X-1	MORGAN STANLEY MS 5 11/24/25				2FE	19,909,000	109.3180	21,863,620	20,000,000	19,934,296		6,623			5.000	5.051	MN	102,778	1,000,000	11/19/2013	11/24/2025
61746B-EG-7	MORGAN STANLEY MS 4 3/8 01/22/47				1FE	20,921,600	108.6940	21,738,740	20,000,000	20,922,600		1,000			4.375	4.097	JJ	386,458	221,181	12/27/2017	01/22/2047
61761J-3R-8	MORGAN STANLEY MS 3 1/8 07/27/26				1FE	4,966,000	98.6960	4,934,785	5,000,000	4,970,228		2,974			3.125	3.205	JJ	66,840	157,118	07/20/2016	07/27/2026
61945C-AB-9	MOSAIC CO MOS 4 7/8 11/15/41			2	2FE	6,531,335	99.3570	6,209,806	6,250,000	6,501,330		(5,904)			4.875	4.593	MN	38,932	304,688	05/04/2012	11/15/2041
61945C-AD-5	MOSAIC CO MOS 5.45 11/15/33				2FE	14,943,900	108.0750	16,211,175	15,000,000	14,951,161		1,892			5.450	5.481	MN	104,458	817,500	11/07/2013	11/15/2033
61980A-AC-7	MOTIVA ENTERPRISES LLC MTVD 5 3/4 01/15/20				2FE	3,493,140	105.6210	3,696,718	3,500,000	3,498,278		775			5.750	5.776	JJ	92,799	201,250	01/06/2010	01/15/2020
61980A-AD-5	MOTIVA ENTERPRISES LLC MTVD 6.85 01/15/40				2FE	8,236,748	124.3530	8,521,911	6,853,000	8,065,746		(27,935)			6.850	5.459	JJ	216,460	469,431	10/12/2010	01/15/2040
620076-BB-4	MOTOROLA SOLUTIONS INC MSI 3 3/4 05/15/22				2FE	9,452,990	101.5230	9,796,921	9,650,000	9,554,114		19,699			3.750	4.000	MN	46,240	361,875	05/17/2012	05/15/2022
626717-AD-4	MURPHY OIL CORP MUR 4 06/01/22				3FE	14,967,900	100.5000	15,075,000	15,000,000	14,984,398		3,168			4.000	4.026	JD	50,000	600,000	05/15/2012	06/01/2022
628312-AD-2	MUTUAL OF OMAHA INS CO	0			1FE	5,000,000	101.5600	5,078,000	5,000,000	5,000,000					4.297	4.297	JJ	107,425	214,850	07/14/2014	08/01/2044
628530-AV-9	MYLAN INC MYL 3 1/8 01/15/23				2FE	29,937,900	98.5490	29,564,580	30,000,000	29,966,775		5,994			3.125	3.149	JJ	432,292	937,500	12/12/2012	01/15/2023
62927#-AB-4	NHL US FUNDING SECD TERM NTS SER 2	0			3Z	2,000,000	104.0960	2,081,910	2,000,000	2,000,000					4.330	4.330	MJSD	481	86,600	09/29/2014	09/29/2026
62944T-AE-5	NVR INC NVR 3.95 09/15/22				2FE	9,982,700	104.6630	10,466,270	10,000,000	9,991,052		1,698			3.950	3.971	MS	116,306	395,000	09/05/2012	09/15/2022
629568-AV-8	NABORS INDUSTRIES INC NBR 5 09/15/20				3FE	21,838,334	99.5000	21,715,875	21,825,000	21,836,002		(4,235)			5.000	4.978	MS	321,313	1,091,250	01/24/2012	09/15/2020
629568-AX-4	NABORS INDUSTRIES INC NBR 4 5/8 09/15/21				3FE	6,203,663	94.6250	5,677,500	6,000,000	6,090,455		(22,287)			4.625	4.180	MS	81,708	277,500	05/24/2012	09/15/2021
631005-BF-1	NARRAGANSETT ELECTRIC NGGLN 4.17 12/10/42				1FE	35,000,000	106.4160	37,245,600	35,000,000	35,000,000					4.170	4.170	JD	85,138	1,459,500	12/05/2012	12/10/2042
631103-AD-0	NASDAQ INC NDAQ 5.55 01/15/20				2FE	5,058,000	105.7980	5,289,885	5,000,000	5,015,721		(7,112)			5.550	5.385	JJ	127,958	277,500	01/19/2011	01/15/2020
636180-BK-6	NATIONAL FUEL GAS CO NFG 4.9 12/01/21			2	2FE	29,381,211	104.9560	29,859,954	28,450,000	28,859,852		(102,045)			4.900	4.466	JD	116,171	1,394,050	06/13/2012	12/01/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
637071-AK-7	NATIONAL OILWELL VARCO I NOV 3.95 12/01/42				2FE	40,195,385	88.2290	36,974,043	41,907,000	40,317,946		34,573			3.950	4.194	JD	137,944	1,655,327	09/17/2014	12/01/2042
63730*-AB-1	NATIONAL RAILROAD PASSENGER CO NATIONAL RAILROAD PASSENGER CO				1Z	20,000,000	100.4360	20,087,200	20,000,000	20,000,000					3.600	3.600	MN	92,000	1,701,512	12/06/2016	11/15/2033
637417-AF-3	NATIONAL RETAIL PROPERTIES NNN 3.3 04/15/23				2FE	13,907,220	100.0870	14,012,110	14,000,000	13,947,084		8,994			3.300	3.379	AO	97,533	462,000	04/11/2013	04/15/2023
637417-AG-1	NATIONAL RETAIL PROPERTIES NNN 3.9 06/15/24				2FE	15,930,080	102.5760	16,412,160	16,000,000	15,951,665		6,450			3.900	3.953	JD	27,733	624,000	09/18/2014	06/15/2024
637417-AH-9	NATIONAL RETAIL PROPERTIES NNN 4 11/15/25				2FE	4,987,950	102.4340	5,121,710	5,000,000	4,990,302		1,028			4.000	4.029	MN	25,556	200,000	10/14/2015	11/15/2025
637417-AJ-5	NATIONAL RETAIL PROPERTIES NNN 3.6 12/15/26				2FE	4,944,850	98.8610	4,943,035	5,000,000	4,949,753		4,672			3.600	3.733	JD	8,000	181,500	12/05/2016	12/15/2026
637432-MS-1	NATIONAL RURAL UTIL COOP NRUC 4.023 11/01/32				1FE	51,123,943	105.6400	50,269,612	47,586,000	50,468,369		(146,123)			4.023	3.496	MN	319,064	1,914,385	03/13/2013	11/01/2032
638904-AB-8	NAVIGATORS GROUP INC NAVG 5 3/4 10/15/23				2FE	20,051,000	104.8870	20,138,362	19,200,000	19,763,888		(83,452)			5.750	5.149	AO	233,067	1,104,000	05/02/2014	10/15/2023
63946B-AE-0	NBCUNIVERSAL MEDIA LLC	0			1FE	149,965	106.0360	159,054	150,000	149,989		3			4.375	4.378	AO	1,641	6,563	08/25/2011	04/01/2021
63946B-AG-5	NBCUNIVERSAL MEDIA LLC CMCSA 5.95 04/01/41				1FE	10,137,266	130.5610	13,056,080	10,000,000	10,124,141		(2,514)			5.950	5.851	AO	148,750	595,000	08/25/2011	04/01/2041
63946B-AH-3	NBCUNIVERSAL MEDIA LLC CMCSA 2 7/8 01/15/23				1FE	4,946,700	100.9060	5,045,275	5,000,000	4,970,973		5,261			2.875	3.000	JJ	66,285	143,750	02/13/2013	01/15/2023
64116#-AB-9	NETRALITY PARTNERS NETRALITY PROPERTIES				2Z	12,000,000	99.3540	11,922,480	12,000,000	12,000,000					4.960	4.960	AO	140,533	297,600	04/06/2017	04/06/2022
64128X-AE-0	NEUBERGER BERMAN GRP/FIN NEUBER 4 7/8 04/15/45				2FE	8,825,400	101.8360	10,183,610	10,000,000	8,839,799		14,399			4.875	5.720	AO	102,917	487,500	03/10/2017	04/15/2045
64128X-AG-5	NEUBERGER BERMAN GRP/FIN NEUBER 4 1/2 03/15/27				2FE	6,944,350	104.8260	7,337,806	7,000,000	6,947,932		3,582			4.500	4.600	MS	92,750	158,375	03/09/2017	03/15/2027
644188-BF-0	NEW ENGLAND POWER CO BASIC			2	1FE	9,932,600	102.3340	10,233,440	10,000,000	9,932,688		88			3.800	3.838	JD	27,444		11/30/2017	12/05/2047
645869-E#-1	NEW JERSEY NATURAL GAS NEW JERSEY NATURAL GAS				1	12,000,000	98.3920	11,807,040	12,000,000	12,000,000					3.630	3.630	JD	12,100	435,600	06/21/2016	06/21/2046
646025-C*-5	New Jersey Resources NEW JERSEY RESOURCES				1	7,000,000	100.0930	7,006,510	7,000,000	7,000,000					3.540	3.540	FA	93,613	245,735	08/18/2016	08/18/2026
651229-AW-6	NEWELL BRANDS INC NWL 4.2 04/01/26				2FE	20,118,330	104.3090	20,340,294	19,500,000	20,042,004		(56,253)			4.200	3.884	AO	204,750	819,000	10/18/2016	04/01/2026
651229-AW-6	NEWELL BRANDS INC NWL 4.2 04/01/26	0			2FE	4,989,900	104.3090	5,215,460	5,000,000	4,991,385		857			4.200	3.884	AO	52,500	210,000	10/18/2016	04/01/2026
651290-AQ-1	NEWFIELD EXPLORATION CO	0			3FE	2,000,000	108.4750	2,169,500	2,000,000	2,000,000					5.625	5.625	JJ	56,250	112,500	06/19/2012	07/01/2024
651639-AE-6	NEWMONT MINING CORP NEM 5 7/8 04/01/35				2FE	17,139,425	121.2040	21,210,648	17,500,000	17,218,488		8,959			5.875	6.026	AO	257,031	1,028,125	04/11/2011	04/01/2035
651639-AN-6	NEWMONT MINING CORP NEM 3 1/2 03/15/22				2FE	2,978,970	101.9910	3,059,715	3,000,000	2,989,894		2,189			3.500	3.587	MS	30,917	105,000	08/20/2012	03/15/2022
651639-AP-1	NEWMONT MINING CORP NEM 4 7/8 03/15/42				2FE	4,847,450	109.8380	5,491,915	5,000,000	4,862,193		2,850			4.875	5.074	MS	71,771	243,750	05/14/2012	03/15/2042
65336R-AR-9	NEXSTAR BROADCASTING NEXSTAR BROADCASTING TL B2				3FE	2,659,027	100.4020	2,669,703	2,659,027	2,659,027					3.857	3.806	JAJO	21,653	20,203	08/17/2017	01/17/2024
65339K-AV-2	NEXTERA ENERGY CAPITAL NEXTERA ENERGY CAPITAL	0			2FE	3,000,000	100.7660	3,022,971	3,000,000	2,991,979		(8,021)			4.800	3.175	JD	23,600		10/30/2017	12/01/2077
65364U-AB-2	NIAGARA MOHAWK POWER NGGLN 2.721 11/28/22				1FE	20,504,753	99.1800	20,812,881	20,985,000	20,719,598		49,482			2.721	3.000	MN	52,342	571,002	05/31/2013	11/28/2022
654106-AD-5	NIKE INC NKE 3 5/8 05/01/43				1FE	33,177,405	100.2160	35,220,878	35,145,000	33,283,869		41,986			3.625	3.958	MN	212,334	1,274,006	01/13/2017	05/01/2043
654106-AE-3	NIKE INC NKE 3 7/8 11/01/45				1FE	29,494,700	104.4140	31,324,260	30,000,000	29,511,455		9,573			3.875	3.972	MN	193,750	1,162,500	12/12/2016	11/01/2045
654730-AR-4	NISOURCE FINANCE CORP NI 5.45 09/15/20				2FE	2,987,430	106.9390	3,208,173	3,000,000	2,996,919		1,030			5.450	5.491	MS	48,142	163,500	09/07/2005	09/15/2020
654730-B*-3	NISOURCE FINANCE CORP				2	13,841,500	112.6480	15,770,720	14,000,000	13,910,363		8,563			5.890	5.992	MN	75,588	824,600	06/20/2007	11/28/2025
65486A-AB-9	NLV FINANCIAL CORP 144A				2FE	17,637,129	109.8250	20,441,746	18,613,000	17,765,019		18,624			6.500	6.923	MS	356,232	1,209,845	01/16/2009	03/15/2035
655044-AE-5	NOBLE ENERGY INC NBL 6 03/01/41			2	2FE	14,311,823	118.5100	16,068,798	13,559,000	14,232,335		(14,472)			6.000	5.610	MS	271,180	813,540	07/20/2011	03/01/2041
655044-AG-0	NOBLE ENERGY INC NBL 5 1/4 11/15/43				2FE	14,914,500	108.8500	16,327,515	15,000,000	14,920,142		1,421			5.250	5.288	MN	100,625	787,500	11/05/2013	11/15/2043
655664-AP-5	NORDSTROM INC JWN 4 10/15/21			2	2FE	4,991,400	102.8570	5,142,830	5,000,000	4,996,347		876			4.000	4.021	AO	42,222	200,000	10/05/2011	10/15/2021
655664-AR-1	NORDSTROM INC JWN 5 01/15/44				2FE	34,164,625	95.7650	31,688,539	33,090,000	34,100,891		(20,658)			5.000	4.789	JJ	762,908	1,654,500	08/19/2014	01/15/2044
655844-AQ-1	NORFOLK SOUTHERN CORP NSC 7 1/4 02/15/31				2FE	3,174,428	143.0900	3,736,072	2,611,000	3,041,579		(21,956)			7.250	5.472	FA	71,512	189,298	11/17/2010	02/15/2031
655844-AX-6	NORFOLK SOUTHERN CORP NSC 5.64 05/17/29				2FE	13,077,988	117.5570	14,407,810	12,256,000	12,848,460		(37,687)			5.640	5.075	MN	84,485	691,238	04/19/2011	05/17/2029
655844-BL-1	NORFOLK SOUTHERN CORP NSC 2.903 02/15/23				2FE	9,868,122	100.2790	10,027,880	10,000,000	9,925,887		13,173			2.903	3.060	FA	109,669	290,300	05/23/2013	02/15/2023
655844-BM-9	NORFOLK SOUTHERN CORP NSC 3.95 10/01/42				2FE	4,738,250	102.5220	5,126,110	5,000,000	4,756,271		5,464			3.950	4.271	AO	49,375	197,500	07/24/2014	10/01/2042
655844-BT-4	NORFOLK SOUTHERN CORP NORFOLK SOUTHERN CORP				2FE	9,984,700	99.8300	9,982,980	10,000,000	9,985,477		777			3.150	3.168	JD	26,250	158,375	05/22/2017	06/01/2027
656836-AC-7	NA DEVELOPMENT BANK NADB 3.3 12/17/30				1FE	50,000,000	95.3070	47,653,660	50,000,000	50,000,000					3.300	3.300	JD	64,167	1,650,000	12/10/2012	12/17/2030
662352-A*-4	NORTH SHORE LONG ISLAND JEWISH				1	7,000,000	104.3300	7,303,100	7,000,000	7,000,000					4.200	4.200	MN	49,000	294,000	10/08/2014	05/01/2030
664397-AM-8	EVERSOURCE ENERGY ES 3.15 01/15/25				2FE	14,677,485	100.4970	15,154,887	15,080,000	14,769,440		38,267			3.150	3.482	JJ	219,037	475,020	07/28/2015	01/15/2025
665228-CC-4	NORTHERN ILLINOIS GAS CO SO 5.9 12/01/33				1FE	1,807,245	121.1350	1,817,030	1,500,000	1,760,283		(11,120)			5.900	4.375	JD	7,375	88,500	06/06/2013	12/01/2033
665772-CA-5	NORTHERN STATES PWR-MINN XEL 5 1/4 07/15/35				1FE	10,052,503	122.3320	11,494,324	9,396,000	10,008,238		(19,666)			5.250	4.691	JJ	227,462	414,540	03/03/2017	07/15/2035
665772-CB-3	NORTHERN STATES PWR-MINN XEL 6 1/4 06/01/36				1FE	11,635,740	135.7590	13,575,900	10,000,000	11,366,838		(43,950)			6.250	5.097	JD	52,083	625,000	12/01/2010	06/01/2036
665772-CC-1	NORTHERN STATES PWR-MINN XEL 6.2 07/01/37				1FE	2,084,130	135.6750	2,442,154	1,800,000	2,040,891		(7,078)			6.200	5.108	JJ	55,800	111,600	11/17/2010	07/01/2037
665772-CE-7	NORTHERN STATES PWR-MINN XEL 5.35 11/01/39				1FE	3,212,654	125.7590	3,898,520	3,100,000	3,198,045		(2,402)			5.350	5.108	MN	27,642	165,850	11/17/2010	11/01/2039
665772-CG-2	NORTHERN STATES PWR-MINN XEL 4.85 08/15/40			2	1FE	9,733,571	118.5250	11,885,647	10,028,000	9,768,980		6,035			4.850	5.043	FA	183,735	486,358	06/15/2011	08/15/2040
665772-CJ-6	NORTHERN STATES PWR-MINN XEL 3.4 08/15/42				1FE	4,442,550	98.5080	4,925,395	5,000,000	4,480,687		12,083			3.400	4.072	FA	64,222	170,000	09/11/2014	08/15/2042
665789-AW-3	NORTHERN STATES PWR-WISC XEL 6 3/8 09/01/38				1FE	2,079,474	137.1400	2,386,234	1,740,000	2,031,188		(7,848)			6.375	5.060	MS	36,975	110,925	10/29/2010	09/01/2038
665859-AP-9	NORTHERN TRUST CORP NTRS 3.95 10/30/25				1FE	43,206,750	105.7850	45,693,917	43,195,000	43,203,154		(895)			3.950	3.947	AO	289,107	1,706,203	11/20/2013	10/30/2025
665876-C#-3	NORTHERN UTILITIES INC NORTHERN UTILITIES INC				2Z	2,000,000	101.3620	2,027,240	2,000,000	2,000,000					4.320	4.320	MN	14,400		11/01/2017	11/01/2047
665876-C#-5	NORTHERN UTILITIES INC NORTHERN UTILITIES INC				2Z	3,000,000	98.0720	2,942,160	3,000,000	3,000,000					3.520	3.520	MN	17,600		11/01/2017	11/01/2027
666807-BD-3	NORTHROP GRUMMAN CORP NOC 5.05 11/15/40				2FE	15,964,940	117.5980	18,815,664	16,000,000	15,969,318		696			5.050	5.064	MN	103,244	808,000	07/14/2011	11/15/2040
666807-BG-6	NORTHROP GRUMMAN CORP NOC 3 1/4 08/01/23				2FE	14,919,300	102.0410	15,306,135	15,000,000	14,952,913		7,560			3.250	3.312	FA	203,125	487,500	05/28/2013	08/01/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
666807-BJ-0	NORTHROP GRUMMAN CORP NORTHROP GRUMMAN CORP	0			2FE	930,700	101.2120	1,012,116	1,000,000	931,772		1,072			3.850	4.276	AO	8,128	38,500	03/09/2017	04/15/2045
666807-BK-7	NORTHROP GRUMMAN CORP NOC 3.2 02/01/27				2FE	8,985,510	100.3840	9,034,551	9,000,000	8,987,297		1,787			3.200	3.218	FA	120,000	192,000	11/28/2016	02/01/2027
666807-BP-6	NORTHROP GRUMMAN CORP BASIC			2	2FE	9,984,400	104.6120	10,461,190	10,000,000	9,984,467		67			4.030	4.039	AO	87,317		10/10/2017	10/15/2047
666807-BP-6	NORTHROP GRUMMAN CORP BASIC	0		2	2FE	998,440	104.6120	1,046,119	1,000,000	998,447		7			4.030	4.039	AO	8,731		10/10/2017	10/15/2047
667274-AA-2	NORTHWELL HEALTHCARE INC NSHRLI 3.979 11/01/46				1FE	8,000,000	97.7340	7,818,720	8,000,000	8,000,000					3.979	3.979	MN	53,053	318,320	09/20/2016	11/01/2046
667274-AC-8	NORTHWELL HEALTHCARE INC NORTHWELL HEQLTHCARE INC				1FE	10,000,000	102.4230	10,242,300	10,000,000	10,000,000					4.260	4.260	MN	71,000	41,417	09/19/2017	11/01/2047
667274-AC-8	NORTHWELL HEALTHCARE INC NORTHWELL HEQLTHCARE INC	0			1FE	500,000	102.4230	512,115	500,000	500,000					4.260	4.260	MN	3,550	2,071	09/19/2017	11/01/2047
668074-AU-1	NORTHWESTERN CORP NWE 4.176 11/15/44				1FE	40,000,000	108.4020	43,360,960	40,000,000	40,000,000					4.176	4.176	MN	213,440	1,670,400	11/05/2014	11/15/2044
66988A-AB-0	NOVANT HEALTH INC NOVANT 5.85 11/01/19				1FE	5,221,559	106.1460	5,477,149	5,160,000	5,174,532		(7,326)			5.850	5.686	MN	50,310	301,860	04/05/2010	11/01/2019
66989H-AH-1	NOVARTIS CAPITAL CORP NOVNVX 4.4 05/06/44				1FE	75,064,550	114.8050	84,955,922	74,000,000	75,039,278		(18,434)			4.400	4.308	MN	497,444	3,256,000	03/21/2017	05/06/2044
67021C-AF-4	NSTAR ELECTRIC CO ES 5 1/2 03/15/40				1FE	5,382,450	127.2500	6,362,495	5,000,000	5,332,983		(8,047)			5.500	5.000	MS	80,972	275,000	10/27/2010	03/15/2040
67021C-AK-3	NSTAR ELECTRIC CO ES 3 1/4 11/15/25				1FE	10,958,040	101.3810	11,151,932	11,000,000	10,965,846		3,738			3.250	3.295	MN	45,681	357,500	12/08/2015	11/15/2025
670346-AH-8	NUCOR CORP NUE 6.4 12/01/37				1FE	22,235,737	133.0460	28,355,987	21,313,000	22,103,147		(23,743)			6.400	6.060	JD	113,669	1,364,032	11/16/2010	12/01/2037
670346-AL-9	NUCOR CORP NUE 4 1/8 09/15/22			2	1FE	7,199,089	105.4270	7,205,915	6,835,000	7,030,485		(39,912)			4.125	3.428	MS	83,017	281,944	07/19/2013	09/15/2022
670346-AM-7	NUCOR CORP NUE 4 08/01/23				2FE	9,992,600	104.9870	10,498,700	10,000,000	9,995,526		702			4.000	4.009	FA	166,667	400,000	07/24/2013	08/01/2023
67066G-AE-4	NVIDIA CORP NVDA 3.2 09/16/26				1FE	35,015,070	100.0660	35,023,135	35,000,000	35,013,530		(1,291)			3.200	3.195	MS	326,667	1,120,000	09/21/2016	09/16/2026
670877-AA-7	OMX TIMBER FIN INV LLC 1 OMX 5.42 10/31/19			2	1FE	4,102,380	104.1950	4,688,775	4,500,000	4,398,797		44,305			5.420	6.602	AO	41,328	243,900	08/07/2009	01/29/2020
67103H-AA-5	O'REILLY AUTOMOTIVE INC ORLY 4 7/8 01/14/21			2	2FE	12,357,225	105.8350	13,229,325	12,500,000	12,448,711		15,246			4.875	5.022	JJ	282,682	609,375	02/08/2011	01/14/2021
67103H-AC-1	O'REILLY AUTOMOTIVE INC ORLY 3.8 09/01/22				2FE	13,239,310	104.4660	13,580,593	13,000,000	13,122,413		(23,767)			3.800	3.579	MS	164,667	494,000	09/06/2012	09/01/2022
67103H-AE-7	O'REILLY AUTOMOTIVE INC ORLY 3.55 03/15/26				2FE	9,031,160	100.6990	9,062,937	9,000,000	9,026,364		(2,732)			3.550	3.509	MS	94,075	319,500	03/10/2016	03/15/2026
67103H-AF-4	O'REILLY AUTOMOTIVE INC OREILLY AUTOMOTIVE INC				2FE	9,984,000	100.1510	10,015,100	10,000,000	9,984,565		565			3.600	3.619	MS	134,000		08/10/2017	09/01/2027
674599-CE-3	OCCIDENTAL PETROLEUM COR OXY 2.7 02/15/23				1FE	37,716,967	99.7080	38,652,609	38,766,000	38,174,943		105,178			2.700	3.024	FA	395,413	1,046,682	05/29/2013	02/15/2023
674599-CG-8	OCCIDENTAL PETROLEUM COR OXY 3 1/2 06/15/25				1FE	6,980,840	103.3090	7,231,637	7,000,000	6,984,928		1,739			3.500	3.533	JD	10,889	245,000	09/29/2015	06/15/2025
674599-CH-6	OCCIDENTAL PETROLEUM COR OCCIDENTAL PETROLEUM CORP	0			1FE	5,986,320	102.5200	6,151,170	6,000,000	5,988,422		1,189			3.400	3.427	AO	43,067	204,000	03/28/2016	04/15/2026
674599-CJ-2	OCCIDENTAL PETROLEUM COR OCCIDENTAL PETROLEUM CORP	0			1FE	1,984,480	110.9710	2,219,424	2,000,000	1,984,960		262			4.400	4.447	AO	18,578	88,000	03/28/2016	04/15/2046
674599-CL-7	OCCIDENTAL PETROLEUM COR OXY 4.1 02/15/47				1FE	4,988,800	106.3190	5,315,935	5,000,000	4,989,860		1,018			4.100	4.112	FA	77,444	158,306	11/02/2016	02/15/2047
674599-CM-5	OCCIDENTAL PETROLEUM COR OCCIDENTAL PETROLEUM CORP	0			1FE	995,790	99.5330	995,334	1,000,000	996,284		458			3.000	3.047	FA	11,333	23,167	11/02/2016	02/15/2027
67502#-AA-6	OCEAN SPRAY OCEAN SPRAY				2	6,268,755	94.7260	5,938,141	6,268,755	6,268,755					3.390	3.390	MON	9,445	223,319	09/30/2016	08/15/2036
675232-AA-0	OCEANEERING INTL INC OII 4.65 11/15/24				2FE	19,922,800	97.4100	19,482,000	20,000,000	19,943,026		6,878			4.650	4.699	MN	118,833	930,000	11/18/2014	11/15/2024
675553-AA-9	OCHSNER CLINIC FOUNDATIO OSCFND 5.897 05/15/45				1FE	30,000,000	130.3640	39,109,140	30,000,000	30,000,000					5.897	5.897	MN	226,052	1,769,100	06/17/2015	05/15/2045
677052-AA-0	OGLETHORPE POWER CORP OGLETH 5 3/8 11/01/40				1FE	25,088,438	117.4520	28,789,932	24,512,000	25,020,539		(11,513)			5.375	5.218	MN	219,587	1,317,520	08/29/2011	11/01/2040
677400-AF-3	OHIO NAT FINANCIAL SRVS OHNAT 6 3/8 04/30/20				2FE	16,205,061	107.6750	17,112,835	15,893,000	15,987,822		(37,325)			6.375	6.094	AO	171,678	1,013,179	04/23/2012	04/30/2020
67740Q-AG-1	OHIO NAT FINANCIAL SRVS OHNAT 6 5/8 05/01/31				2FE	4,984,550	122.9240	6,146,195	5,000,000	4,987,756		557			6.625	6.653	MN	55,208	331,250	04/19/2011	05/01/2031
677415-CF-6	OHIO POWER COMPANY AEP 6.6 02/15/33				1FE	2,107,620	129.7990	2,595,978	2,000,000	2,085,969		(3,368)			6.600	6.159	FA	49,867	132,000	02/18/2010	02/15/2033
678858-BC-4	OKLAHOMA GAS & ELECTRIC OGE 6 1/2 04/15/28				1FE	404,120	125.8060	449,126	357,000	389,543		(2,322)			6.500	5.337	AO	4,899	23,205	08/03/2010	04/15/2028
678858-BF-7	OKLAHOMA GAS & ELECTRIC OGE 5 3/4 01/15/36				1FE	2,243,832	121.0190	2,719,286	2,247,000	2,244,493		78			5.750	5.760	JJ	59,577	129,203	05/26/2010	01/15/2036
678858-BH-3	OKLAHOMA GAS & ELECTRIC OGE 6.45 02/01/38				1FE	12,299,100	132.0920	13,209,150	10,000,000	12,159,826		(63,080)			6.450	4.767	FA	268,750	645,000	09/15/2015	02/01/2038
678858-BK-6	OKLAHOMA GAS & ELECTRIC OGE 8 1/4 01/15/19				1FE	5,083,500	105.8800	5,294,000	5,000,000	5,012,071		(10,733)			8.250	8.003	JJ	190,208	412,500	12/09/2008	01/15/2019
678858-BL-4	OKLAHOMA GAS & ELECTRIC OGE 5.85 06/01/40				1FE	4,967,900	128.9440	6,447,220	5,000,000	4,971,594		599			5.850	5.896	JD	24,375	292,500	06/03/2010	06/01/2040
678858-BR-1	OKLAHOMA GAS & ELECTRIC OGE 4.15 04/01/47				1FE	14,989,800	107.7950	16,169,220	15,000,000	14,989,949		149			4.150	4.154	AO	155,625	312,979	03/28/2017	04/01/2047
679574-A@-2	OLD DOMINION ELECTRIC			4	1	15,000,000	115.4960	17,324,400	15,000,000	15,000,000					5.540	5.541	JD	69,250	831,000	04/07/2011	12/01/2040
679574-B#-9	OLD DOMINION ELECTRIC COOP				1	10,000,000	106.6270	10,662,700	10,000,000	10,000,000					4.460	4.460	JD	37,167	446,000	01/15/2015	01/15/2045
679574-C@-0	OLD DOMINION ELECTRIC OLD DOMINION ELEC COOP				1Z	13,000,000	99.0260	12,873,380	13,000,000	13,000,000					3.330	3.330	JD	36,075	174,363	07/06/2017	12/01/2037
680223-AJ-3	OLD REPUBLIC INTL CORP ORI 4 7/8 10/01/24				2FE	9,949,800	107.1930	10,719,280	10,000,000	9,963,643		4,440			4.875	4.939	AO	121,875	487,500	09/22/2014	10/01/2024
681919-AY-2	OMNICOM GROUP INC OMC 6 1/4 07/15/19				2FE	9,933,500	105.7590	10,575,940	10,000,000	9,987,002		7,804			6.250	6.340	JJ	288,194	625,000	06/24/2009	07/15/2019
681919-AZ-9	OMNICOM GROUP INC OMC 3 5/8 05/01/22				2FE	25,123,560	103.2500	24,779,928	24,000,000	24,577,922		(123,061)			3.625	3.028	MN	145,000	870,000	01/28/2016	05/01/2022
68217F-AA-0	OMNICOM GROUP INC OMNICOM GROUP INC	0			2FE	2,997,210	101.3430	3,040,302	3,000,000	2,997,646		240			3.600	3.611	AO	22,800	108,000	03/28/2016	04/15/2026
68233D-AP-2	ONCOR ELECTRIC DELIVERY ONCRTX 7 1/4 01/15/33				1FE	3,313,646	141.3580	3,758,712	2,659,000	3,177,060		(21,983)			7.250	5.348	JJ	88,892	192,778	09/07/2010	01/15/2033
68233D-AT-4	ONCOR ELECTRIC DELIVERY ONCRTX 7 05/01/32				1FE	2,564,599	136.9660	2,895,453	2,114,000	2,465,157		(15,994)			7.000	5.328	MN	24,663	147,980	09/07/2010	05/01/2032
68233J-AH-7	ONCOR ELECTRIC DELIVERY ONCRTX 5 1/4 09/30/40				1FE	11,168,533	123.8520	13,747,561	11,100,000	11,162,378		(1,440)			5.250	5.207	MS	147,306	582,750	04/25/2012	09/30/2040
68233J-AR-5	ONCOR ELECTRIC DELIVERY ONCRTX 4.1 06/01/22				1FE	18,968,343	105.3090	20,008,710	19,000,000	18,984,736		3,088			4.100	4.120	JD	64,917	779,000	08/29/2012	06/01/2022
68233J-AS-3	ONCOR ELECTRIC DELIVERY ONCRTX 5.3 06/01/42				1FE	4,573,436	125.3700	5,453,612	4,350,000	4,553,607		(4,214)			5.300	4.967	JD	19,213	230,550	08/29/2012	06/01/2042
68233J-AT-1	ONCOR ELECTRIC DELIVERY ONCRTX 4.55 12/01/41				1FE	2,808,537	115.1310	3,453,915	3,000,000	2,826,644		3,718			4.550	4.965	JD	11,375	136,500	08/29/2012	12/01/2041
682441-AA-8	ONEAMERICA FINL PARTNERS ONEAM 7 10/15/33				1FE	18,989,883	128.1330	23,823,787	18,593,000	18,881,024		(12,937)			7.000	6.822	AO	274,763	1,301,510	05/07/2009	10/15/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
68245J-AB-6	ONEBEACON US HOLDINGS OB 4.6 11/09/22				2FE	30,076,150	103.3240	30,997,050	30,000,000	30,041,535		(7,558)			4.600	4.568	MN	199,333	1,380,000	12/12/2012	11/09/2022
682680-AB-9	ONEOK INC OKE 6 7/8 09/30/28				2FE	531,965	119.1900	595,948	500,000	522,918		(1,456)			6.875	6.282	AO	8,594	34,375	05/24/2010	09/30/2028
68268N-AN-3	ONEOK INC OKE 6 06/15/35				2FE	9,773,364	115.0920	12,916,753	11,223,000	10,000,890		31,799			6.000	7.070	JD	29,928	673,380	01/06/2009	06/15/2035
68268N-AC-7	ONEOK PARTNERS LP OKS 6.65 10/01/36				2FE	3,680,664	122.8220	4,925,158	4,010,000	3,719,524		5,771			6.650	7.335	AO	66,666	266,665	04/06/2010	10/01/2036
68268N-AD-5	ONEOK PARTNERS LP OKS 6.85 10/15/37				2FE	2,522,505	125.5330	3,973,126	3,165,000	2,591,774		10,524			6.850	8.798	AO	45,769	216,803	01/06/2009	10/15/2037
68268N-AJ-2	ONEOK PARTNERS LP OKS 3 3/8 10/01/22				2FE	4,703,450	100.7550	5,037,770	5,000,000	4,834,110		30,995			3.375	4.152	AO	42,188	168,750	06/20/2013	10/01/2022
68268N-AL-7	ONEOK PARTNERS LP OKS 5 09/15/23				2FE	9,996,000	107.1440	10,714,410	10,000,000	9,997,514		368			5.000	5.005	MS	147,222	500,000	09/09/2013	09/15/2023
68268N-AN-3	ONEOK PARTNERS LP OKS 3.8 03/15/20				2FE	3,999,280	101.9160	4,076,624	4,000,000	3,999,656		147			3.800	3.804	MS	44,756	152,000	03/17/2015	03/15/2020
68389X-AE-5	ORACLE CORP ORCL 6 1/2 04/15/38				1FE	15,340,900	140.7510	21,112,680	15,000,000	15,293,965		(7,004)			6.500	6.327	AO	205,833	975,000	05/26/2009	04/15/2038
68389X-AP-0	ORACLE CORP ORCL 2 1/2 10/15/22				1FE	23,267,333	99.9020	24,226,332	24,250,000	23,712,970		102,818			2.500	3.000	AO	127,986	606,250	06/05/2013	10/15/2022
68389X-AV-7	ORACLE CORP ORCL 4.3 07/08/34				1FE	6,094,260	111.1580	6,669,456	6,000,000	6,083,199		(3,438)			4.300	4.183	JJ	123,983	258,000	07/24/2014	07/08/2034
68389X-BE-4	ORACLE CORP ORCL 3.9 05/15/35				1FE	4,966,250	105.2940	5,264,690	5,000,000	4,969,409		1,206			3.900	3.949	MN	24,917	195,000	04/28/2015	05/15/2035
68389X-BH-7	ORACLE CORP ORACLE CORPORATION	0			1FE	4,999,250	105.8830	5,294,150	5,000,000	4,999,328		28			3.850	3.851	JJ	88,764	196,778	06/29/2016	07/15/2036
68389X-BQ-7	ORACLE CORP BASIC			2	1FE	9,953,100	106.3170	10,631,650	10,000,000	9,953,225		125			4.000	4.027	MN	57,778		11/07/2017	11/15/2047
684065-BJ-3	ORANGE & ROCKLAND UTILIT ED 4.95 07/01/45				1FE	34,787,900	116.2960	40,703,740	35,000,000	34,796,997		3,392			4.950	4.989	JJ	866,250	1,732,500	06/15/2015	07/01/2045
689648-D8-9	OTTER TAIL POWER CO OTTER TAIL CORPORATION				2	12,000,000	95.2920	11,435,040	12,000,000	12,000,000					3.550	3.550	JD	18,933	429,550	12/13/2016	12/15/2026
690732-AD-4	OWENS & MINOR INC OMI 3 7/8 09/15/21				3FE	9,953,900	100.9360	10,093,590	10,000,000	9,974,633		6,241			3.875	3.949	MS	114,097	387,500	09/11/2014	09/15/2021
690742-AD-3	OWENS CORNING OC 4.2 12/15/22				2FE	16,708,665	104.8170	17,294,789	16,500,000	16,612,975		(20,250)			4.200	4.046	JD	30,800	693,000	10/17/2012	12/15/2022
690742-AF-8	OWENS CORNING OC 3.4 08/15/26				2FE	2,987,610	98.2300	2,946,891	3,000,000	2,989,110		1,076			3.400	3.449	FA	38,533	103,983	08/03/2016	08/15/2026
693475-AP-0	PNC FINANCIAL SERVICES PNC 3.9 04/29/24				1FE	2,992,110	104.6770	3,140,316	3,000,000	2,994,662		730			3.900	3.932	AO	20,150	117,000	04/23/2014	04/29/2024
693475-AT-2	PNC FINANCIAL SERVICES PNC 3.15 05/19/27				1FE	14,969,400	99.8300	14,974,470	15,000,000	14,971,023		1,623			3.150	3.174	MN	55,125	236,250	05/16/2017	05/19/2027
69349L-AK-4	PNC BANK NA PNC 2.95 01/30/23				1FE	36,367,030	100.0200	37,007,548	37,000,000	36,638,625		63,767			2.950	3.158	JJ	457,824	1,091,500	08/08/2013	01/30/2023
69349L-AQ-1	PNC BANK NA PNC 4.2 11/01/25				1FE	5,213,250	107.2290	5,361,465	5,000,000	5,159,178		(17,206)			4.200	3.728	MN	35,000	210,000	09/15/2014	11/01/2025
693506-BD-8	PPG INDUSTRIES INC	0			1FE	98,774	102.6010	102,601	100,000	99,601		129			3.600	3.748	MN	460	3,600	11/08/2010	11/15/2020
693506-BE-6	PPG INDUSTRIES INC PPG 5 1/2 11/15/40				1FE	11,743,189	123.1810	14,658,480	11,900,000	11,761,176		2,944			5.500	5.591	MN	83,631	654,500	11/09/2010	11/15/2040
69351U-AM-5	PPL ELECTRIC UTILITIES PPL 6 1/4 05/15/39				1FE	2,182,986	137.2320	2,519,578	1,836,000	2,135,250		(7,698)			6.250	5.000	MN	14,663	114,750	10/13/2010	05/15/2039
693627-AY-7	DUKE ENERGY INDIANA INC DUK 6.12 10/15/35				1FE	15,497,255	130.6940	17,643,704	13,500,000	15,145,671		(55,942)			6.120	5.072	AO	174,420	826,200	09/13/2010	10/15/2035
694308-GE-1	PACIFIC GAS & ELECTRIC PCG 6.05 03/01/34				1FE	42,323,333	125.3060	47,534,831	37,935,000	41,555,143		(143,106)			6.050	5.166	MS	765,023	2,295,068	08/01/2013	03/01/2034
694308-GZ-4	PACIFIC GAS & ELECTRIC PCG 4.45 04/15/42			2	1FE	4,974,550	107.8100	5,390,515	5,000,000	4,977,181		512			4.450	4.481	AO	46,972	222,500	04/11/2012	04/15/2042
694308-HP-5	PACIFIC GAS & ELECTRIC PCG 2.95 03/01/26				1FE	2,992,020	97.2260	2,916,768	3,000,000	2,993,313		713			2.950	2.981	MS	29,500	88,500	02/23/2016	03/01/2026
694308-HR-1	PACIFIC GAS & ELECTRIC PCG 4 12/01/46				1FE	9,816,400	102.3880	10,238,830	10,000,000	9,819,867		3,204			4.000	4.107	JD	33,333	400,000	11/28/2016	12/01/2046
694308-HX-8	PACIFIC GAS & ELECTRIC BASIC			2	1FE	4,978,200	99.4630	4,973,160	5,000,000	4,978,234		34			3.950	3.975	JD	17,556		11/27/2017	12/01/2047
694476-AC-6	PACIFIC LIFECORP PACLIF 6 02/10/20				2FE	2,120,936	106.6280	2,115,498	1,984,000	2,023,221		(17,231)			6.000	5.000	FA	46,624	119,040	07/07/2011	02/10/2020
695114-BX-5	PACIFICORP BRKHEC 5.9 08/15/34				1FE	10,756,300	125.9670	12,596,740	10,000,000	10,614,208		(22,509)			5.900	5.338	FA	222,889	590,000	07/08/2010	08/15/2034
695114-BZ-0	PACIFICORP BRKHEC 5 1/4 06/15/35				1FE	1,785,101	121.8140	2,112,256	1,734,000	1,776,549		(1,493)			5.250	5.037	JD	4,046	91,035	05/27/2011	06/15/2035
695114-CD-8	PACIFICORP BRKHEC 5 3/4 04/01/37				1FE	2,716,506	128.8340	3,182,205	2,470,000	2,677,764		(6,264)			5.750	5.061	AO	35,506	142,025	10/15/2010	04/01/2037
695114-CG-1	PACIFICORP BRKHEC 6 1/4 10/15/37				1FE	1,934,295	136.9060	2,258,942	1,650,000	1,891,207		(6,956)			6.250	5.071	AO	21,771	103,125	10/15/2010	10/15/2037
695114-CJ-5	PACIFICORP BRKHEC 6.35 07/15/38				1FE	6,180,362	138.2260	8,335,010	6,030,000	6,159,570		(3,080)			6.350	6.164	JJ	176,562	382,905	04/03/2009	07/15/2038
695156-AP-4	PACKAGING CORP OF AMERIC PKG 3.9 06/15/22			2	2FE	26,055,568	103.9280	26,761,383	25,750,000	25,897,778		(31,975)			3.900	3.751	JD	44,633	1,004,250	09/06/2012	06/15/2022
695156-AR-0	PACKAGING CORP OF AMERIC PKG 3.65 09/15/24				2FE	4,079,240	102.4430	4,097,716	4,000,000	4,069,174		(8,978)			3.650	3.360	MS	42,989	146,000	11/09/2016	09/15/2024
701094-AL-8	PARKER-HANNIFIN CORP PARKER-HANNIFIN CORP				1FE	9,959,453	107.2690	10,726,880	10,000,000	9,959,608		154			4.100	4.124	MS	136,667		12/13/2017	03/01/2047
70109H-AJ-4	PARKER-HANNIFIN CORP PH 6 1/4 05/15/38				1FE	4,869,146	132.1270	5,423,805	4,105,000	4,755,971		(18,082)			6.250	5.000	MN	32,783	256,563	09/10/2010	05/15/2038
70109H-AM-7	PARKER-HANNIFIN CORP PH 4.2 11/21/34				1FE	35,386,950	108.3220	37,912,735	35,000,000	35,345,158		(14,694)			4.200	4.116	MN	163,333	1,470,000	01/08/2015	11/21/2034
70202#-AF-2	PARSONS CORP				2	15,000,000	102.1130	15,316,950	15,000,000	15,000,000					5.130	5.130	JJ	354,825	769,500	07/01/2014	07/15/2026
70213B-AA-9	PARTNERRE FINANCE B LLC PRE 5 1/2 06/01/20				2FE	17,200,084	105.6190	17,638,306	16,700,000	16,856,949		(59,602)			5.500	5.082	JD	76,542	918,500	05/24/2011	06/01/2020
705322-AJ-4	PEDERNALES ELECTRIC COOP PEDELC 5.952 11/15/22			4	1FE	4,952,048	107.5020	5,589,024	5,199,000	5,102,847		15,268			5.952	6.656	MN	39,540	309,444	06/22/2009	11/15/2022
705322-AK-1	PEDERNALES ELECTRIC COOP PEDELC 6.202 11/15/32			4	1FE	27,204,424	122.8420	29,942,738	24,375,000	26,564,037		(154,693)			6.202	5.087	MN	193,166	1,511,738	06/25/2013	11/15/2032
708696-BM-0	PENNSYLVANIA ELECTRIC CO FE 6 5/8 04/01/19				2FE	10,234,719	104.1510	10,467,145	10,050,000	10,076,952		(20,118)			6.625	6.398	AO	166,453	665,813	07/11/2007	04/01/2019
708696-BX-6	PENNSYLVANIA ELECTRIC CO PENNSYLVANIA ELECTRIC CO	0			2FE	2,011,700	104.8610	2,097,226	2,000,000	2,010,666		(1,034)			4.150	4.065	AO	17,522	83,000	01/26/2017	04/15/2025
709599-AH-7	PENSKE TRUCK LEASING/PTL PENSKE 4 7/8 07/11/22				2FE	2,995,650	107.8670	3,236,022	3,000,000	2,997,835		418			4.875	4.893	JJ	69,063	146,250	09/06/2012	07/11/2022
709599-AN-4	PENSKE TRUCK LEASING/PTL PENSKE 4 1/4 01/17/23				2FE	12,646,050	105.8460	13,230,725	12,500,000	12,583,577		(14,640)			4.250	4.102	JJ	242,014	531,250	03/10/2016	01/17/2023
709599-AS-3	PENSKE TRUCK LEASING/PTL PENSKE 3 3/8 02/01/22				2FE	1,999,140	101.6150	2,032,296	2,000,000	1,999,473		118			3.375	3.382	FA	28,125	67,500	01/26/2015	02/01/2022
709599-AW-4	PENSKE TRUCK LEASING/PTL PENSKE 3.4 11/15/26				2FE	14,995,640	98.5590	14,783,820	15,000,000	14,996,216		573			3.400	3.403	MN	65,167	528,417	10/28/2016	11/15/2026
709599-AX-2	PENSKE TRUCK LEASING/PTL PENSKE 4.2 04/01/27				2FE	6,990,270	104.2710	7,298,991	7,000,000	6,990,982		712			4.200	4.217	AO	73,500	155,983	03/13/2017	04/01/2027
711123-C8-6	PEOPLE'S GAS LIGHT & COKE CO.				1	25,000,000	105.1070	26,276,750	25,000,000	25,000,000					4.210	4.210	MN	175,417	1,052,500	11/03/2014	11/01/2044
712704-AA-3	PEOPLE'S UNITED FIN INC PBCT 3.65 12/06/22				2FE	24,917,000	102.4850	25,621,225	25,000,000	24,955,296		8,126			3.650	3.690	JD	63,368	912,500	12/03/2012	12/06/2022
71343P-AC-5	PEPSI-COLA MET BOTTLING PEP 5 1/2 05/15/35				1FE	2,083,720	124.0670	2,481,332	2,000,000	2,069,710		(2,425)			5.500	5.193	MN	14,056	110,000	04/19/2011	05/15/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
713448-BP-2	PEPSICO INC PEP 5 1/2 01/15/40				1FE	24,678,662	128.0060	29,383,663	22,955,000	24,459,666		(36,788)			5.500	5.006	JJ	582,164	1,262,525	06/02/2011	01/15/2040
713448-BS-6	PEPSICO INC PEP 4 7/8 11/01/40				1FE	23,000,310	120.2400	28,256,377	23,500,000	23,061,480		10,099			4.875	5.013	MN	190,938	1,145,625	05/27/2011	11/01/2040
713448-DV-7	PEPSICO INC PEP 4 05/02/47				1FE	9,956,700	104.9570	10,495,700	10,000,000	9,957,204		504			4.000	4.025	MN	65,556	200,000	04/27/2017	05/02/2047
714046-AE-9	PERKINELMER INC PKI 5 11/15/21				2FE	15,126,079	107.6590	15,998,053	14,860,000	14,978,868		(27,732)			5.000	4.769	MN	94,939	743,000	01/31/2012	11/15/2021
716743-AJ-8	PETRONAS CAPITAL LTD PETMK 3 1/2 03/18/25				1FE	14,868,750	102.4920	15,373,860	15,000,000	14,900,752		11,850			3.500	3.605	MS	150,208	525,000	03/11/2015	03/18/2025
716768-AC-0	PETSMART INC PETSMART INC	0			4FE	5,000,000	77.3750	3,868,750	5,000,000	5,000,000					5.875	5.875	JD	24,479	147,691	05/30/2017	06/01/2025
717081-DH-3	PFIZER INC PFE 3 06/15/23				1FE	1,998,060	102.0640	2,041,274	2,000,000	1,998,883		186			3.000	3.011	JD	2,667	60,000	05/28/2013	06/15/2023
717081-DK-6	PFIZER INC PFE 4.4 05/15/44				1FE	3,329,918	114.8330	3,732,086	3,250,000	3,325,291		(1,526)			4.400	4.253	MN	18,272	143,000	09/10/2014	05/15/2044
717081-DT-7	PFIZER INC PFE 5.6 09/15/40				1FE	14,766,470	129.5360	19,018,534	14,682,000	14,762,074		(1,776)			5.600	5.557	MS	242,090	822,192	10/05/2015	09/15/2040
718172-AC-3	PHILIP MORRIS INTL INC PM 6 3/8 05/16/38				1FE	21,560,750	134.8730	26,974,640	20,000,000	21,338,253		(34,795)			6.375	5.805	MN	159,375	1,275,000	11/23/2010	05/16/2038
718172-AW-9	PHILIP MORRIS INTL INC PM 4 1/8 03/04/43				1FE	14,579,550	102.9050	15,435,720	15,000,000	14,616,690		8,333			4.125	4.292	MS	201,094	618,750	02/26/2013	03/04/2043
718172-BQ-1	PHILIP MORRIS INTL INC PM 3 3/8 08/11/25				1FE	9,902,800	102.1830	10,218,340	10,000,000	9,923,066		8,685			3.375	3.491	FA	131,250	337,500	08/04/2015	08/11/2025
718546-AC-8	PHILLIPS 66 PSX 4.3 04/01/22				2FE	22,107,247	105.6260	23,237,698	22,000,000	22,055,250		(11,669)			4.300	4.235	AO	236,500	946,000	01/29/2013	04/01/2022
718546-AH-7	PHILLIPS 66 PSX 5 7/8 05/01/42				2FE	7,614,562	127.4880	9,255,658	7,260,000	7,587,476		(6,269)			5.875	5.535	MN	71,088	426,525	01/29/2013	05/01/2042
718549-AB-4	PHILLIPS 66 PARTNERS LP PSXP 3.605 02/15/25				2FE	4,998,350	100.5860	5,029,280	5,000,000	4,998,739		153			3.605	3.609	FA	68,094	180,250	02/19/2015	02/15/2025
718549-AC-2	PHILLIPS 66 PARTNERS LP PSXP 4.68 02/15/45				2FE	15,168,390	102.6130	15,391,965	15,000,000	15,160,214		(2,932)			4.680	4.611	FA	265,200	702,000	02/19/2015	02/15/2045
718549-AF-5	PHILLIPS 66 PARTNERS LP PHILLIPS 66 PARTNERS LP	0			2FE	996,200	100.2560	1,002,557	1,000,000	996,248		48			3.750	3.795	MS	8,125		10/10/2017	03/01/2028
720186-AE-5	PIEDMONT NATURAL GAS CO DUK 6 12/19/33				1FE	1,274,068	125.5890	1,463,112	1,165,000	1,252,516		(3,460)			6.000	5.294	JJ	34,950	69,900	09/02/2010	12/19/2033
720186-AG-0	PIEDMONT NATURAL GAS CO DUK 4.65 08/01/43				1FE	14,992,800	114.3480	17,152,140	15,000,000	14,993,345		133			4.650	4.653	FA	290,625	697,500	07/29/2013	08/01/2043
720186-AH-8	PIEDMONT NATURAL GAS CO DUK 4.1 09/18/34				1FE	11,979,120	104.0500	12,485,964	12,000,000	11,981,335		773			4.100	4.113	MS	164,000	492,000	09/15/2014	09/18/2034
720198-AC-4	PIEDMONT OPERATING PARTN PDM 3.4 06/01/23				2FE	6,868,750	99.3070	6,951,511	7,000,000	6,890,372		17,954			3.400	3.722	JD	19,833	238,000	10/17/2016	06/01/2023
723787-AK-3	PIONEER NATURAL RESOURCE PXD 3.95 07/15/22			2	2FE	21,037,700	104.1210	20,824,260	20,000,000	20,510,441		(109,424)			3.950	3.306	JJ	364,278	790,000	01/08/2014	07/15/2022
72650R-AR-3	PLAINS ALL AMER PIPELINE PAA 6.65 01/15/37				2FE	3,980,830	114.0810	4,221,008	3,700,000	3,941,155		(6,598)			6.650	6.068	JJ	113,456	246,050	09/17/2010	01/15/2037
72650R-AW-2	PLAINS ALL AMER PIPELINE PAA 5 3/4 01/15/20				2FE	4,976,150	105.2960	5,264,810	5,000,000	4,994,030		2,683			5.750	5.813	JJ	132,569	287,500	09/01/2009	01/15/2020
72650R-BB-7	PLAINS ALL AMER PIPELINE PAA 2.85 01/31/23				2FE	4,886,000	95.6350	4,781,730	5,000,000	4,937,472		11,186			2.850	3.118	JJ	59,375	142,500	02/20/2013	01/31/2023
72650R-BC-5	PLAINS ALL AMER PIPELINE PAA 4.3 01/31/43				2FE	9,992,500	87.8140	8,781,350	10,000,000	9,993,931		133			4.300	4.304	JJ	180,361	430,000	12/03/2012	01/31/2043
731020-AA-4	POLAR TANKERS INC COP 5.951 05/10/37			4	2FE	17,753,382	116.6490	19,707,798	16,895,000	17,534,251		(34,553)			5.951	5.529	MN	142,435	1,005,421	09/13/2010	05/10/2037
736508-BP-6	PORTLAND GENERAL ELEC POR 5.81 10/01/37				1FE	4,227,249	121.5960	4,742,232	3,900,000	4,181,983		(8,018)			5.810	5.219	AO	56,648	226,590	06/15/2011	10/01/2037
736508-G*-7	PORTLAND GENERAL ELEC				1	2,000,000	122.8490	2,456,980	2,000,000	2,000,000					6.260	6.260	MN	20,867	125,200	05/21/2006	05/01/2031
736508-G@-5	PORTLAND GENERAL ELEC				1	2,000,000	127.0750	2,541,500	2,000,000	2,000,000					6.310	6.310	MN	21,033	126,200	05/21/2006	05/01/2036
736508-P#-3	PORTLAND GENERAL ELEC PORTLAND GENERAL ELEC CO				1Z	5,000,000	101.5810	5,079,050	5,000,000	5,000,000					3.980	3.980	MN	22,111		11/21/2017	11/21/2047
736508-P@-5	PORTLAND GENERAL ELEC PORTLAND GENERAL ELECTRIC CO				1Z	10,000,000	101.5810	10,158,100	10,000,000	10,000,000					3.980	3.980	FA	164,728		08/02/2017	08/03/2048
737415-AL-3	MID-AMERICA APARTMENTS MAA 3 3/8 12/01/22				2FE	9,997,200	101.3270	10,132,700	10,000,000	9,998,626		253			3.375	3.378	JD	28,125	337,500	11/02/2012	12/01/2022
737662-A*-7	POTOMAC EDISON CO				2	15,000,000	105.4670	15,820,050	15,000,000	15,000,000					4.440	4.440	MN	85,100	666,000	11/25/2014	11/15/2044
737679-CZ-1	POTOMAC ELECTRIC POWER EXC 5.4 06/01/35				1FE	3,785,237	120.2300	4,775,528	3,972,000	3,818,620		5,018			5.400	5.754	JD	17,874	214,488	01/04/2010	06/01/2035
737679-DB-3	POTOMAC ELECTRIC POWER EXC 6 1/2 11/15/37				1FE	6,977,170	139.1290	8,347,746	6,000,000	6,837,083		(23,202)			6.500	5.351	MN	49,833	390,000	12/07/2010	11/15/2037
74005P-BD-5	PRAXAIR INC PX 3.55 11/07/42				1FE	29,385,006	100.4800	29,807,273	29,665,000	29,403,265		6,287			3.550	3.604	MN	157,966	1,053,108	03/05/2015	11/07/2042
74005P-BQ-6	PRAXAIR INC PX 3.2 01/30/26				1FE	20,043,900	102.7200	20,543,920	20,000,000	20,037,731		(4,153)			3.200	3.173	JJ	268,444	640,000	02/04/2016	01/30/2026
740189-AG-0	PRECISION CASTPARTS CORP PCP 2 1/2 01/15/23				1FE	27,726,700	99.2440	29,773,230	30,000,000	28,692,250		233,040			2.500	3.448	JJ	345,833	750,000	08/19/2013	01/15/2023
740189-AH-8	PRECISION CASTPARTS CORP PCP 3.9 01/15/43				1FE	27,702,420	103.5490	30,029,326	29,000,000	27,793,765		26,154			3.900	4.167	JJ	521,517	936,000	01/24/2017	01/15/2043
74052B-AA-5	PREMIER HEALTH PARTNERS PRHLTH 2.911 11/15/26				1FE	5,000,000	95.8010	4,790,050	5,000,000	5,000,000					2.911	2.911	MN	18,598	145,550	08/24/2016	11/15/2026
74052B-AB-3	PREMIER HEALTH PARTNERS PRHLTH 3.992 11/15/46				1FE	5,000,000	99.3400	4,966,990	5,000,000	5,000,000					3.992	3.992	MN	25,504	199,600	08/24/2016	11/15/2046
740816-AM-5	PRES & FELLOWS OF HARVAR HARVRD 3.15 07/15/46				1FE	9,983,000	97.7520	9,775,200	10,000,000	9,983,134		134			3.150	3.159	JJ	145,250	238,000	10/06/2016	07/15/2046
741503-AW-6	PRICELINE GROUP INC/THE PCLN 3.65 03/15/25				2FE	40,248,550	101.1930	40,477,080	40,000,000	40,228,009		(27,668)			3.650	3.558	MS	429,889	1,460,000	11/09/2016	03/15/2025
74164M-AA-6	PRIMERICA INC PRI 4 3/4 07/15/22				1FE	13,146,233	106.8340	13,621,335	12,750,000	12,951,490		(39,335)			4.750	4.362	JJ	279,260	605,625	07/24/2012	07/15/2022
74166N-AA-2	ADT CORP ADT 4 7/8 07/15/32				3FE	25,000,000	95.2500	23,812,500	25,000,000	25,000,000					4.875	4.875	JJ	561,979	1,218,750	05/02/2016	07/15/2032
74251V-AH-5	PRINCIPAL FINANCIAL GROU PFG 3 1/8 05/15/23				2FE	30,012,000	100.6060	30,181,920	30,000,000	30,006,629		(1,120)			3.125	3.120	MN	119,792	937,500	11/14/2012	05/15/2023
74251V-AJ-1	PRINCIPAL FINANCIAL GROU PFG 4.35 05/15/43				2FE	5,243,050	107.3420	5,367,120	5,000,000	5,235,646		(5,245)			4.350	4.051	MN	27,792	217,500	07/07/2016	05/15/2043
74256L-AU-3	PRINCIPAL LIFE GLB FND II PRINCIPAL LIFE BLB FND II	0			1FE	4,488,030	99.1530	4,461,894	4,500,000	4,489,823		1,064			3.000	3.031	AO	27,375	135,000	04/11/2016	04/18/2026
74264*-AC-0	PRISA LHC LLC PRISA LHC LLC				2	4,000,000	100.5840	4,023,360	4,000,000	4,000,000					3.750	3.750	AO	37,500	150,000	06/01/2016	04/01/2026
74264*-AD-8	PRISA LHC LLC PRISA LHC LLC				2	8,000,000	100.7120	8,056,960	8,000,000	8,000,000					3.850	3.850	AO	77,000	308,000	06/01/2016	04/01/2028
742718-CB-3	PROCTER & GAMBLE CO/THE PG 5 1/2 02/01/34				1FE	2,101,680	127.9900	2,559,800	2,000,000	2,082,835		(3,255)			5.500	5.119	FA	45,833	110,000	04/08/2011	02/01/2034
742718-DB-2	PROCTER & GAMBLE CO/THE PG 5.8 08/15/34				1FE	15,164,006	132.3740	18,271,611	13,803,000	14,919,833		(42,000)			5.800	5.074	FA	302,439	800,574	04/13/2011	08/15/2034
742718-DF-3	PROCTER & GAMBLE CO/THE PG 5.55 03/05/37				1FE	31,899,889	132.7800	37,105,455	27,945,000	31,435,151		(113,448)			5.550	4.561	MS	499,750	1,550,948	10/24/2013	03/05/2037
743263-AP-0	PROGRESS ENERGY INC DUK 6 12/01/39				2FE	9,949,318	130.5550	11,488,831	8,800,000	9,798,474		(24,233)			6.000	5.132	JD	44,000	528,000	09/08/2010	12/01/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
743315-AJ-2	PROGRESSIVE CORP PGR 6 5/8 03/01/29				1FE	7,885,640	127.3750	8,916,250	7,000,000	7,636,518		(40,309)			6.625	5.523	MS	154,583	463,750	09/10/2010	03/01/2029
743315-AL-7	PROGRESSIVE CORP PGR 6 1/4 12/01/32				1FE	11,662,881	129.5450	12,837,900	9,910,000	11,398,319		(66,859)			6.250	4.826	JD	51,615	619,375	09/13/2013	12/01/2032
743315-AP-8	PROGRESSIVE CORP PGR 4.35 04/25/44				1FE	15,117,250	111.1960	16,679,445	15,000,000	15,110,214		(2,287)			4.350	4.303	AO	119,625	652,500	07/25/2014	04/25/2044
743315-AR-4	PROGRESSIVE CORP PGR 2.45 01/15/27				1FE	4,998,250	95.5930	4,779,625	5,000,000	4,998,397		147			2.450	2.454	JJ	56,486	108,889	08/22/2016	01/15/2027
743315-AS-2	PROGRESSIVE CORP PGR 4 1/8 04/15/47				1FE	7,990,320	108.0870	8,646,976	8,000,000	7,990,529		209			4.125	4.132	AO	69,667	173,250	04/03/2017	04/15/2047
743756-AC-2	PROV ST JOSEPH HLTH OBL PSJHOG 3.744 10/01/47				1FE	5,000,000	99.2580	4,962,900	5,000,000	5,000,000					3.744	3.744	AO	46,800	188,760	09/20/2016	10/01/2047
744320-AK-1	PRUDENTIAL FINANCIAL INC PRU 5.9 03/17/36				1FE	2,336,294	128.4580	2,728,448	2,124,000	2,312,368		(6,131)			5.900	5.144	MS	36,899	125,316	10/01/2013	03/17/2036
744320-BG-9	PRUDENTIAL FINANCIAL INC PRU 7 3/8 06/15/19				1FE	5,625,480	107.3270	6,010,334	5,600,000	5,605,019		(3,158)			7.375	7.309	JD	18,356	413,000	06/17/2009	06/15/2019
744320-BY-0	PRUDENTIAL FINANCIAL INC PRU 5.1 08/15/43				1FE	3,292,170	118.5700	3,557,100	3,000,000	3,274,035		(5,610)			5.100	4.496	FA	57,800	153,000	07/25/2014	08/15/2043
744331-AF-6	PRUDENTIAL FUNDING LLC PRU 6 3/4 09/15/23				1FE	8,967,780	115.8090	10,422,774	9,000,000	8,983,215		2,339			6.750	6.790	MS	178,875	607,500	09/09/2009	09/15/2023
744448-CG-4	PUBLIC SERVICE COLORADO XEL 3.6 09/15/42				1FE	4,583,522	101.1330	5,344,853	5,285,000	4,638,922		14,215			3.600	4.418	MS	56,021	190,260	11/01/2013	09/15/2042
744533-BJ-8	PUBLIC SERVICE OKLAHOMA AEP 6 5/8 11/15/37				2FE	4,884,329	134.5640	5,557,506	4,130,000	4,773,995		(17,869)			6.625	5.342	MN	34,962	273,613	09/22/2010	11/15/2037
744533-C@-7	PUBLIC SERVICE OKLAHOMA				1	14,000,000	102.2010	14,308,140	14,000,000	14,000,000					4.090	4.090	MS	144,741	572,600	03/31/2015	03/31/2045
744538-AA-7	PUBLIC SERVICE NEW HAMPS ES 5.6 10/05/35				1FE	8,663,900	119.6160	11,961,600	10,000,000	8,894,217		31,821			5.600	6.672	AO	140,000	560,000	08/25/2008	10/05/2035
74456Q-AQ-9	PUB SVC ELEC & GAS PEG 5.7 12/01/36				1FE	10,540,644	127.9700	12,253,128	9,575,000	10,384,853		(25,248)			5.700	5.003	JD	45,481	545,775	11/04/2010	12/01/2036
74456Q-AU-0	PUB SVC ELEC & GAS PEG 5 3/8 11/01/39				1FE	9,650,616	124.9170	11,546,060	9,243,000	9,598,556		(8,763)			5.375	5.081	MN	82,802	496,811	05/17/2011	11/01/2039
74456Q-AV-8	PUB SVC ELEC & GAS PEG 5 1/2 03/01/40				1FE	3,669,448	129.0040	4,437,744	3,440,000	3,641,743		(4,853)			5.500	5.057	MS	63,067	189,200	05/18/2011	03/01/2040
74456Q-BQ-8	PUB SVC ELEC & GAS PEG 3.8 03/01/46				1FE	19,911,200	105.8850	21,176,920	20,000,000	19,914,174		1,673			3.800	3.825	MS	253,333	760,000	02/29/2016	03/01/2046
74531E-AA-0	PUGET SOUND ENERGY INC PSD 7.02 12/01/27				1FE	15,272,140	130.1350	16,266,838	12,500,000	14,378,612		(142,584)			7.020	5.073	MS	258,375	877,500	09/22/2010	12/01/2027
745332-BK-1	PUGET SOUND ENERGY INC PSD 7.02 12/01/27				1FE	10,989,860	130.1350	14,965,491	11,500,000	11,150,704		23,236			7.020	7.460	MS	237,705	807,300	12/22/2008	12/01/2027
745332-BU-9	PUGET SOUND ENERGY INC PSD 5.483 06/01/35				1FE	2,193,160	122.2880	2,445,760	2,000,000	2,168,894		(6,114)			5.483	4.764	JD	9,138	109,660	09/04/2013	06/01/2035
745332-CA-2	PUGET SOUND ENERGY INC PSD 5.757 10/01/39				1FE	808,688	130.3480	977,611	750,000	800,984		(1,237)			5.757	5.230	AO	10,794	43,178	09/02/2010	10/01/2039
74732@-AB-4	QUAD/GRAPHICS, INC.		4		3	2,500,000	87.9080	2,197,700	2,500,000	2,500,000					6.290	6.290	JJ	65,958	157,250	12/16/2005	01/30/2031
74732@-AE-8	QUAD/GRAPHICS INC		4		3	2,500,000	87.6530	2,191,325	2,500,000	2,500,000					6.290	6.288	AO	33,634	157,250	12/16/2005	04/14/2031
747525-AF-0	QUALCOMM INC QCOM 3.45 05/20/25				1FE	39,856,000	100.2510	40,100,400	40,000,000	39,888,978		12,967			3.450	3.493	MN	157,167	1,380,000	05/13/2015	05/20/2025
747525-AV-5	QUALCOMM INC QUALCOMM INC				1FE	25,015,150	100.6510	25,162,850	25,000,000	25,014,930		(220)			4.300	4.296	MN	122,431	519,583	05/22/2017	05/20/2047
74834L-AN-0	QUEST DIAGNOSTICS INC DGX 6.95 07/01/37				2FE	18,138,180	122.1110	19,287,417	15,795,000	17,806,029		(54,275)			6.950	5.847	JJ	548,876	1,097,753	09/08/2010	07/01/2037
74834L-AQ-3	QUEST DIAGNOSTICS INC DGX 5 3/4 01/30/40				2FE	8,170,677	115.2170	8,889,022	7,715,000	8,120,893		(9,655)			5.750	5.339	JJ	186,071	443,613	01/25/2012	01/30/2040
74834L-AV-2	QUEST DIAGNOSTICS INC DGX 4 1/4 04/01/24				2FE	3,131,520	106.0660	3,181,980	3,000,000	3,097,289		(13,621)			4.250	3.665	AO	31,875	127,500	05/21/2015	04/01/2024
74837H-B#-2	QUESTAR GAS COMPANY QUESTAR GAS COMPANY				1	6,000,000	95.8550	5,751,300	6,000,000	6,000,000					3.670	3.670	JD	18,350	211,637	12/15/2016	12/01/2051
749607-AC-1	RLI CORP RLI 4 7/8 09/15/23				2FE	9,971,400	104.2520	10,425,240	10,000,000	9,981,790		2,705			4.875	4.912	MS	143,542	487,500	09/25/2013	09/15/2023
749685-AR-4	RPM INTERNATIONAL INC RPM 6 1/8 10/15/19				2FE	14,083,024	106.0070	14,191,197	13,387,000	13,564,667		(92,788)			6.125	5.335	AO	173,101	819,954	10/05/2011	10/15/2019
749685-AS-2	RPM INTERNATIONAL INC RPM 3.45 11/15/22				2FE	14,039,652	102.0600	15,640,756	15,325,000	14,577,398		134,116			3.450	4.579	MN	67,558	528,713	09/05/2013	11/15/2022
749685-AV-5	RPM INTERNATIONAL INC RPM 3 3/4 03/15/27				2FE	11,968,060	100.9990	12,119,868	12,000,000	11,970,422		2,362			3.750	3.782	MS	132,500	241,250	03/01/2017	03/15/2027
749685-AW-3	RPM INTERNATIONAL INC BASIC		2		2FE	4,999,850	99.4790	4,973,960	5,000,000	4,999,850					4.250	4.250	JJ	6,493		12/06/2017	01/15/2048
749868-AR-2	RREEF AMERICA REIT II				1	6,000,000	96.1650	5,769,900	6,000,000	6,000,000					3.310	3.310	JJ	97,093	198,600	07/01/2015	07/01/2027
749868-AT-8	RREEF AMERICA REIT II				1	4,000,000	100.1330	4,005,320	4,000,000	4,000,000					3.730	3.730	JJ	72,942	149,200	01/05/2016	01/05/2026
749868-AU-5	RREEF AMERICA REIT II				1	4,000,000	100.1650	4,006,600	4,000,000	4,000,000					3.830	3.830	JJ	74,898	153,200	01/05/2016	01/05/2028
754730-AE-9	RAYMOND JAMES FINANCIAL RJF 3 5/8 09/15/26				2FE	18,969,790	100.3980	19,075,639	19,000,000	18,974,764		3,185			3.625	3.643	MS	202,799	809,281	07/07/2016	09/15/2026
754730-AF-6	RAYMOND JAMES FINANCIAL RJF 4.95 07/15/46				2FE	15,989,920	113.2370	18,117,920	16,000,000	15,990,224		160			4.950	4.954	JJ	365,200	798,600	07/07/2016	07/15/2046
754907-AA-1	RAYONIER INC RYN 3 3/4 04/01/22				2FE	30,018,056	101.1260	30,432,949	30,094,000	30,059,573		7,213			3.750	3.779	AO	282,131	1,128,525	09/21/2012	04/01/2022
755111-BU-4	RAYTHEON COMPANY RTN 4 7/8 10/15/40				1FE	19,613,800	120.1960	24,039,200	20,000,000	19,662,198		7,821			4.875	5.000	AO	205,833	975,000	10/15/2010	10/15/2040
755111-BX-8	RAYTHEON COMPANY RTN 2 1/2 12/15/22				1FE	19,077,721	99.6240	19,974,512	20,050,000	19,507,788		99,662			2.500	3.092	JD	22,278	501,250	06/20/2013	12/15/2022
75524R-AA-7	CITIZENS FINANCIAL GROUP CFG 4.15 09/28/22				2FE	19,923,800	103.4920	20,698,440	20,000,000	19,959,933		7,491			4.150	4.197	MS	214,417	830,000	09/25/2012	09/28/2022
756109-AG-9	REALTY INCOME CORP O 5 7/8 03/15/35				2FE	8,136,430	119.9430	10,195,113	8,500,000	8,191,572		9,769			5.875	6.221	MS	147,038	499,375	06/21/2011	03/15/2035
756109-AP-9	REALTY INCOME CORP O 4.65 08/01/23		2		2FE	10,723,260	107.8210	11,321,195	10,500,000	10,641,304		(23,141)			4.650	4.364	FA	203,438	488,250	01/28/2015	08/01/2023
756109-AS-3	REALTY INCOME CORP O 3 01/15/27				2FE	11,851,080	95.6990	11,483,916	12,000,000	11,866,080		12,576			3.000	3.143	JJ	166,000	273,000	10/05/2016	01/15/2027
756109-AT-1	REALTY INCOME CORP O 4.65 03/15/47				2FE	6,997,760	110.3850	7,726,957	7,000,000	6,997,788		28			4.650	4.652	MS	95,842	162,750	03/08/2017	03/15/2047
758202-AK-1	RELX CAPITAL INC RELLN 3 1/8 10/15/22				2FE	28,304,459	100.1900	28,420,841	28,367,000	28,334,583		6,156			3.125	3.151	AO	187,143	886,469	10/18/2012	10/15/2022
75884R-AU-7	REGENCY CENTERS LP REG 3.9 11/01/25				2FE	14,889,600	102.2950	15,344,310	15,000,000	14,910,898		9,518			3.900	3.989	MN	97,500	585,000	08/10/2015	11/01/2025
75884R-AW-3	REGENCY CENTERS LP REG 4.4 02/01/47				2FE	24,707,500	103.1550	25,788,675	25,000,000	24,712,108		4,608			4.400	4.471	FA	458,333	565,278	01/24/2017	02/01/2047
759351-AG-4	REINSURANCE GRP OF AMER RGA 6.45 11/15/19				2FE	10,600,482	107.0410	11,292,794	10,550,000	10,562,189		(5,982)			6.450	6.383	MN	86,950	680,475	01/14/2010	11/15/2019
759351-AJ-8	REINSURANCE GRP OF AMER RGA 5 06/01/21				2FE	4,972,350	106.5660	5,328,280	5,000,000	4,988,988		2,883			5.000	5.071	JD	20,833	250,000	05/24/2011	06/01/2021
759351-AL-3	REINSURANCE GRP OF AMER RGA 4.7 09/15/23				2FE	20,584,400	107.5850	21,517,080	20,000,000	20,366,913		(55,665)			4.700	4.333	MS	276,778	940,000	10/25/2013	09/15/2023
759468-AB-7	RELIANCE HOLDINGS USA RILIN 6 1/4 10/19/40				2FE	4,951,200	129.3250	6,466,240	5,000,000	4,956,245		843			6.250	6.323	AO	62,500	312,500	10/14/2010	10/19/2040
759468-AC-5	RELIANCE HOLDINGS USA RILIN 5.4 02/14/22				2FE	10,857,210	108.5290	10,852,860	10,000,000	10,498,588		(109,114)			5.400	4.072	FA	205,500	540,000	07/28/2014	02/14/2022
759470-AQ-0	RELIANCE INDUSTRIES LTD RILIN 4 1/8 01/28/25				2FE	13,874,400	103.3750	14,472,500	14,000,000	13,905,861		11,191			4.125	4.236	JJ	245,438	577,500	01/22/2015	01/28/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
759470-AX-5	RELIANCE INDUSTRIES LTD BASIC				2FE	7,993,480	98.8200	7,905,568	8,000,000	7,993,516		36			3.667	3.677	MN	25,262		11/30/2017	11/30/2027
759509-AB-8	RELIANCE STEEL & ALUM RS 6.85 11/15/36				2FE	12,518,965	120.4670	14,552,377	12,080,000	12,466,744		(10,369)			6.850	6.550	MN	105,734	827,480	10/04/2012	11/15/2036
75972Y-AA-9	RENAISSANCERE FINANCE RNR 3.7 04/01/25				1FE	32,934,000	101.5960	33,526,614	33,000,000	32,950,052		5,900			3.700	3.724	AO	305,250	1,221,000	03/19/2015	04/01/2025
75973Q-AA-5	RENAISSANCE FINANCE RENAISSANCERE FINANCE				1FE	14,890,800	97.8680	14,680,200	15,000,000	14,895,471		4,671			3.450	3.537	JJ	261,625		06/26/2017	07/01/2027
759748-AA-0	RENEWABLE POWER GENERATION LLC RENEWABLE POWER GENERATION LLC			4	2Z	8,447,467	100.3670	8,478,469	8,447,467	8,447,467					4.110	4.110	MS	87,762	347,191	03/31/2016	03/31/2035
759891-AA-2	RENRE NORTH AMERICA HLDG RNR 5 3/4 03/15/20				1FE	6,416,353	106.4160	6,224,266	5,849,000	6,057,055		(88,493)			5.750	4.047	MS	99,027	336,318	08/27/2013	03/15/2020
760759-AF-7	REPUBLIC SERVICES INC RSG 6.086 03/15/35				2FE	5,723,040	119.5020	7,170,126	6,000,000	5,778,606		6,880			6.086	6.444	MS	107,519	365,160	05/07/2007	03/15/2035
760759-AM-2	REPUBLIC SERVICES INC RSG 4 3/4 05/15/23				2FE	11,320,200	108.9670	10,896,720	10,000,000	10,749,181		(125,830)			4.750	3.220	MN	60,694	475,000	02/28/2013	05/15/2023
760759-AQ-3	REPUBLIC SERVICES INC RSG 3.2 03/15/25				2FE	6,955,230	100.4400	7,030,786	7,000,000	6,961,615		4,775			3.200	3.286	MS	65,956	224,000	12/02/2016	03/15/2025
760761-AD-8	REPUBLIC SERVICES INC RSG 5 1/4 11/15/21				2FE	11,676,900	109.2950	10,929,470	10,000,000	10,801,434		(192,239)			5.250	3.040	MN	67,083	525,000	02/28/2013	11/15/2021
761713-AZ-9	REYNOLDS AMERICAN INC REYNOLDS AMERICAN INC	0			2FE	14,809,683	128.9940	14,511,769	11,250,000	14,727,209		(63,794)			6.150	4.175	MS	203,719	591,938	08/29/2017	09/15/2043
761713-BA-3	REYNOLDS AMERICAN INC RAI 5.7 08/15/35				2FE	10,048,860	119.2060	11,920,620	10,000,000	10,044,356		(1,491)			5.700	5.659	FA	215,333	570,000	06/11/2015	08/15/2035
771196-BE-1	ROCHE HOLDINGS INC ROSW 3.35 09/30/24				1FE	14,962,050	103.1630	15,474,465	15,000,000	14,977,003		2,988			3.350	3.376	MS	127,021	502,500	09/22/2014	09/30/2024
771196-BH-4	ROCHE HOLDINGS INC ROSW 4 11/28/44				1FE	49,132,310	107.7420	52,793,776	49,000,000	49,143,888		370			4.000	3.981	MN	179,667	1,960,000	04/27/2017	11/28/2044
772739-AQ-1	WESTROCK RKT CO WRK 4 03/01/23				2FE	14,811,669	103.6240	15,103,140	14,575,000	14,729,151		(26,554)			4.000	3.773	MS	194,333	583,000	09/25/2014	03/01/2023
774341-AF-8	ROCKWELL COLLINS INC COL 4.8 12/15/43				2FE	50,153,673	114.2190	53,060,529	46,455,000	49,968,619		(74,602)			4.800	4.309	JD	99,104	2,229,840	05/20/2016	12/15/2043
776696-AC-0	ROPER TECHNOLOGIES INC ROP 6 1/4 09/01/19				2FE	8,078,980	106.2610	8,500,872	8,000,000	8,016,629		(9,220)			6.250	6.117	MS	166,667	500,000	08/26/2009	09/01/2019
776696-AE-6	ROPER TECHNOLOGIES INC ROP 3 1/8 11/15/22				2FE	14,988,600	100.8250	15,123,735	15,000,000	14,993,965		1,130			3.125	3.134	MN	59,896	468,750	11/15/2012	11/15/2022
776743-AB-2	ROPER TECHNOLOGIES INC ROP 3.85 12/15/25				2FE	12,074,160	103.3160	12,397,896	12,000,000	12,067,297		(7,337)			3.850	3.766	JD	20,533	462,000	11/08/2016	12/15/2025
77775*-BS-9	ROSENTHAL & ROSENTHAL INC			4	2Z	5,714,286	103.7240	5,927,086	5,714,286	5,714,286					6.400	6.400	JD	7,111	365,714	06/24/2011	06/24/2021
778296-AA-1	ROSS STORES INC ROST 3 3/8 09/15/24				1FE	23,917,540	101.2810	23,876,972	23,575,000	23,886,337		(42,473)			3.375	3.150	MS	234,277	795,656	10/14/2016	09/15/2024
779382-AK-6	ROWAN COMPANIES INC RDC 7 7/8 08/01/19				4FE	12,191,223	107.2500	11,871,503	11,069,000	11,312,418		(144,210)			7.875	6.382	FA	363,202	871,684	11/23/2010	08/01/2019
779382-AP-5	ROWAN COMPANIES INC RDC 4 7/8 06/01/22				4FE	11,794,941	94.7500	11,062,063	11,675,000	11,733,186		(12,360)			4.875	4.742	JD	47,430	569,156	05/31/2012	06/01/2022
781172-AB-7	RUBY PIPELINE LLC RPLLLC 6 04/01/22			2	2FE	5,062,074	105.3950	4,990,289	4,734,848	4,866,742		(39,180)			6.000	5.002	AO	71,023	284,091	05/30/2012	04/01/2022
783549-AZ-1	RYDER SYSTEM INC R 6.95 12/01/25				2FE	5,330,350	119.1530	5,957,665	5,000,000	5,211,822		(20,131)			6.950	6.263	JD	28,958	347,500	12/08/2010	12/01/2025
78355H-KB-4	RYDER SYSTEM INC R 3.45 11/15/21				2FE	4,995,900	102.4330	5,121,645	5,000,000	4,997,471		600			3.450	3.464	MN	22,042	172,500	02/17/2016	11/15/2021
78387G-AQ-6	AT&T INC T 6.15 09/15/34				2FE	5,525,602	116.1260	7,383,259	6,358,000	5,665,492		20,747			6.150	7.288	MS	115,133	391,017	04/07/2009	09/15/2034
78403D-AH-3	SBA TOWER TRUST SBAC 3.869 10/15/24				1FE	15,000,000	100.7680	15,115,178	15,000,000	15,000,000					3.869	3.869	MON	25,793	580,350	10/07/2014	10/15/2049
78409V-AB-0	S&P GLOBAL INC SPGI 6.55 11/15/37				2FE	19,319,117	132.4040	23,640,770	17,855,000	19,265,936		(39,236)			6.550	5.858	MN	149,436	1,169,503	07/29/2016	11/15/2037
78409V-AD-6	S&P GLOBAL INC SPGI 4 06/15/25				2FE	9,932,883	105.1910	10,519,070	10,000,000	9,942,405		6,486			4.000	4.090	JD	17,778	400,000	07/29/2016	06/15/2025
78409V-AK-0	S&P GLOBAL INC SPGI 4.4 02/15/26				2FE	1,992,524	107.8410	2,156,824	2,000,000	1,993,484		653			4.400	4.448	FA	33,244	88,000	07/29/2016	02/15/2026
784860-AC-5	SVB FINANCIAL GROUP SIVB 5 3/8 09/15/20				1FE	9,994,950	106.8260	10,682,610	10,000,000	9,998,282		564			5.375	5.382	MS	158,264	537,500	09/17/2010	09/15/2020
784860-AD-3	SVB FINANCIAL GROUP SIVB 3 1/2 01/29/25				1FE	9,991,600	100.3670	10,036,670	10,000,000	9,993,761		764			3.500	3.510	JJ	147,778	350,000	01/26/2015	01/29/2025
784888-AC-9	SVF HOLDING REIT SVF HOLDING REIT				1	1,000,000	99.4560	994,560	1,000,000	1,000,000					3.740	3.740	AO	9,350	37,400	04/01/2016	04/01/2026
784888-AD-7	SVF HOLDING REIT				1	2,000,000	99.4560	1,989,120	2,000,000	2,000,000					3.740	3.740	AO	18,700	74,800	06/07/2016	04/01/2026
784888-AE-5	SVF HOLDING REIT SVF HOLDING REIT				1	3,000,000	99.7850	2,993,550	3,000,000	3,000,000					3.890	3.890	AO	29,175	116,700	04/01/2016	04/01/2028
784888-AF-2	SVF HOLDING REIT				1	6,000,000	99.7850	5,987,100	6,000,000	6,000,000					3.890	3.890	AO	58,350	233,400	06/07/2016	04/01/2028
78512*-AA-5	S&E REPLACEMENT POWER S&E REPLACEMENT POWER LLC				1Z	15,558,802	101.4910	15,790,784	15,558,802	15,558,802					4.120	4.120	MON	1,781	637,461	01/04/2017	05/31/2029
785592-A*-7	SABINE PASS LIQUEFACTION LLC SABINE PASS LIQUEFACTION LLC				2FE	10,000,000	101.7570	10,175,700	10,000,000	10,000,000					5.000	5.000	MS	147,222	279,167	02/24/2017	09/15/2037
795830-AS-7	SALVATION ARMY SALVES 5.707 09/01/36			4	1FE	6,297,540	121.0000	7,260,000	6,000,000	6,247,541		(9,012)			5.707	5.330	MS	114,140	342,420	09/07/2011	09/01/2036
79588T-AC-4	SAMMONS FINANCIAL GROUP SAMMONS FINANCIAL GROUP	0			2FE	4,076,520	102.7460	4,109,840	4,000,000	4,075,586		(934)			4.450	4.202	MN	24,228	89,000	11/06/2017	05/12/2027
797440-BF-0	SAN DIEGO G & E SRE 5.35 05/15/35				1FE	1,908,179	121.7100	2,215,117	1,820,000	1,893,377		(2,603)			5.350	5.000	MN	12,442	97,370	06/15/2011	05/15/2035
797440-BM-5	SAN DIEGO G & E SRE 4 1/2 08/15/40				1FE	2,379,139	116.8980	3,032,326	2,594,000	2,406,205		4,377			4.500	5.040	FA	44,098	116,730	11/09/2010	08/15/2040
797440-BV-5	SAN DIEGO G & E SAN DIEGO GAS & ELECTRIC				1FE	7,964,320	104.9310	8,394,472	8,000,000	7,964,637		317			3.750	3.775	JD	25,000	144,167	06/05/2017	06/01/2047
80589M-AE-2	SCANA CORPORATION SCG 4 1/8 02/01/22				2FE	8,117,525	101.9290	8,281,739	8,125,000	8,121,858		674			4.125	4.135	FA	139,648	335,156	04/12/2012	02/01/2022
806605-AH-4	MERCK & CO INC MRK 6.55 09/15/37				1FE	21,760,042	141.1740	25,820,743	18,290,000	21,232,232		(85,836)			6.550	5.223	MS	352,743	1,197,995	11/10/2010	09/15/2037
808513-AM-7	CHARLES SCHWAB CORP SCHW 3.45 02/13/26				1FE	38,930,360	102.4900	39,971,061	39,000,000	38,941,756		6,026			3.450	3.471	FA	515,775	1,345,500	11/10/2015	02/13/2026
808513-AQ-8	CHARLES SCHWAB CORP SCHW 3.2 03/02/27				1FE	9,983,900	100.5340	10,053,390	10,000,000	9,985,051		1,151			3.200	3.219	MS	105,778	160,000	02/27/2017	03/02/2027
808626-AE-5	LEIDOS INC LDOS 7 1/8 07/01/32				3FE	4,737,077	113.8750	5,187,006	4,555,000	4,696,898		(7,161)			7.125	6.752	JJ	162,272	324,544	11/04/2010	07/01/2032
808626-AG-0	LEIDOS INC LDOS 5 1/2 07/01/33				3FE	31,922,590	98.5000	31,345,655	31,823,000	31,925,500		(7,387)			5.500	5.459	JJ	875,133	1,750,265	06/18/2012	07/01/2033
811065-AC-5	SCRIPPS NETWORKS INTERAC SNI 3.9 11/15/24				2FE	27,129,852	102.1690	27,258,689	26,680,000	27,036,119		(45,817)			3.900	3.675	MN	132,955	1,040,520	07/14/2016	11/15/2024
811065-AG-6	SCRIPPS NETWORKS INTERAC SNI 3.95 06/15/25				2FE	6,986,700	101.3470	7,094,318	7,000,000	6,989,717		1,164			3.950	3.973	JD	12,289	276,500	05/19/2015	06/15/2025
812007-AE-2	DEVON OEI OPERATING LLC DVN 7 1/2 09/15/27				2FE	13,547,230	126.5110	13,871,909	10,965,000	12,724,394		(135,163)			7.500	5.358	MS	242,144	822,375	11/29/2010	09/15/2027
816851-AP-4	SEMPRA ENERGY SRE 6 10/15/39				2FE	17,769,578	129.0530	19,929,593	15,443,000	17,455,488		(50,104)			6.000	5.010	AO	195,611	926,580	09/22/2010	10/15/2039
824348-AL-0	SHERWIN-WILLIAMS CO SHW 7 3/8 02/01/27				2FE	13,183,430	127.0430	16,960,241	13,350,000	13,239,952		8,206			7.375	7.502	FA	410,234	984,563	05/26/2009	02/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
824348-AQ-9	SHERWIN-WILLIAMS CO SHW 4 12/15/42				2FE	13,605,044	99.8310	13,372,349	13,395,000	13,592,315		(4,690)			4.000	3.906	JD	23,813	535,800	01/06/2015	12/15/2042
824348-AR-7	SHERWIN-WILLIAMS CO SHW 3.45 08/01/25				2FE	19,988,200	101.0580	20,211,580	20,000,000	19,990,708		1,055			3.450	3.457	FA	287,500	690,000	07/28/2015	08/01/2025
824348-AZ-9	SHERWIN-WILLIAMS CO SHW 71/4 6/15/19				2FE	2,997,008	106.7490	3,202,473	3,000,000	2,997,940		932			7.250	7.301	JD	9,667	108,750	08/09/2017	06/15/2019
824348-BB-1	SHERWIN-WILLIAMS CO SHW 4.2 1/15/22			2	2FE	11,363,950	104.6760	11,776,005	11,250,000	11,353,991		(9,959)			4.200	3.931	JJ	217,875		08/09/2017	01/15/2022
824348-BF-2	SHERWIN-WILLIAMS CO SHW 3.95 1/15/26				2FE	4,981,719	103.8310	5,191,550	5,000,000	4,982,543		825			3.950	4.001	JJ	91,069		08/09/2017	01/15/2026
824348-BH-8	SHERWIN-WILLIAMS CO SHW 4.4 2/1/2045				2FE	6,435,874	102.8750	6,686,843	6,500,000	6,436,406		532			4.400	4.463	FA	119,167		08/09/2017	02/01/2045
826418-BM-6	SIERRA PACIFIC POWER CO SIERRA PACIFIC POWER CO	0			1FE	2,992,738	96.7370	2,902,107	3,000,000	2,993,537		685			2.600	2.629	MN	13,000	78,000	11/01/2016	05/01/2026
82669G-AS-3	SIGNATURE BANK SIGNATURE BANK				1FE	19,000,000	100.4930	19,093,670	19,000,000	19,000,000					5.300	5.294	AO	201,400	1,007,000	04/19/2016	04/22/2026
828807-CL-9	SIMON PROPERTY GROUP LP SPG 4 3/4 03/15/42				1FE	12,724,821	111.0460	13,664,260	12,305,000	12,682,527		(8,832)			4.750	4.537	MS	172,099	584,488	09/06/2012	03/15/2042
828807-CT-2	SIMON PROPERTY GROUP LP SPG 4 1/4 10/01/44				1FE	9,940,900	104.0660	10,406,640	10,000,000	9,944,626		1,090			4.250	4.285	AO	106,250	425,000	09/03/2014	10/01/2044
828807-CV-7	SIMON PROPERTY GROUP LP SPG 3 1/2 09/01/25				1FE	9,935,400	102.3570	10,235,720	10,000,000	9,948,767		5,714			3.500	3.577	MS	116,667	350,000	08/10/2015	09/01/2025
828807-CY-1	SIMON PROPERTY GROUP LP SPG 3 1/4 11/30/26				1FE	9,973,700	99.0750	9,907,470	10,000,000	9,977,064		2,267			3.250	3.280	MN	27,986	331,319	11/15/2016	11/30/2026
82894*-AX-5	J.R. SIMPLOT COMPANY JR SIMPLOT				2	12,000,000	101.6330	12,195,960	12,000,000	12,000,000					4.060	4.060	FA	178,640	487,200	02/19/2016	02/19/2028
82894*-AY-3	J.R. SIMPLOT COMPANY JR SIMPLOT				2	8,000,000	102.3840	8,190,720	8,000,000	8,000,000					4.210	4.210	FA	123,493	336,800	02/19/2016	02/19/2031
829229-AQ-6	SINCLAIR TELEVISION GROUP SINCLAIR TELEVISION GRP TL B2				3FE	1,955,188	100.1250	1,957,632	1,955,188	1,955,188					3.631	3.132	JAJO	12,227	43,470	01/06/2017	01/31/2024
832696-AK-4	JM SMUCKER CO SJM 3 1/2 03/15/25				2FE	25,173,021	102.1660	25,541,375	25,000,000	25,136,519		(16,616)			3.500	3.413	MS	257,639	875,000	09/29/2015	03/15/2025
832696-AP-3	JM SMUCKER CO SJM 4 3/8 03/15/45				2FE	9,421,052	106.1660	9,554,922	9,000,000	9,409,508		(8,841)			4.375	4.088	MS	115,938	393,750	07/19/2016	03/15/2045
833034-AG-6	SNAP-ON INC SNA 6.7 03/01/19				1FE	19,966,400	105.0310	21,006,220	20,000,000	19,994,925		4,056			6.700	6.723	MS	446,667	1,340,000	02/19/2009	03/01/2019
833034-AK-7	SNAP-ON INC SNA 3 1/4 03/01/27				1FE	9,990,600	101.5790	10,157,860	10,000,000	9,991,364		764			3.250	3.261	MS	108,333	171,528	02/15/2017	03/01/2027
83416W-AA-1	SOLAR STAR FUNDING LLC BRKHEC 5 3/8 06/30/35				2FE	14,628,581	106.9880	15,650,782	14,628,581	14,628,581					5.375	5.375	JD	2,184	451,186	06/20/2013	06/30/2035
83421#-AA-1	SOLGEN LLC SOLGEN LLC				2Z	7,832,049	97.9480	7,671,336	7,832,049	7,832,049					3.930	3.930	MS	77,805	141,844	09/30/2016	09/30/2036
835495-AJ-1	SONOCO PRODUCTS CO SON 5 3/4 11/01/40			2	2FE	16,941,910	119.9520	20,391,908	17,000,000	16,947,876		986			5.750	5.774	MN	162,917	977,500	11/17/2010	11/01/2040
837004-BW-9	SOUTH CAROLINA ELEC&GAS SCG 5.8 01/15/33				1FE	4,428,840	115.3880	4,615,536	4,000,000	4,335,451		(14,674)			5.800	5.000	JJ	106,978	232,000	07/23/2010	01/15/2033
837004-BZ-2	SOUTH CAROLINA ELEC&GAS SCG 5 1/4 03/01/35				1FE	1,404,872	108.2610	1,515,658	1,400,000	1,404,093		(145)			5.250	5.224	MS	24,500	73,500	11/02/2010	03/01/2035
837004-CE-8	SOUTH CAROLINA ELEC&GAS SCG 5.45 02/01/41			2	1FE	20,180,635	118.5080	22,972,698	19,385,000	20,089,626		(16,177)			5.450	5.175	FA	440,201	1,056,483	06/13/2011	02/01/2041
837004-CG-3	SOUTH CAROLINA ELEC&GAS SCG 4.6 06/15/43				1FE	9,950,000	108.3380	10,833,840	10,000,000	9,953,937		934			4.600	4.631	JD	20,444	460,000	06/10/2013	06/15/2043
841215-AA-4	SOUTHAVEN CMBD CYCLE GEN SCCGLL 3.846 08/15/33			4	1FE	12,784,574	101.7790	13,011,999	12,784,574	12,784,574					3.846	3.846	FA	185,751	491,695	08/06/2013	08/15/2033
84148D-AB-4	SOUTHEAST POWER GEN SOUTHEAST POWERGEN				3FE		0.0000								4.995	0.000	MJSD		1,826	06/02/2016	12/02/2021
841504-AB-9	SOUTHEAST SUPPLY HEADER SESHNG 4 1/4 06/15/24				2FE	14,981,850	103.2980	15,494,670	15,000,000	14,987,460		1,655			4.250	4.265	JD	28,333	637,500	06/05/2014	06/15/2024
842400-EB-5	SOUTHERN CAL EDISON EIX 6.65 04/01/29				2FE	11,863,800	127.8760	12,787,610	10,000,000	11,331,807		(85,940)			6.650	5.081	AO	166,250	665,000	10/15/2010	04/01/2029
842400-EV-1	SOUTHERN CAL EDISON EIX 5 3/4 04/01/35				1FE	8,999,820	127.5760	11,481,822	9,000,000	8,999,964		1			5.750	5.750	AO	129,375	517,500	04/05/2010	04/01/2035
842400-FA-6	SOUTHERN CAL EDISON EIX 5.35 07/15/35				1FE	6,831,810	122.3010	7,393,120	6,045,000	6,765,912		(27,111)			5.350	4.366	JJ	149,127	323,408	09/02/2015	07/15/2035
842400-FL-2	SOUTHERN CAL EDISON EIX 6.05 03/15/39				1FE	7,934,480	134.1210	10,729,704	8,000,000	7,943,384		1,280			6.050	6.110	MS	142,511	484,000	03/17/2009	03/15/2039
842400-FP-3	SOUTHERN CAL EDISON EIX 5 1/2 03/15/40				1FE	14,439,820	128.3180	17,322,957	13,500,000	14,326,650		(19,878)			5.500	5.039	MS	218,625	742,500	06/06/2011	03/15/2040
842400-FT-5	SOUTHERN CAL EDISON EIX 3.9 12/01/41				1FE	5,873,100	102.9810	6,178,884	6,000,000	5,880,105		2,937			3.900	4.031	JD	19,500	234,000	08/21/2015	12/01/2041
842400-GG-2	SOUTHERN CAL EDISON EIX 4 04/01/47				1FE	4,996,500	107.5580	5,377,915	5,000,000	4,996,586		86			4.000	4.004	AO	50,000	103,889	03/21/2017	04/01/2047
842434-CJ-9	SOUTHERN CALIF GAS CO SRE 5 1/8 11/15/40				1FE	9,975,700	125.2310	12,523,060	10,000,000	9,978,607		483			5.125	5.141	MN	65,486	512,500	11/15/2010	11/15/2040
842434-CP-5	SOUTHERN CALIF GAS CO SRE 3.2 06/15/25				1FE	24,940,750	101.5870	25,396,850	25,000,000	24,954,005		5,376			3.200	3.228	JD	35,556	800,000	06/15/2015	06/15/2025
842587-CW-5	SOUTHERN CO SOUTHERN CO	0			2FE	995,790	105.7150	1,057,145	1,000,000	996,062		137			4.250	4.281	JJ	21,250	46,868	05/19/2016	07/01/2036
84263P-AM-2	SOUTHERN CONN GAS CO AGR 5.778 11/01/25				1FE	12,428,800	107.5210	10,752,130	10,000,000	11,615,415		(177,127)			5.778	3.410	MN	96,300	577,800	02/01/2013	11/01/2025
8426EP-AB-4	SOUTHERN CO GAS CAPITAL SOUTHERN CO GAS CAPITAL	0			2FE	1,996,460	99.7130	1,994,266	2,000,000	1,996,583		85			3.950	3.960	AO	19,750	82,950	09/08/2016	10/01/2046
84345P-AB-8	SOUTHERN NAT GAS/ISSUING SONGAS 4.4 06/15/21			2	2FE	2,728,375	104.3330	2,608,318	2,500,000	2,598,375		(28,727)			4.400	3.102	JD	4,889	110,000	03/11/2013	06/15/2021
84346L-AA-8	SOUTHERN NATURAL GAS SONGAS 4.8 03/15/47				2FE	19,974,700	110.2030	22,040,540	20,000,000	19,975,038		338			4.800	4.808	MS	282,667	482,667	03/07/2017	03/15/2047
844030-AA-4	SOUTHERN UNION CO ETP 7.6 02/01/24				2FE	5,250,000	114.8830	5,744,145	5,000,000	5,136,450		(17,434)			7.600	7.041	FA	158,333	380,000	09/02/2009	02/01/2024
844895-AV-4	SOUTHWEST GAS CORP SWX 3 7/8 04/01/22			2	1FE	19,485,776	103.4130	19,261,780	18,626,000	19,059,868		(99,862)			3.875	3.250	AO	180,439	721,758	06/20/2013	04/01/2022
844895-AW-2	SOUTHWEST GAS CORP SWX 4 7/8 10/01/43				1FE	11,990,640	113.4430	13,613,184	12,000,000	11,991,242		168			4.875	4.880	AO	146,250	585,000	10/01/2013	10/01/2043
844895-AX-0	SOUTHWEST GAS CORP SWX 3.8 09/29/46				1FE	18,447,500	100.8590	19,163,153	19,000,000	18,454,900		7,302			3.800	3.967	MS	184,511	495,478	04/17/2017	09/29/2046
845437-BJ-0	SOUTHWESTERN ELEC POWER AEP 5 7/8 03/01/18				2FE	7,439,015	100.5740	7,593,352	7,550,000	7,547,326		15,651			5.875	6.094	MS	147,854	443,563	06/22/2009	03/01/2018
845437-BL-5	SOUTHWESTERN ELEC POWER AEP 6.2 03/15/40				2FE	4,202,843	133.5760	5,463,267	4,090,000	4,190,642		(2,128)			6.200	5.998	MS	74,665	253,580	12/01/2010	03/15/2040
845467-AH-2	SOUTHWESTERN ENERGY CO SWN 4.1 03/15/22				3FE	14,062,420	98.3750	13,772,500	14,000,000	14,031,681		(6,792)			4.100	4.041	MS	169,011	574,000	12/31/2012	03/15/2022
84603H-AB-3	SOUTHWIRE				3FE	1,129,324	100.5940	1,138,880	1,132,155	1,130,792		389			3.913	2.785	FMAN	6,276	40,478	02/19/2014	02/22/2021
84610W-AB-1	LIFESTORAGE LP LSI 3 1/2 07/01/26				2FE	19,417,910	97.4780	18,520,896	19,000,000	19,368,663		(37,191)			3.500	3.237	JJ	332,500	685,319	08/19/2016	07/01/2026
84756N-AD-1	SPECTRA ENERGY PARTNERS SEP 4 3/4 03/15/24			2	2FE	38,880,810	108.1190	41,085,144	38,000,000	38,574,172		(83,679)			4.750	4.456	MS	531,472	1,805,000	02/19/2014	03/15/2024
84858D-AA-6	SPIRIT AIR 2015-1 PTT A SAVE 4.1 04/01/28				1FE	22,505,168	103.8170	23,276,857	22,421,089	22,500,802		(4,150)			4.100	4.062	AO	229,816	919,265	07/29/2015	10/01/2029
850458-AA-4	SPRINGFIELD CLINIC LLP			4	2Z	2,395,403	108.7770	2,605,647	2,395,403	2,395,403					6.090	6.168	MON	4,052	145,880	12/21/2006	12/21/2026
85205T-AG-5	SPIRIT AEROSYSTEMS INC SPR 3.85 06/15/26				2FE	14,067,120	101.1190	14,156,702	14,000,000	14,058,284		(5,763)			3.850	3.792	JD	25,453	539,000	05/24/2016	06/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
85253#-AF-8	STAG INDUSTRIAL STAG INDUSTRIAL				2	8,000,000	100.7470	8,059,760	8,000,000	8,000,000					3.980	3.980	JJ	155,662	318,400	12/15/2015	01/05/2023
85440K-AA-2	STANFORD UNIVERSITY STNFRD 3.647 05/01/48				1FE	7,999,840	107.0980	8,567,840	8,000,000	8,000,000		160			3.647	3.647	MN	48,627	162,089	04/04/2017	05/01/2048
854502-AA-9	STANLEY BLACK & DECKER I SWK 5.2 09/01/40				1FE	21,179,296	117.7560	25,170,260	21,375,000	21,203,440		3,861			5.200	5.261	MS	370,500	1,111,500	05/24/2011	09/01/2040
855244-AD-1	STARBUCKS CORP SBUX 3.85 10/01/23				1FE	37,605,474	106.0710	39,695,936	37,424,000	37,552,666		(20,251)			3.850	3.782	AO	360,206	1,440,824	09/16/2014	10/01/2023
857477-AL-7	STATE STREET CORP STT 3.1 05/15/23				1FE	11,980,560	100.8580	12,103,008	12,000,000	11,988,814		1,885			3.100	3.119	MN	47,533	372,000	05/08/2013	05/15/2023
857477-AM-5	STATE STREET CORP STT 3.7 11/20/23				1FE	19,511,104	105.1480	19,610,139	18,650,000	19,268,991		(94,581)			3.700	3.079	MN	78,589	690,050	06/25/2015	11/20/2023
857477-AT-0	STATE STREET CORP STT 3.55 08/18/25				1FE	14,979,900	103.4390	15,515,910	15,000,000	14,984,043		1,790			3.550	3.566	FA	196,729	532,500	08/13/2015	08/18/2025
862121-A#-7	STORE CAPITAL CORP STORE CAPITAL CORP	0			2Z	5,000,000	99.7690	4,988,425	5,000,000	5,000,000					4.730	4.731	MN	26,278	236,500	04/28/2016	04/28/2026
863667-AE-1	STRYKER CORP SYK 4.1 04/01/43				1FE	4,832,300	103.9980	5,199,890	5,000,000	4,842,442		3,173			4.100	4.301	AO	51,250	205,000	09/03/2014	05/15/2044
863667-AG-6	STRYKER CORP SYK 4 3/8 05/15/44				1FE	25,928,848	107.5930	27,328,546	25,400,000	25,898,657		(10,250)			4.375	4.250	MN	141,993	1,111,250	10/14/2014	05/15/2044
863667-AH-4	STRYKER CORP SYK 3 3/8 11/01/25				1FE	19,535,245	102.3800	19,964,003	19,500,000	19,528,590		(3,153)			3.375	3.354	MN	109,688	658,125	10/28/2015	11/01/2025
86765B-AH-2	SUNOCO LOGISTICS PARTNER ETP 6.85 02/15/40				2FE	7,157,710	112.1530	7,850,731	7,000,000	7,141,404		(2,746)			6.850	6.674	FA	181,144	479,500	04/01/2010	02/15/2040
86765B-AJ-8	SUNOCO LOGISTICS PARTNER ETP 4.65 02/15/22				2FE	5,107,086	104.7560	5,211,586	4,975,000	5,036,003		(13,251)			4.650	4.322	FA	87,394	231,338	01/10/2012	02/15/2022
86765B-AM-1	SUNOCO LOGISTICS PARTNER ETP 4.95 01/15/43				2FE	3,018,060	93.8380	2,815,140	3,000,000	3,017,034		(340)			4.950	4.910	JJ	68,475	148,500	07/29/2014	01/15/2043
86787E-AM-9	SUNTRUST BANK STI 7 1/4 03/15/18				2FE	1,986,860	101.0340	2,020,672	2,000,000	1,999,627		1,756			7.250	7.344	MS	42,694	145,000	03/12/2008	03/15/2018
86787E-AN-7	SUNTRUST BANK STI 2 3/4 05/01/23				1FE	23,384,877	99.0400	23,665,608	23,895,000	23,602,683		49,835			2.750	3.000	MN	109,519	657,113	05/22/2013	05/01/2023
86787G-AE-2	SUNTRUST BANK STI 5.4 04/01/20				2FE	5,534,377	105.6060	5,161,997	4,888,000	5,110,585		(93,863)			5.400	5.283	AO	65,988	263,952	04/26/2013	04/01/2020
86787G-AJ-1	SUNTRUST BANK SUNTRUST BANK	0			2FE	1,989,880	99.2190	1,984,376	2,000,000	1,991,304		886			3.300	3.360	MN	8,433	66,000	05/11/2016	05/15/2026
87089H-AA-1	SWISS RE TREASURY (US) SRENVX 2 7/8 12/06/22				1FE	26,074,910	100.0610	26,432,114	26,416,000	26,230,581		34,354			2.875	3.029	JD	52,740	759,460	05/28/2013	12/06/2022
87089H-AB-9	SWISS RE TREASURY (US) SRENVX 4 1/4 12/06/42				1FE	2,977,980	105.6980	3,170,949	3,000,000	2,978,549		569			4.250	4.297	JD	8,854	127,500	02/22/2017	12/06/2042
871503-AH-1	SYMANTEC CORP SYMC 4.2 09/15/20				3FE	11,543,885	103.0510	11,866,323	11,515,000	11,525,468		(3,606)			4.200	4.164	MS	142,402	483,630	01/17/2012	09/15/2020
871503-AK-4	SYMANTEC CORP SYMC 3.95 06/15/22				3FE	19,840,000	102.2880	20,457,620	20,000,000	19,920,795		15,917			3.950	4.048	JD	35,111	790,000	06/11/2012	06/15/2022
871829-AF-4	SYSCO CORPORATION SYY 6 1/2 08/01/28				2FE	2,887,150	121.1860	3,029,648	2,500,000	2,773,795		(19,050)			6.500	5.145	FA	67,708	162,500	02/10/2011	08/01/2028
871829-AJ-6	SYSCO CORPORATION SYY 5 3/8 09/21/35				2FE	16,275,732	118.4430	17,991,446	15,190,000	16,118,894		(32,849)			5.375	4.854	MS	226,795	816,463	10/29/2013	09/21/2035
871829-AN-7	SYSCO CORPORATION SYY 6 5/8 03/17/39				2FE	12,215,900	132.1150	13,211,450	10,000,000	11,916,009		(49,071)			6.625	5.132	MS	191,389	662,500	11/15/2010	03/17/2039
872287-AL-1	TCI COMMUNICATIONS INC CMCSA 7 1/8 02/15/28				1FE	3,097,355	131.2460	4,035,824	3,075,000	3,090,829		(1,043)			7.125	7.053	FA	82,769	219,094	06/03/2009	02/15/2028
87233Q-AA-6	TC PIPELINES LP TCP 4.65 06/15/21				2FE	26,920,255	104.9950	27,125,458	25,835,000	26,286,238		(119,389)			4.650	4.102	JD	53,392	1,201,328	05/23/2012	06/15/2021
87236Y-AF-5	TD AMERITRADE HOLDING CO AMTD 3.3 04/01/27				1FE	59,905,620	100.5460	60,327,360	60,000,000	59,910,213		4,593			3.300	3.319	AO	495,000	847,000	04/25/2017	04/01/2027
87239P-AC-8	TEX OPERATIONS CO LLC TEX OPER CO LLC EXIT TL C				3FE	571,429	100.6570	575,180	571,429	571,429					5.392	5.034	FMAN	4,964	13,490	02/22/2017	08/04/2023
87239P-AD-6	TEX OPERATIONS CO LLC TEX OPER CO LLC EXIT TL B				3FE	3,232,714	100.6570	3,253,937	3,232,714	3,232,714					5.392	5.034	FMAN	28,083	62,236	02/22/2017	08/04/2023
87246Y-AC-0	TIAA ASSET MGMT FIN LLC TIAAGL 4 1/8 11/01/24				2FE	9,988,600	105.2480	10,524,770	10,000,000	9,991,730		1,028			4.125	4.139	MN	68,750	412,500	10/27/2014	11/01/2024
87247E-AQ-2	TI GROUP AUTOMOTIVE				3FE	1,666,794	100.6880	1,683,535	1,672,040	1,668,428		681			5.064	3.741	MJSD	235	44,229	12/23/2015	06/30/2022
872540-AP-4	TJX COS INC TJX 2 1/2 05/15/23				1FE	33,068,150	98.1640	34,357,225	35,000,000	33,873,088		189,085			2.500	3.155	MN	111,806	875,000	08/22/2013	05/15/2023
872540-AQ-2	TJX COS INC TJX 2 1/4 09/15/26				1FE	23,948,250	93.8460	23,461,450	25,000,000	24,051,658		93,971			2.250	2.737	MS	165,625	567,188	12/06/2016	09/15/2026
872938-AA-9	BGS LIBERTY CROSSING 1 BGS LIBERTY CROSSING 1				1Z	24,000,000	97.9950	23,518,800	24,000,000	24,000,000					3.982	3.982	MON	69,021	456,603	06/13/2017	07/05/2034
87305Q-CB-5	TTX CO TTXCO 5 7/8 12/01/40				1FE	25,007,750	125.4850	31,371,275	25,000,000	25,008,344		(217)			5.875	5.872	JD	122,396	1,468,750	06/27/2011	12/01/2040
87305Q-CJ-8	TTX CO TTXCO 3.9 02/01/45				1FE	14,879,250	98.1630	14,724,450	15,000,000	14,885,770		2,327			3.900	3.946	FA	243,750	585,000	01/26/2015	02/01/2045
87305Q-CM-1	TTX CO TTXCO 4.2 07/01/46				1FE	12,973,940	102.1520	13,279,721	13,000,000	12,974,753		521			4.200	4.212	JJ	273,000	504,000	04/19/2017	07/01/2046
875127-AV-4	TAMPA ELECTRIC CO TE 6.55 05/15/36				2FE	4,440,148	132.6200	4,906,947	3,700,000	4,316,413		(19,805)			6.550	5.138	MN	30,967	242,350	09/03/2010	05/15/2036
875127-AW-2	TAMPA ELECTRIC CO TE 6.15 05/15/37				2FE	26,248,293	129.7280	31,226,755	24,071,000	26,024,137		(65,355)			6.150	5.429	MN	189,158	1,480,367	09/23/2013	05/15/2037
875127-BB-7	TAMPA ELECTRIC CO TE 2.6 09/15/22				2FE	2,840,970	98.9430	2,968,287	3,000,000	2,913,012		16,841			2.600	3.270	MS	22,967	78,000	06/19/2013	09/15/2022
875484-AJ-6	TANGER PROPERTIES LP SKT 3 1/8 09/01/26				2FE	34,811,600	94.3410	33,019,245	35,000,000	34,833,722		16,888			3.125	3.188	MS	364,583	1,163,628	10/06/2016	09/01/2026
87612E-AR-7	TARGET CORP TGT 6 1/2 10/15/37				1FE	6,532,396	136.5940	7,307,795	5,350,000	6,349,538		(29,060)			6.500	5.002	AO	73,414	347,750	08/27/2010	10/15/2037
87612E-AS-5	TARGET CORP TGT 6 01/15/18				1FE	12,546,625	100.1410	12,517,613	12,500,000	12,500,236		(5,972)			6.000	5.950	JJ	345,833	750,000	01/15/2008	01/15/2018
87612E-AU-0	TARGET CORP TGT 7 01/15/38				1FE	7,642,500	145.2810	10,896,090	7,500,000	7,621,667		(2,775)			7.000	6.850	JJ	242,083	525,000	01/15/2008	01/15/2038
87612E-BA-3	TARGET CORP TGT 4 07/01/42				1FE	19,571,800	102.6590	20,531,720	20,000,000	19,616,843		8,916			4.000	4.125	JJ	400,000	800,000	06/21/2012	07/01/2042
878237-AH-9	TECH DATA CORP TECD 4.95 02/15/27				2FE	19,997,800	105.0030	21,000,520	20,000,000	19,998,449		649			4.950	4.951	FA	374,000	536,250	01/26/2017	02/15/2027
88163V-AD-1	TEVA PHARM FIN CO LLC TEVA 6.15 02/01/36				2FE	23,291,010	100.6280	20,125,520	20,000,000	22,719,453		(90,854)			6.150	4.999	FA	512,500	1,230,000	10/26/2010	02/01/2036
88224P-JS-9	TEXAS CAPITAL BANK NA TCBI 5 1/4 01/31/26				3FE	20,000,000	101.9530	20,390,640	20,000,000	20,000,000					5.250	5.250	JJ	440,417	1,050,000	01/28/2014	01/31/2026
88233F-AJ-9	VISTRA OPERATIONS CO VISTRA OPERATIONS LLC TL B2				3FE	1,985,000	100.8310	2,001,485	1,985,000	1,985,000					4.642	4.133	FMAN	14,845	78,274	12/22/2016	08/04/2023
882384-AC-4	TEXAS EASTERN TRANSMISSI SEP 2.8 10/15/22				2FE	11,178,230	99.0620	11,392,176	11,500,000	11,323,932		33,566			2.800	3.147	AO	67,978	322,000	05/29/2013	10/15/2022
882389-CC-1	TEXAS EASTERN TRANSMISS SEP 7 07/15/32				2FE	2,374,840	128.9430	2,578,854	2,000,000	2,296,093		(13,015)			7.000	5.507	JJ	64,556	140,000	11/15/2010	07/15/2032
882440-AX-8	TEXAS GAS TRANSMISSION BWP 4 1/2 02/01/21			2	2FE	11,922,030	104.1030	11,971,868	11,500,000	11,652,779		(49,760)			4.500	4.001	FA	215,625	517,500	01/19/2012	02/01/2021
882508-AW-4	TEXAS INSTRUMENTS INC TXN 2 1/4 05/01/23				1FE	37,393,500	98.2610	39,304,360	40,000,000	38,498,707		255,804			2.250	3.017	MN	150,000	900,000	06/10/2013	05/01/2023
88307*-AA-3	TEXOMA WIND LLC TEXOMA WIND LLC				2Z	14,255,681	100.3230	14,301,727	14,255,681	14,255,681					4.120	4.120	JD	1,631	525,338	02/08/2017	06/30/2034
883203-BV-2	TEXTRON INC TXT 3 7/8 03/01/25				2FE	4,995,150	103.6970	5,184,825	5,000,000	4,996,277		443			3.875	3.887	MS	64,583	193,750	10/23/2014	03/01/2025
883203-BW-0	TEXTRON INC TXT 4 03/15/26				2FE	3,969,680	104.2520	4,170,088	4,000,000	3,974,269		2,591			4.000	4.093	MS	47,111	160,000	03/04/2016	03/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
883203-BX-8	TEXTRON INC TXT 3.65 03/15/27				2FE	10,997,780	101.2390	11,136,334	11,000,000	10,998,020		240			3.650	3.652	MS	118,219	210,788	02/28/2017	03/15/2027
883556-BC-5	THERMO FISHER SCIENTIFIC TMO 3.15 01/15/23			2	2FE	25,317,250	101.0160	25,253,900	25,000,000	25,166,777		(31,786)			3.150	3.000	JJ	363,125	787,500	12/18/2012	01/15/2023
883556-BM-3	THERMO FISHER SCIENTIFIC TMO 3.65 12/15/25				2FE	8,987,220	102.9880	9,268,893	9,000,000	8,989,526		1,115			3.650	3.667	JD	14,600	328,500	11/30/2015	12/15/2025
883556-BY-7	THERMO FISHER SCIENTIFIC THERMO FISHER SCIENTIFIC				2FE	9,882,500	102.9440	10,294,400	10,000,000	9,883,269		769			4.100	4.169	FA	156,028		08/10/2017	08/15/2047
88428L-AA-0	THIRD POINT RE USA HOLDI TPRE 7 02/13/25				2FE	17,400,000	100.1960	17,434,104	17,400,000	17,400,000					7.000	7.000	FA	466,900	1,218,000	02/10/2015	02/13/2025
884903-AY-1	THOMSON REUTERS CORP TRICN 5 1/2 08/15/35				2FE	13,734,450	114.1690	14,271,088	12,500,000	13,565,170		(38,295)			5.500	4.776	FA	259,722	687,500	03/14/2013	08/15/2035
884903-BK-0	THOMSON REUTERS CORP TRICN 3.95 09/30/21				2FE	6,970,320	103.2940	7,230,608	7,000,000	6,987,456		3,045			3.950	4.002	MS	69,893	276,500	09/29/2011	09/30/2021
884903-BQ-7	THOMSON REUTERS CORP TRICN 4.3 11/23/23				2FE	4,969,050	105.6860	5,284,305	5,000,000	4,980,182		2,889			4.300	4.377	MN	22,694	215,000	11/14/2013	11/23/2023
884903-BV-6	THOMSON REUTERS CORP TRICN 3.35 05/15/26				2FE	8,961,300	99.1980	8,927,820	9,000,000	8,966,831		3,372			3.350	3.401	MN	38,525	301,500	05/02/2016	05/15/2026
88579Y-AH-4	3M COMPANY MMM 3 7/8 06/15/44				1FE	45,183,582	106.5820	49,395,428	46,345,000	45,239,652		23,063			3.875	4.022	JD	79,816	1,795,869	12/17/2015	06/15/2044
88579Y-AW-1	3M COMPANY MMM 3 1/8 09/19/46				1FE	14,817,600	93.7280	14,996,432	16,000,000	14,841,924		21,748			3.125	3.525	MS	141,667	500,000	01/25/2017	09/19/2046
886546-AB-6	TIFFANY & CO TIF 3.8 10/01/24				2FE	11,017,067	101.2390	11,136,268	11,000,000	11,013,094		(1,691)			3.800	3.780	AO	104,500	418,000	05/14/2015	10/01/2024
886546-AD-2	TIFFANY & CO TIF 4.9 10/01/44				2FE	22,839,589	99.9680	23,742,281	23,750,000	22,865,578		14,681			4.900	5.156	AO	290,938	1,163,750	03/30/2016	10/01/2044
887317-AD-7	TIME WARNER INC	0			2FE	529,285	125.7030	628,516	500,000	524,884		(692)			6.500	6.054	MN	4,153	32,500	03/01/2010	11/15/2036
887317-AU-9	TIME WARNER INC TIME WARNER INC	0			2FE	5,538,150	102.0750	5,103,745	5,000,000	5,523,588		(11,002)			4.650	4.004	JD	19,375	232,500	08/17/2016	06/01/2044
887317-AW-5	TIME WARNER INC TWX 3.6 07/15/25				2FE	4,988,000	100.0590	5,002,950	5,000,000	4,990,828		1,040			3.600	3.628	JJ	83,000	180,000	05/28/2015	07/15/2025
88732J-AJ-7	TIME WARNER CABLE LLC TWC 6.55 05/01/37				2FE	4,447,430	116.8430	4,568,546	3,910,000	4,368,013		(12,962)			6.550	5.554	MN	42,684	256,105	09/29/2010	05/01/2037
88732J-AL-2	TIME WARNER CABLE LLC TWC 6 3/4 07/01/18				2FE	7,861,275	102.2250	7,666,845	7,500,000	7,525,527		(48,827)			6.750	6.049	JJ	253,125	506,250	06/23/2009	07/01/2018
88732J-AS-7	TIME WARNER CABLE LLC TWC 8 1/4 04/01/19				2FE	4,967,400	106.8670	5,343,340	5,000,000	4,994,365		4,120			8.250	8.347	AO	103,125	412,500	03/23/2009	04/01/2019
88732J-AY-4	TIME WARNER CABLE LLC TWC 5 7/8 11/15/40			2	2FE	9,688,035	109.1110	9,776,381	8,960,000	9,609,456		(14,908)			5.875	5.317	MN	67,262	526,400	01/13/2012	11/15/2040
887389-AJ-3	TIMKEN CO TKR 3 7/8 09/01/24				2FE	28,775,026	100.4290	29,124,352	29,000,000	28,832,684		21,527			3.875	3.974	MS	374,583	1,123,750	11/03/2016	09/01/2024
88738T-AA-8	TIMKEN CO TKR 6 7/8 05/08/28				2FE	1,927,869	120.5720	2,212,500	1,835,000	1,901,498		(4,401)			6.875	6.392	FA	47,659	126,156	09/15/2010	05/08/2028
889175-BD-6	TOLEDO EDISON COMPANY FE 6.15 05/15/37				2FE	13,312,004	128.9310	16,443,834	12,754,000	13,233,305		(13,154)			6.150	5.824	MN	100,225	784,371	11/30/2010	05/15/2037
889175-BE-4	TOLEDO EDISON COMPANY FE 7 1/4 05/01/20				2FE	831,359	107.7400	897,476	833,000	832,544		174			7.250	7.276	MN	10,065	60,393	04/21/2009	05/01/2020
891027-AQ-7	TORCHMARK CORP TMK 3.8 09/15/22				2FE	27,556,535	103.2070	28,381,980	27,500,000	27,529,139		(5,569)			3.800	3.775	MS	307,694	1,045,000	09/18/2012	09/15/2022
891092-AE-8	TORO CO TTC 6 5/8 05/01/37				2FE	2,120,900	125.1180	2,502,364	2,000,000	2,105,873		(2,796)			6.625	6.153	MN	22,083	132,500	08/04/2011	05/01/2037
891906-AB-5	TOTAL SYSTEM SERVICES IN TSS 3 3/4 06/01/23				2FE	29,234,103	101.7080	29,749,473	29,250,000	29,240,725		1,489			3.750	3.756	JD	91,406	1,096,875	05/15/2013	06/01/2023
89233P-4X-1	TOYOTA MOTOR CREDIT CORP TOYOTA 5 02/03/31			2	1FE	20,000,000	103.9100	20,782,000	20,000,000	20,000,000					5.000	5.000	FA	413,889	1,000,000	01/28/2011	02/03/2031
89233P-7J-9	TOYOTA MOTOR CREDIT CORP TOYOTA 3 02/04/33			2	1FE	18,361,250	96.5310	17,858,217	18,500,000	18,387,966		5,769			3.000	3.050	FA	226,625	555,000	01/24/2013	02/04/2033
89236T-DR-3	TOYOTA MOTOR CREDIT CORP TOYOTA 3.2 01/11/27				1FE	14,950,350	101.4050	15,210,765	15,000,000	14,954,511		4,161			3.200	3.239	JJ	226,667	242,667	01/04/2017	01/11/2027
893045-AE-4	TRANS-ALLEGHENY INTERSTATE TRANS ALLEGHENY INTERSTATE	0			2FE	2,076,020	103.8960	2,077,912	2,000,000	2,070,841		(5,179)			3.850	3.307	JD	6,417	77,000	05/12/2017	06/01/2025
89417E-AH-2	TRAVELERS COS INC TRV 5.35 11/01/40				1FE	13,481,461	124.8920	14,260,111	11,418,000	13,322,928		(48,948)			5.350	4.206	MN	101,811	610,863	07/25/2014	11/01/2040
89417E-AJ-8	TRAVELERS COS INC TRV 4.6 08/01/43				1FE	14,232,655	115.3110	15,384,767	13,342,000	14,174,496		(17,877)			4.600	4.200	FA	255,722	613,732	07/28/2014	08/01/2043
89417E-AK-5	TRAVELERS COS INC TRV 4.3 08/25/45				1FE	21,011,280	110.2950	23,162,013	21,000,000	21,014,236		284			4.300	4.295	FA	316,050	774,000	03/10/2017	08/25/2045
89417E-AL-3	TRAVELERS COS INC TRV 3 3/4 05/15/46				1FE	6,979,080	102.0810	7,145,649	7,000,000	6,979,705		393			3.750	3.767	MN	33,542	262,500	05/06/2016	05/15/2046
89417E-AM-1	TRAVELERS COS INC TRV 4 05/30/47				1FE	4,978,300	105.8720	5,293,590	5,000,000	4,978,576		276			4.000	4.025	MN	17,222	104,444	05/15/2017	05/30/2047
89566E-AD-0	TRISTATE GEN&TRANS ASSN TRISTA 6 06/15/40				1FE	32,129,480	130.3170	40,398,332	31,000,000	32,045,876		(25,811)			6.000	5.721	JD	82,667	1,860,000	09/24/2013	06/15/2040
89566E-B@-6	TRI-STATE GENERATION AND TRANS				1FE	16,000,000	104.4230	16,707,680	16,000,000	16,000,000					4.450	4.450	AO	178,000	712,000	10/31/2014	10/01/2045
896239-AA-8	TRIMBLE INC TRMB 4 3/4 12/01/24				2FE	14,880,750	107.2880	16,093,200	15,000,000	14,911,902		10,490			4.750	4.851	JD	59,375	712,500	11/19/2014	12/01/2024
896522-AH-2	TRINITY INDUSTRIES INC TRN 4.55 10/01/24				2FE	19,109,980	99.6440	18,932,417	19,000,000	19,103,141		(8,367)			4.550	4.456	AO	216,125	591,500	04/19/2017	10/01/2024
89838L-AF-1	TRUSTEES OF BOSTON COLL BOSCOL 3.993 07/01/47				1FE	17,000,000	107.5480	18,283,126	17,000,000	17,000,000					3.993	3.993	JJ	339,405	284,723	01/24/2017	07/01/2047
898813-AK-6	TUCSON ELECTRIC POWER CO FTSCN 5.15 11/15/21			2	1FE	32,930,940	108.0510	33,495,872	31,000,000	31,841,404		(212,957)			5.150	4.326	MN	203,997	1,596,500	06/04/2012	11/15/2021
90131H-AY-1	21ST CENTURY FOX AMERICA FOXA 7.43 10/01/26				2FE	3,085,758	128.1520	3,421,661	2,670,000	3,009,084		(29,366)			7.430	5.576	AO	49,595	198,381	04/06/2015	10/01/2026
90131H-BA-2	21ST CENTURY FOX AMERICA FOXA 7.3 04/30/28				2FE	11,049,020	126.4120	12,641,170	10,000,000	10,894,836		(60,642)			7.300	6.118	AO	123,694	730,000	04/30/2015	04/30/2028
90131H-BD-6	21ST CENTURY FOX AMERICA FOXA 6.55 03/15/33				2FE	9,215,423	130.8200	11,773,764	9,000,000	9,196,377		(7,517)			6.550	6.325	MS	173,575	589,500	04/06/2015	03/15/2033
90131H-BM-6	21ST CENTURY FOX AMERICA FOXA 6 3/4 01/09/38				2FE	7,661,829	134.1000	9,386,965	7,000,000	7,621,638		(15,778)			6.750	5.983	JJ	225,750	472,500	04/06/2015	01/09/2038
90131H-BW-4	21ST CENTURY FOX AMERICA FOXA 3.7 10/15/25				2FE	3,990,616	104.3930	4,175,736	4,000,000	3,992,366		831			3.700	3.728	AO	31,244	148,000	01/15/2016	10/15/2025
902494-AT-0	TYSON FOODS INC TSN 4 1/2 06/15/22			2	2FE	25,330,700	106.7570	26,689,200	25,000,000	25,165,461		(35,541)			4.500	4.325	JD	50,000	1,125,000	11/08/2013	06/15/2022
902494-AX-1	TYSON FOODS INC	0			2FE	2,492,400	105.3150	2,632,880	2,500,000	2,494,662		692			3.950	3.987	FA	37,306	98,750	08/05/2014	08/15/2024
902494-BD-4	TYSON FOODS INC TYSON FOODS INC				2FE	19,883,200	109.0800	21,815,900	20,000,000	19,884,277		1,077			4.550	4.586	JD	73,306	455,000	05/23/2017	06/02/2047
90265E-AG-5	UDR INC UDR 4 5/8 01/10/22				2FE	18,718,785	105.9100	19,858,088	18,750,000	18,735,603		3,163			4.625	4.646	JJ	411,914	867,188	01/05/2012	01/10/2022
90265E-AL-4	UDR INC UDR 2.95 09/01/26				2FE	7,000,000	95.6950	6,698,671	7,000,000	7,000,000					2.950	2.950	MS	68,833	211,089	08/16/2016	09/01/2026
90265E-AM-2	UDR INC UDR INC				2FE	4,988,200	100.0730	5,003,665	5,000,000	4,988,801		601			3.500	3.528	JJ	94,792		06/07/2017	07/01/2027
902691-A#-1	UGI UTILITIES INC UGI UTILITIES				1	8,000,000	104.2170	8,337,360	8,000,000	8,000,000					4.120	4.120	MS	83,316	329,600	09/30/2016	09/30/2046
902691-AE-4	UGI UTILITIES INC UGI 6.206 09/30/36				1FE	2,136,493	127.4940	2,651,867	2,080,000	2,127,834		(1,353)			6.206	6.000	MS	32,630	129,085	03/23/2010	09/30/2036
902691-B*-4	UGI UTILITIES INC UGI UTILITIES INC				1	6,000,000	104.2050	6,252,300	6,000,000	6,000,000					4.120	4.120	AO	41,887	247,200	10/31/2016	10/31/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
902748-AA-0	UIL HOLDINGS CORP AGR 4 5/8 10/01/20				2FE	4,215,000	104.7220	4,188,860	4,000,000	4,079,296		(26,843)			4.625	3.858	AO	46,250	185,000	06/25/2012	10/01/2020
902753-AA-0	UIRC - GSA IV LLC	0		4	1	4,425,203	104.6490	4,630,931	4,425,203	4,425,203					5.000	5.053	MON		74,761	09/23/2014	12/05/2034
902917-AH-6	WASTE MANAGEMENT INC WM 7 07/15/28				2FE	11,160,966	130.5000	13,049,990	10,000,000	10,727,916		(48,520)			7.000	6.053	JJ	322,778	700,000	05/15/2007	07/15/2028
904311-AA-5	UNDER ARMOUR INC UA 3 1/4 06/15/26				3FE	15,039,840	87.2950	13,094,250	15,000,000	15,035,887		(3,639)			3.250	3.217	JD	21,667	487,500	10/11/2016	06/15/2026
904764-AS-6	UNILEVER CAPITAL CORP UNANA 3.1 07/30/25				1FE	14,825,700	101.1400	15,171,030	15,000,000	14,862,897		15,722			3.100	3.237	JJ	195,042	465,000	07/28/2015	07/30/2025
906548-CJ-9	UNION ELECTRIC CO AEE 3.9 09/15/42				1FE	19,894,800	104.8660	20,973,140	20,000,000	19,905,769		2,226			3.900	3.930	MS	229,667	780,000	09/06/2012	09/15/2042
906548-CL-4	UNION ELECTRIC CO AEE 3.65 04/15/45				1FE	3,993,460	101.5470	4,061,876	4,000,000	3,993,789		152			3.650	3.659	AO	30,822	146,000	06/20/2016	04/15/2045
907818-DA-3	UNION PACIFIC CORP UNP 5.7 08/15/18				1FE	4,868,150	102.1720	5,108,615	5,000,000	4,988,953		16,953			5.700	6.068	FA	107,667	285,000	01/29/2009	08/15/2018
907818-DD-7	UNION PACIFIC CORP UNP 6 1/8 02/15/20				1FE	4,980,350	107.6750	5,383,770	5,000,000	4,995,106		2,098			6.125	6.175	FA	115,694	306,250	02/17/2009	02/15/2020
907818-DN-5	UNION PACIFIC CORP UNP 2 3/4 04/15/23				1FE	9,787,500	100.3830	10,038,290	10,000,000	9,878,588		20,887			2.750	3.000	AO	58,056	275,000	05/31/2013	04/15/2023
907818-DU-9	UNION PACIFIC CORP UNP 4 3/4 12/15/43				1FE	17,176,300	115.7360	19,675,154	17,000,000	17,166,507		(3,497)			4.750	4.683	JD	35,889	807,500	07/24/2014	12/15/2043
907818-EJ-3	UNION PACIFIC CORP UNP 4.05 03/01/46				1FE	4,934,100	107.5180	5,375,910	5,000,000	4,936,232		1,182			4.050	4.127	MS	67,500	202,500	02/25/2016	03/01/2046
907818-EN-4	UNION PACIFIC CORP UNP 4 04/15/47				1FE	9,865,500	109.2710	10,927,050	10,000,000	9,867,343		1,843			4.000	4.078	AO	84,444	211,111	03/29/2017	04/15/2047
90919W-AA-8	UNISON GROUND LEASE FUND UNITOW 2.981 03/15/20				1FE	5,000,000	96.5290	4,826,444	5,000,000	5,000,000					2.981	3.000	MON	6,624	149,050	03/12/2013	03/16/2020
90919W-AC-4	UNISON GROUND LEASE FUND UNITOW 3.721 03/15/20				1FE	10,000,000	100.7950	10,079,500	10,000,000	10,000,000					3.721	3.750	MON	16,538	372,100	03/11/2013	03/16/2020
90932D-AA-3	UNITED AIR 2016-2 A PTT UAL 3.1 10/07/28				1FE	24,000,000	97.9260	23,502,240	24,000,000	24,000,000					3.100	3.100	AO	173,600	764,667	09/13/2016	10/07/2028
90932L-AB-3	UNITED AIR 2015-1 A PTT UAL 3.7 12/01/22				1FE	4,000,000	102.3850	4,095,384	4,000,000	4,000,000					3.700	3.700	JD	12,333	148,000	11/02/2015	12/01/2022
90964*-AH-8	COKE UNITED COKE UNITED				2FE	12,000,000	102.6360	12,316,320	12,000,000	12,000,000					4.240	4.240	JD	14,133	508,800	12/21/2016	12/21/2031
910637-N#-0	UNITED ILLUMINATING CO				1	4,000,000	109.2170	4,368,680	4,000,000	4,000,000					6.260	6.260	MS	80,684	250,400	09/05/2007	09/05/2022
910637-P*-2	UNITED ILLUMINATING CO				1	3,000,000	109.5360	3,286,080	3,000,000	3,000,000					6.260	6.260	JD	13,042	187,800	12/06/2007	12/06/2022
911312-AJ-5	UNITED PARCEL SERVICE UPS 6.2 01/15/38				1FE	10,276,855	136.5040	12,054,659	8,831,000	10,063,776		(34,809)			6.200	5.081	JJ	252,468	547,522	11/10/2010	01/15/2038
911312-AN-6	UNITED PARCEL SERVICE UPS 4 7/8 11/15/40			2	1FE	24,368,600	119.7200	29,929,950	25,000,000	24,446,744		12,662			4.875	5.039	MN	155,729	1,218,750	11/09/2010	11/15/2040
911312-AZ-9	UNITED PARCEL SERVICE UPS 3.4 11/15/46				1FE	14,868,450	97.0960	14,564,370	15,000,000	14,871,760		2,878			3.400	3.447	MN	65,167	539,750	10/19/2016	11/15/2046
91159H-HM-5	US BANCORP USB 3.1 04/27/26				1FE	13,989,220	98.9060	13,846,784	14,000,000	13,990,816		953			3.100	3.109	AO	77,156	434,000	04/21/2016	04/27/2026
91159H-HM-5	US BANCORP USB 3.1 04/27/26	0			1FE	4,996,150	98.9060	4,945,280	5,000,000	4,996,720		341			3.100	3.109	AO	27,555	155,000	04/21/2016	04/27/2026
91159H-HR-4	US BANCORP USB 3.15 04/27/27				1FE	15,990,400	100.1510	16,024,160	16,000,000	15,990,961		561			3.150	3.157	AO	89,600	252,000	04/24/2017	04/27/2027
91159J-AA-4	US BANCORP USB 2.95 07/15/22				1FE	29,431,161	101.0780	29,926,252	29,607,000	29,516,477		18,339			2.950	3.023	JJ	402,737	873,407	01/31/2013	07/15/2022
91169#-AA-0	US COLD STORAGE INC				2	8,000,000	100.4050	8,032,400	8,000,000	8,000,000					6.110	6.110	FA	176,511	488,800	02/21/2008	02/21/2018
913017-BP-3	UNITED TECHNOLOGIES CORP UTX 6 1/8 07/15/38				1FE	17,909,403	132.9250	20,271,078	15,250,000	17,574,059		(64,335)			6.125	4.935	JJ	430,707	934,063	11/14/2013	07/15/2038
913017-BS-7	UNITED TECHNOLOGIES CORP UTX 5.7 04/15/40				1FE	9,977,200	127.3150	12,731,520	10,000,000	9,981,224		410			5.700	5.715	AO	120,333	570,000	02/23/2010	04/15/2040
913017-BT-5	UNITED TECHNOLOGIES CORP UTX 4 1/2 06/01/42				1FE	9,876,700	110.5500	11,054,990	10,000,000	9,888,981		2,433			4.500	4.576	JD	37,500	450,000	05/24/2012	06/01/2042
913017-CP-2	UNITED TECHNOLOGIES CORP UTX 4.05 05/04/47				1FE	5,983,440	104.7450	6,284,718	6,000,000	5,983,630		190			4.050	4.066	MN	38,475	121,500	05/01/2017	05/04/2047
91324P-AR-3	UNITEDHEALTH GROUP INC UNH 5.8 03/15/36				1FE	13,343,720	129.4690	18,125,702	14,000,000	13,448,950		15,709			5.800	6.160	MS	239,089	812,000	07/29/2010	03/15/2036
91324P-BK-7	UNITEDHEALTH GROUP INC UNH 6 7/8 02/15/38				1FE	4,925,500	144.3700	7,218,495	5,000,000	4,936,239		1,418			6.875	6.994	FA	129,861	343,750	02/07/2008	02/15/2038
91324P-BN-1	UNITEDHEALTH GROUP INC UNH 5.7 10/15/40			2	1FE	5,041,080	128.3960	5,777,816	4,500,000	4,994,716		(12,065)			5.700	4.885	AO	54,150	256,500	11/01/2013	10/15/2040
91324P-BQ-4	UNITEDHEALTH GROUP INC UNH 5.95 02/15/41				1FE	4,254,600	132.1030	5,284,136	4,000,000	4,227,977		(4,797)			5.950	5.511	FA	89,911	238,000	07/14/2011	02/15/2041
91324P-CD-2	UNITEDHEALTH GROUP INC UNH 4 1/4 03/15/43			2	1FE	14,796,600	108.3120	16,246,770	15,000,000	14,814,795		768			4.250	4.331	MS	187,708	637,500	02/25/2013	03/15/2043
91324P-CQ-3	UNITEDHEALTH GROUP INC UNH 4 5/8 07/15/35				1FE	7,999,040	115.3360	9,226,904	8,000,000	7,999,040					4.625	4.626	JJ	170,611	370,000	07/21/2015	07/15/2035
91324P-CX-8	UNITEDHEALTH GROUP INC UNH 4.2 01/15/47				1FE	9,925,300	108.7340	10,873,390	10,000,000	9,926,346		1,046			4.200	4.244	JJ	193,667	239,167	12/15/2016	01/15/2047
914886-AB-2	UNIV OF SOUTHERN CALIFOR USCTRJ 3.028 10/01/39				1FE	29,966,600	95.5870	28,676,100	30,000,000	29,968,127		1,142			3.028	3.035	AO	227,100	1,006,810	09/09/2016	10/01/2039
914886-AC-0	UNIV OF SOUTHERN CALIFOR USCTRJ 3.841 10/01/47				1FE	5,000,000	106.8660	5,343,300	5,000,000	5,000,000					3.841	3.841	AO	48,013	86,956	04/10/2017	10/01/2047
918204-AR-9	VF CORP VFC 6 10/15/33				1FE	5,378,985	122.4160	6,549,251	5,350,000	5,373,775		(910)			6.000	5.956	AO	67,767	321,000	09/30/2010	10/15/2033
918204-AT-5	VF CORP VFC 6.45 11/01/37				1FE	23,623,221	130.8410	26,365,810	20,151,000	23,111,308		(83,313)			6.450	5.249	MN	216,623	1,299,740	10/29/2010	11/01/2037
91913Y-AE-0	VALERO ENERGY CORP VLO 7 1/2 04/15/32				2FE	7,633,391	134.3820	8,902,808	6,625,000	7,438,865		(34,642)			7.500	6.192	AO	104,896	496,875	05/06/2011	04/15/2032
91913Y-AL-4	VALERO ENERGY CORP VLO 6 5/8 06/15/37				2FE	4,247,240	132.3020	5,292,064	4,000,000	4,217,120		(5,678)			6.625	6.143	JD	11,778	265,000	09/13/2011	06/15/2037
91913Y-AS-9	VALERO ENERGY CORP VLO 3.65 03/15/25				2FE	9,970,900	103.0600	10,305,950	10,000,000	9,978,020		2,619			3.650	3.685	MS	107,472	365,000	03/10/2015	03/15/2025
91913Y-AT-7	VALERO ENERGY CORP VLO 4.9 03/15/45				2FE	4,979,700	114.4390	5,721,970	5,000,000	4,980,612		334			4.900	4.926	MS	72,139	245,000	03/10/2015	03/15/2045
91913Y-AU-4	VALERO ENERGY CORP VLO 3.4 09/15/26				2FE	3,986,200	100.0650	4,002,604	4,000,000	3,987,751		1,196			3.400	3.441	MS	40,044	137,133	09/07/2016	09/15/2026
91914J-AA-0	VALERO ENERGY PARTNERS VLP 4 3/8 12/15/26				2FE	20,103,450	104.2430	20,848,520	20,000,000	20,095,854		(7,336)			4.375	4.310	JD	38,889	889,583	03/20/2017	12/15/2026
91927#-AA-3	VALLEY HEALTH VALLEY HEALTH				1	9,000,000	96.3860	8,674,740	9,000,000	9,000,000					4.000	4.000	MON	28,000	360,000	10/25/2016	03/03/2043
91927#-AA-3	VALLEY HEALTH VALLEY HEALTH	0			1	4,000,000	96.3860	3,855,440	4,000,000	4,000,000					4.000	4.000	MON	12,444	160,000	10/25/2016	03/03/2043
920253-AF-8	VALMONT INDUSTRIES INC VMI 5 10/01/44				2FE	29,955,450	104.0400	31,211,910	30,000,000	29,958,180		727			5.000	5.009	AO	375,000	1,500,000	09/08/2014	10/01/2044
92239M-C#-6	VECTREN UTILITY HOLDINGS VECTREN UTILITY HOLDINGS				1Z	15,000,000	103.6200	15,543,000	15,000,000	15,000,000					3.900	3.900	JD	26,000	585,000	12/15/2015	12/15/2035
92276M-AW-5	VENTAS REALTY LP/CAP CRP VTR 4 3/4 06/01/21			2	2FE	5,150,773	106.1610	5,454,552	5,138,000	5,149,537		(3,913)			4.750	4.663	JD	20,338	244,055	01/28/2015	06/01/2021
92276M-AX-3	VENTAS REALTY LP/CAP CRP VTR 4 1/4 03/01/22				2FE	14,733,841	104.8070	15,259,885	14,560,000	14,692,085		(29,154)			4.250	4.009	MS	206,267	618,800	02/18/2016	03/01/2022
92277G-AG-2	VENTAS REALTY LP VTR 4 1/8 01/15/26				2FE	6,945,260	104.2660	7,298,592	7,000,000	6,956,013		4,510			4.125	4.218	JJ	133,146	288,750	07/09/2015	01/15/2026
92277G-AJ-6	VENTAS REALTY LP VTR 3 1/4 10/15/26				2FE	4,990,550	96.9340	4,846,710	5,000,000	4,992,474		829			3.250	3.270	AO	34,306	173,333	09/14/2016	10/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
92277G-AJ-6	VENTAS REALTY LP VTR 3 1/4 10/15/26	0			2FE	1,996,220	96.9340	1,938,684	2,000,000	1,996,670		357			3.250	3.270	AO	13,722	69,334	09/14/2016	10/15/2026
92343V-BE-3	VERIZON COMMUNICATIONS VZ 4 3/4 11/01/41				2FE	7,971,750	102.1420	7,660,620	7,500,000	7,919,397		(9,848)			4.750	4.370	MN	59,375	356,250	01/13/2012	11/01/2041
92343V-DC-5	VERIZON COMMUNICATIONS VZ 4 1/8 08/15/46				2FE	6,996,290	92.4700	6,472,879	7,000,000	6,996,290					4.125	4.128	FA	109,083	299,979	07/27/2016	08/15/2046
92343V-DC-5	VERIZON COMMUNICATIONS VZ 4 1/8 08/15/46	0			2FE	4,997,350	92.4700	4,623,485	5,000,000	4,997,350					4.125	4.128	FA	77,917	214,271	07/27/2016	08/15/2046
92343V-DD-3	VERIZON COMMUNICATIONS VZ 2 5/8 08/15/26	0			2FE	4,987,250	94.1740	4,708,680	5,000,000	4,988,825		1,139			2.625	2.654	FA	49,583	136,354	07/27/2016	08/15/2026
92343V-DY-7	VERIZON COMMUNICATIONS BASIC				2FE	10,449,100	104.3900	10,438,960	10,000,000	10,448,662		(438)			4.125	3.549	MS	120,313		12/22/2017	03/16/2027
92343V-EJ-9	VERIZON COMMUNICATIONS VERIZON COMMUNICATIONS				1	9,597,879	124.1620	8,536,158	6,875,000	9,588,515		(9,364)			6.800	2.681	MN	20,778		12/15/2017	05/01/2029
92343V-EL-4	VERIZON COMMUNICATIONS VERIZON COMMUNICATIONS				1FE	6,247,959	131.9560	7,215,338	5,468,000	6,246,225		(1,733)			7.875	6.358	JJ	19,138		12/15/2017	07/01/2032
925524-AV-2	CBS CORP CBS 5 1/2 05/15/33				2FE	13,599,898	109.9290	14,565,553	13,250,000	13,541,997		(13,044)			5.500	5.282	MN	93,118	728,750	04/25/2012	05/15/2033
925524-AX-8	CBS CORP VIA 6 7/8 04/30/36				2FE	2,295,080	114.4610	2,289,216	2,000,000	2,249,209		(7,507)			6.875	5.765	AO	23,299	137,500	09/16/2010	04/30/2036
92553P-AC-6	VIACOM INC VIA 6 3/4 10/05/37				2FE	2,702,500	106.4190	2,660,478	2,500,000	2,676,934		(4,514)			6.750	6.127	AO	40,313	168,750	04/13/2011	10/05/2037
92553P-AL-6	VIACOM INC VIA 4 1/2 02/27/42				2FE	12,255,400	87.5420	10,942,800	12,500,000	12,280,950		4,854			4.500	4.621	FA	193,750	562,500	05/04/2012	02/27/2042
927804-FB-5	VIRGINIA ELEC & POWER CO D 6 05/15/37				2FE	17,275,461	131.4200	20,107,260	15,300,000	16,970,381		(49,646)			6.000	5.106	MN	117,300	918,000	11/09/2010	05/15/2037
927804-FU-3	VIRGINIA ELEC & POWER CO D 3.15 01/15/26				1FE	13,998,740	100.9860	14,137,998	14,000,000	13,998,965		111			3.150	3.151	JJ	203,350	441,000	01/12/2016	01/15/2026
92783#-AA-4	VIRGINIA INTERNATIONAL GATEWAY			4	1FE	4,851,807	103.4020	5,016,865	4,851,807	4,851,807					3.930	3.949	MJSD	530	206,407	08/22/2014	06/30/2030
92826C-AE-2	VISA INC V 4.15 12/14/35				1FE	49,068,110	110.9860	53,273,136	48,000,000	49,011,141		(41,145)			4.150	3.978	JD	94,067	1,992,000	08/02/2016	12/14/2035
92890H-AC-6	WEA FINANCE LLC/WESTFIEL WFDAU 3 3/4 09/17/24				2FE	19,972,750	102.6180	20,523,560	20,000,000	19,980,606		2,492			3.750	3.766	MS	216,667	750,000	09/12/2014	09/17/2024
929160-AV-1	VULCAN MATERIALS CO VULCAN MATERIALS CO				2FE	14,943,600	101.9620	15,294,225	15,000,000	14,944,092		492			4.500	4.523	JD	30,000	337,500	06/12/2017	06/15/2047
92927K-A#-9	WABCO HOLDINGS INC				2	16,000,000	97.0600	15,529,600	16,000,000	16,000,000					3.180	3.180	JD	8,480	763,200	06/25/2015	06/25/2027
92931B-AC-0	INTEGRYS HOLDING INC WEC 0 12/01/66				2FE	11,460,105	98.5000	11,812,120	11,992,000	11,480,721		277			3.600	6.402	JD	35,976	394,610	10/11/2011	12/01/2066
92936U-AE-9	WP CAREY INC WPC 4 1/4 10/01/26				2FE	14,962,400	102.1890	15,328,305	15,000,000	14,966,776		3,348			4.250	4.281	AO	159,375	671,146	09/09/2016	10/01/2026
92937W-AA-2	WCP ISSUER LLC WCPTOW 3.819 08/15/20			4	1FE	14,469,474	101.8600	14,738,606	14,469,474	14,469,474					3.819	3.849	MON	24,560	276,344	08/01/2013	08/15/2020
92937W-AC-8	WCP ISSUER LLC WCPTOW 4.557 08/15/20				1FE	8,830,000	103.8950	9,173,917	8,830,000	8,830,000					4.557	4.557	MON	17,884	465,953	08/01/2013	08/15/2020
929903-AM-4	WACHOVIA CORP WFC 5 1/2 08/01/35				1FE	9,900,360	119.7370	12,931,585	10,800,000	10,046,579		23,284			5.500	6.155	FA	247,500	594,000	06/09/2010	08/01/2035
931142-CB-7	WAL-MART STORES INC WMT 5 1/4 09/01/35				1FE	34,310,910	126.2350	42,397,388	33,586,000	34,185,757		(20,625)			5.250	5.095	MS	587,755	1,763,265	05/27/2011	09/01/2035
931142-CK-7	WAL-MART STORES INC WMT 6 1/2 08/15/37				1FE	3,649,680	144.8260	4,344,789	3,000,000	3,549,697		(16,158)			6.500	5.021	FA	73,667	195,000	10/15/2010	08/15/2037
931142-CM-3	WAL-MART STORES INC WMT 6.2 04/15/38				1FE	12,199,920	141.1390	16,936,644	12,000,000	12,170,757		(4,189)			6.200	6.077	AO	157,067	744,000	04/06/2009	04/15/2038
931142-DK-6	WAL-MART STORES INC WMT 4 3/4 10/02/43				1FE	9,756,990	123.2170	11,089,503	9,000,000	9,708,800		(14,956)			4.750	4.244	AO	105,688	427,500	07/24/2014	10/02/2043
931427-AB-4	WALGREENS BOOTS ALLIANCE WBA 4 1/2 11/18/34				2FE	9,968,550	104.4520	10,445,190	10,000,000	9,971,797		1,091			4.500	4.524	MN	53,750	450,000	11/10/2014	11/18/2034
931427-AC-2	WALGREENS BOOTS ALLIANCE WBA 4.8 11/18/44				2FE	9,998,400	107.2400	10,724,010	10,000,000	9,998,481		27			4.800	4.801	MN	57,333	480,000	11/06/2014	11/18/2044
93884P-CM-0	WASHINGTON GAS LIGHT CO WGL 6.57 02/22/27				1FE	4,344,110	123.3760	5,243,497	4,250,000	4,312,786		(4,924)			6.570	6.355	MS	82,216	279,225	02/22/2010	02/22/2027
93884P-DT-4	WASHINGTON GAS LIGHT CO WGL 5.211 12/03/40				1FE	25,000,000	120.7550	30,188,750	25,000,000	25,000,000					5.211	5.212	MS	383,588	1,302,750	11/30/2010	12/03/2040
93884P-DW-7	WASHINGTON GAS LIGHT CO WGL 3.796 09/15/46				1FE	10,000,000	103.1090	10,310,920	10,000,000	10,000,000					3.796	3.796	MS	111,771	378,546	09/13/2016	09/15/2046
939640-AD-0	GRAHAM HOLDINGS CO GHC 7 1/4 02/01/19				3FE	9,005,620	103.6690	9,330,183	9,000,000	8,995,500		3,859			7.250	7.225	FA	271,875	652,500	01/29/2009	02/01/2019
939653-AM-3	WASHINGTON REIT WRE 3.95 10/15/22				2FE	16,949,160	102.1330	17,362,610	17,000,000	16,973,595		4,903			3.950	3.986	AO	141,761	671,500	09/13/2012	10/15/2022
94106L-AY-5	WASTE MANAGEMENT INC WM 2.9 09/15/22				2FE	19,244,390	100.8250	21,173,229	21,000,000	19,996,759		190,051			2.900	4.025	MS	179,317	609,000	01/08/2014	09/15/2022
94106L-BC-2	WASTE MANAGEMENT INC WM 4.1 03/01/45				2FE	2,014,440	107.1580	2,143,158	2,000,000	2,014,273		(167)			4.100	4.056	MS	27,333	41,000	03/22/2017	03/01/2045
942683-AF-0	ACTAVIS INC AGN 3 1/4 10/01/22				2FE	23,740,034	100.1660	24,085,820	24,046,000	23,864,491		33,227			3.250	3.419	AO	195,374	781,495	09/11/2013	10/01/2022
948741-AM-5	WEINGARTEN REALTY INVEST WRI 3 1/4 08/15/26				2FE	4,957,750	96.3390	4,816,935	5,000,000	4,962,823		3,670			3.250	3.350	FA	61,389	164,306	08/02/2016	08/15/2026
949480-AQ-3	WELLESLEY COLLEGE WELCOL 4.046 07/01/33			4	1FE	13,985,000	107.8420	15,081,704	13,985,000	13,985,000					4.046	4.046	JJ	282,917	565,833	03/29/2012	07/01/2033
94973V-AH-0	ANTHEM INC ANTM 5.95 12/15/34				2FE	4,415,083	125.3670	5,415,872	4,320,000	4,398,720		(2,679)			5.950	5.780	JD	11,424	257,040	07/22/2010	12/15/2034
94973V-AN-7	ANTHEM INC ANTM 6 3/8 06/15/37				2FE	14,934,150	133.1630	19,974,495	15,000,000	14,945,450		1,383			6.375	6.408	JD	42,500	956,250	06/05/2007	06/15/2037
94973V-AX-5	ANTHEM INC ANTM 3 1/8 05/15/22				2FE	10,102,800	100.9500	10,094,990	10,000,000	10,050,848		(10,730)			3.125	3.000	MN	39,931	312,500	11/02/2012	05/15/2022
949746-RG-8	WELLS FARGO & COMPANY WELLS FARGO & CO	0			2FE	1,920,000	107.0950	2,141,900	2,000,000	1,920,000					5.900	6.146	JD	5,244	118,000	02/11/2016	01/01/9999
949746-RW-3	WELLS FARGO & COMPANY WFC 3 04/22/26				1FE	4,982,850	98.1850	4,909,230	5,000,000	4,985,401		1,523			3.000	3.040	AO	28,750	150,000	04/15/2016	04/22/2026
94974B-FN-5	WELLS FARGO & COMPANY WFC 4 1/8 08/15/23				1FE	9,911,500	105.0560	10,505,640	10,000,000	9,944,031		8,647			4.125	4.238	FA	155,833	412,500	01/10/2014	08/15/2023
94980V-AG-3	WELLS FARGO BANK NA WFC 5.95 08/26/36				1FE	14,052,189	127.8500	15,527,322	12,145,000	13,783,880		(53,132)			5.950	4.843	FA	250,912	722,628	05/03/2012	08/26/2036
95040Q-AC-8	WELLTOWER INC HCN 4 1/4 04/01/26				2FE	9,922,700	104.4450	10,444,520	10,000,000	9,934,760		6,450			4.250	4.165	AO	106,250	425,000	05/17/2017	04/01/2026
95040Q-AC-8	WELLTOWER INC HCN 4 1/4 04/01/26	0			2FE	3,147,540	104.4450	3,133,356	3,000,000	3,138,922		(8,618)			4.250	4.165	AO	31,875	63,750	05/17/2017	04/01/2026
95709T-AJ-9	WESTAR ENERGY INC WR 4.1 04/01/43				1FE	6,613,384	107.5380	6,790,993	6,315,000	6,594,920		(6,493)			4.100	3.825	AO	64,729	258,915	12/29/2014	04/01/2043
95709T-AL-4	WESTAR ENERGY INC WR 3 1/4 12/01/25				1FE	31,961,042	100.8280	32,169,014	31,905,000	31,951,242		(5,065)			3.250	3.229	JD	86,409	1,036,913	12/03/2015	12/01/2025
957576-AA-9	WESTERN & SOUTHERN FIN WSFIN 5 3/4 07/15/33				1FE	38,539,800	121.6530	46,228,254	38,000,000	38,466,342		(18,391)			5.750	5.630	JJ	1,007,528	2,185,000	09/10/2013	07/15/2033
958102-AJ-4	WESTERN DIGITAL CORP WESTEN DIGITAL CORPORATION	0			2FE	5,445,000	108.0500	5,402,500	5,000,000	5,364,575		(57,996)			7.375	5.746	AO	92,188	368,750	08/02/2016	04/01/2023
958254-AB-0	WESTERN GAS PARTNERS WES 4 07/01/22			2	2FE	16,003,550	101.8070	16,289,088	16,000,000	16,000,742		(793)			4.000	3.995	JJ	320,000	640,000	10/09/2012	07/01/2022
958254-AE-4	WESTERN GAS PARTNERS WESTERN GAS PARTNERS	0			2FE	3,986,640	100.1480	4,005,936	4,000,000	3,988,058		1,418			3.950	3.997	JD	13,167	158,000	01/26/2017	06/01/2025
959802-AH-2	WESTERN UNION CO/THE WU 6.2 11/17/36				2FE	9,441,630	107.7720	9,699,453	9,000,000	9,385,476		(10,999)			6.200	5.823	MN	68,200	558,000	01/13/2012	11/17/2036
959802-AM-1	WESTERN UNION CO/THE WU 6.2 06/21/40				2FE	26,745,510	106.6740	28,802,007	27,000,000	26,764,929		4,462			6.200	6.272	JD	46,500	1,674,000	12/02/2013	06/21/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
960386-AL-4	WABTEC WAB 3.45 11/15/26				2FE	10,031,750	97.5980	9,759,780	10,000,000	10,031,101		(649)			3.450	3.409	MN	44,083	172,500	08/31/2017	11/15/2026
960413-AF-9	WESTLAKE CHEMICAL CORP WLK 3.6 07/15/22			2	2FE	14,526,918	101.6690	14,979,896	14,734,000	14,607,484		23,828			3.600	3.800	JJ	244,584	530,424	06/05/2015	07/15/2022
960413-AT-9	WESTLAKE CHEMICAL CORP WLK 3.6 08/15/26				2FE	29,752,539	101.1750	30,352,620	30,000,000	29,768,821		16,282			3.600	3.705	FA	408,000	540,000	05/26/2017	08/15/2026
96145D-AC-9	WESTROCK CO WESTROCK CO				2FE	9,995,600	99.2770	9,927,740	10,000,000	9,995,824		224			3.375	3.380	MS	119,063		08/21/2017	09/15/2027
96145D-AC-9	WESTROCK CO WESTROCK CO	0			2FE	2,998,680	99.2770	2,978,322	3,000,000	2,998,747		67			3.375	3.380	MS	35,718		08/21/2017	09/15/2027
961548-AV-6	WESTROCK MWV LLC WRK 8.2 01/15/30				2FE	10,050,570	140.3810	11,932,419	8,500,000	9,564,778		(56,206)			8.200	6.670	JJ	321,394	697,000	10/19/2005	01/15/2030
963320-AR-7	WHIRLPOOL CORP WHR 4 03/01/24				2FE	9,009,050	105.0620	9,455,544	9,000,000	9,006,030		(849)			4.000	3.988	MS	120,000	360,000	02/24/2014	03/01/2024
96332H-CE-7	WHIRLPOOL CORP WHR 4.7 06/01/22				2FE	12,481,250	107.3520	13,418,975	12,500,000	12,490,637		1,866			4.700	4.719	JD	48,958	587,500	05/29/2012	06/01/2022
96332H-CF-4	WHIRLPOOL CORP WHR 3.7 03/01/23				2FE	7,744,661	103.1210	8,095,006	7,850,000	7,786,893		10,761			3.700	3.872	MS	96,817	290,450	11/21/2013	03/01/2023
968247-A*-7	WILIAN HOLDING COMPANY				2Z	10,000,000	101.8210	10,182,100	10,000,000	10,000,000					7.190	7.190	JD	21,969	719,000	06/30/2008	06/20/2018
96928*-FV-4	WILLIAM BLAIR & COMPANY CTL			4	1	14,584,999	101.6060	14,819,234	14,584,999	14,584,999					4.090	4.125	MON	26,512	596,527	09/30/2014	10/15/2044
96949L-AB-1	WILLIAMS PARTNERS LP WPZ 4 09/15/25				2FE	6,871,480	102.5920	7,181,405	7,000,000	6,899,615		10,818			4.000	4.220	MS	82,444	280,000	05/05/2015	09/15/2025
96950F-AF-1	WILLIAMS PARTNERS LP WPZ 6.3 04/15/40				2FE	16,383,350	123.3620	18,504,345	15,000,000	16,222,221		(26,977)			6.300	5.652	AO	199,500	945,000	06/24/2011	04/15/2040
96950F-AJ-3	WILLIAMS PARTNERS LP WPZ 3.35 08/15/22				2FE	7,430,980	100.8880	8,071,032	8,000,000	7,673,151		62,598			3.350	4.335	FA	101,244	268,000	11/13/2013	08/15/2022
970648-AF-8	WILLIS NORTH AMERICA INC WLTW 3.6 05/15/24				2FE	9,991,400	101.5870	10,158,730	10,000,000	9,992,076		676			3.600	3.614	MN	46,000	179,000	05/11/2017	05/15/2024
97263B-AA-1	WILTON RE FINANCE LLC WILTON 5 7/8 03/30/33			2	2FE	15,618,125	105.3890	15,834,697	15,025,000	15,428,525		(65,504)			5.875	5.280	MS	223,132	882,719	07/16/2015	03/30/2033
976657-AG-1	WEC ENERGY GROUP INC WEC 6.2 04/01/33				2FE	1,160,015	122.3310	1,345,639	1,100,000	1,147,679		(1,911)			6.200	5.769	AO	17,050	68,200	08/03/2010	04/01/2033
976657-AH-9	WEC ENERGY GROUP INC WEC 0 05/15/67				2FE	10,145,300	96.3750	9,656,775	10,020,000	10,020,000		(9,354)			3.528	2.148	FMAN	46,157	485,202	07/18/2011	05/15/2067
976826-BE-6	WISCONSIN POWER & LIGHT LNT 6 3/8 08/15/37				1FE	1,342,411	135.3650	1,512,029	1,117,000	1,307,615		(5,617)			6.375	5.000	FA	26,901	71,209	10/13/2010	08/15/2037
976826-BK-2	WISCONSIN POWER & LIGHT LNT 4.1 10/15/44				1FE	25,008,390	105.6920	26,422,975	25,000,000	25,007,920		(162)			4.100	4.098	AO	216,389	1,025,000	10/06/2014	10/15/2044
97786#-AK-8	WOLSELY CAPITAL INC WOLSELEY CAPITAL INC				2Z	5,000,000	101.1800	5,059,000	5,000,000	5,000,000					3.730	3.730	MS	62,167	186,500	09/01/2015	09/01/2025
97786#-AL-6	WOLSELY CAPITAL INC WOLSELEY CAPITAL INC				2Z	15,000,000	101.4380	15,215,700	15,000,000	15,000,000					3.830	3.830	MS	191,500	574,500	09/01/2015	09/01/2027
981811-AE-2	WORTHINGTON INDUSTRIES WOR 4.55 04/15/26				2FE	23,059,470	104.1210	23,947,738	23,000,000	23,044,312		(4,331)			4.550	4.522	AO	220,928	1,046,500	04/10/2014	04/15/2026
983024-AG-5	WYETH LLC PFE 6 1/2 02/01/34				1FE	5,434,009	136.3360	6,148,767	4,510,000	5,251,533		(29,463)			6.500	5.000	FA	122,146	293,150	10/15/2010	02/01/2034
983024-AL-4	WYETH LLC PFE 6 02/15/36				1FE	15,242,583	132.9970	17,611,397	13,242,000	14,962,001		(57,861)			6.000	4.909	FA	300,152	794,520	08/20/2013	02/15/2036
98310W-AG-3	WYNDHAM WORLDWIDE CORP WYN 5 5/8 03/01/21				2FE	10,501,540	106.6620	10,666,160	10,000,000	10,198,545		(56,742)			5.625	4.939	MS	187,500	562,500	02/21/2012	03/01/2021
98310W-AL-2	WYNDHAM WORLDWIDE CORP WYN 3.9 03/01/23				2FE	4,991,300	99.1120	4,955,615	5,000,000	4,995,124		836			3.900	3.921	MS	65,000	195,000	02/19/2013	03/01/2023
98385X-AM-8	XTO ENERGY INC XOM 6 3/4 08/01/37				1FE	5,723,736	141.6600	6,463,955	4,563,000	5,545,761		(29,011)			6.750	5.011	FA	128,334	308,003	11/15/2010	08/01/2037
98389B-AR-1	XCEL ENERGY INC XEL 3.3 06/01/25				2FE	5,034,250	101.5070	5,075,340	5,000,000	5,028,424		(3,344)			3.300	3.213	JD	13,750	165,000	03/03/2016	06/01/2025
984121-CD-3	XEROX CORPORATION XRX 4 1/2 05/15/21				2FE	20,306,436	104.0780	20,711,462	19,900,000	20,068,933		(45,832)			4.500	4.227	MN	114,425	895,500	05/18/2012	05/15/2021
98419M-AB-6	XYLEM INC XYL 4 7/8 10/01/21				2FE	6,586,034	107.8730	6,526,304	6,050,000	6,312,088		(64,323)			4.875	3.627	AO	73,734	294,938	11/19/2013	10/01/2021
98419M-AK-6	XYLEM INC XYL 4 3/8 11/01/46				2FE	33,298,690	107.2400	35,389,266	33,000,000	33,293,299		(4,286)			4.375	4.320	MN	240,625	1,523,958	01/17/2017	11/01/2046
98420E-AC-9	XLIT LTD XLIT LTD	0			2FE	6,986,879	102.4380	7,170,653	7,000,000	6,989,360		1,246			4.450	4.475	MS	78,740	311,500	04/22/2016	03/31/2025
98420E-AD-7	XLIT LTD	0			2FE	3,388,405	106.6340	3,732,190	3,500,000	3,391,679		1,601			5.500	5.725	MS	48,660	192,500	02/04/2016	03/31/2045
984851-AD-7	YARA INTERNATIONAL ASA YARNO 3.8 06/06/26				2FE	33,862,640	97.1250	33,022,500	34,000,000	33,880,896		11,754			3.800	3.849	JD	89,722	1,292,000	06/01/2016	06/06/2026
98919M-AP-0	ZAYO GROUP ZAYO GROUP 2017 TL B2				3FE	4,818,312	100.4490	4,839,947	4,818,312	4,818,312					3.613	3.557	JAJO	35,779	73,786	07/25/2017	01/19/2024
98956P-AB-8	ZIMMER BIOMET HOLDINGS ZBH 5 3/4 11/30/39				2FE	18,286,210	116.6690	20,646,931	17,697,000	18,210,223		(12,399)			5.750	5.517	MN	87,625	1,017,578	09/03/2010	11/30/2039
98956P-AF-9	ZIMMER BIOMET HOLDINGS ZBH 3.55 04/01/25				2FE	9,976,500	100.0540	10,005,420	10,000,000	9,982,291		2,105			3.550	3.578	AO	88,750	355,000	03/10/2015	04/01/2025
98956P-AK-8	ZIMMER BIOMET HOLDINGS ZIMMER BIOMET HOLDINGS	0			2FE	2,024,000	100.1010	2,002,016	2,000,000	2,020,695		(3,305)			2.700	2.226	AO	13,500	27,000	08/14/2017	04/01/2020
98978V-AB-9	ZOETIS INC ZTS 3 1/4 02/01/23				2FE	20,175,179	101.5860	20,317,260	20,000,000	20,102,838		(18,385)			3.250	3.140	FA	270,833	650,000	10/31/2013	02/01/2023
98978V-AH-6	ZOETIS INC ZOETIS INC	0			2FE	1,957,880	112.2180	2,244,352	2,000,000	1,958,735		855			4.700	4.843	FA	39,167	94,000	01/10/2017	02/01/2043
98978V-AM-5	ZOETIS INC ZOETIS INC				2FE	9,940,800	101.9220	10,192,210	10,000,000	9,941,115		315			3.950	3.984	MS	119,597		09/05/2017	09/12/2047
BANQDS-6G-5	ARPAD SOLAR BORROWER LLC ARPAD SOLAR BORROWER LLC	0			2Z	14,700,694	100.0000	14,700,694	14,700,694	14,700,694					5.250	5.250	JAJO	162,933	313,030	09/08/2016	07/15/2034
BANQL7-DL-3	GEORGIA RENEWABLE POWER GEORGIA RENEWABLE POWER	0			3Z	3,074,160	97.5000	3,074,160	3,152,985	3,075,148		988			11.125	12.075	MON	30,205		12/01/2017	11/30/2022
C5400E-AD-3	MAXAR TECHNOLOGIES LTD MAXAR TECHNOLOGIES LTD - TL B				3Z	5,000,000	100.6250	5,031,250	5,000,000	5,000,000					4.099	4.099	JAJO	50,094		10/17/2017	10/05/2024
C9716#-AK-5	WASTE CONNECTIONS WASTE CONNECTIONS				2	6,000,000	100.3640	6,021,840	6,000,000	6,000,000					3.490	3.490	AO	41,298	104,700	04/19/2017	04/20/2027
N90618-AG-5	VTTI BV VTTI BV				2Z	8,000,000	99.6470	7,971,760	8,000,000	8,000,000					4.050	4.050	JD	16,200		12/13/2017	12/15/2027
N90618-AH-3	VTTI BV VTTI BV				2Z	4,000,000	99.1840	3,967,360	4,000,000	4,000,000					4.150	4.150	JD	8,300		12/13/2017	12/15/2029
000000-00-0	YAMANA GOLD INC SERIES C SENIOR NOTES		A		2	3,524,903	101.2610	3,569,352	3,524,903	3,524,903					4.760	4.761	JD	466	168,001	03/23/2012	03/23/2022
000000-00-0	AGNICO-EAGLE MINES LTD SERIES A SENIOR NOTES		A		2	8,000,000	103.1060	8,248,480	8,000,000	8,000,000					4.870	4.870	JJ	169,909	389,600	07/24/2012	07/24/2022
000000-00-0	SHAWCOR LTD SENIOR B NOTES		A		3	1,490,426	91.6000	1,365,231	1,490,426	1,490,426					3.670	3.670	MS	13,827	80,781	03/20/2013	03/31/2023
000000-00-0	YAMANA GOLD INC SERIES B SENIOR NOTES		A		2	7,049,726	100.9040	7,113,456	7,049,726	7,049,726					4.780	4.780	JD	936	337,422	06/10/2013	06/10/2023
000000-00-0	CRESCENT POINT ENERGY CORP		A		2	7,000,000	96.1290	6,729,030	7,000,000	7,000,000					3.780	3.780	JD	13,965	264,600	06/12/2013	06/12/2023
000000-00-0	COMPUTERSHARE INVESTOR SVC INC SERIES D GUAR SENIOR NOTE		A		2	15,000,000	96.0550	14,408,250	15,000,000	15,000,000					4.420	4.420	FA	261,517	663,000	02/09/2012	02/09/2024
000000-00-0	YAMANA GOLD INC SERIES D SENIOR NOTES		A		2	3,524,604	101.4370	3,575,253	3,524,604	3,524,604					4.910	4.911	JD	481	173,288	03/23/2012	03/23/2024

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
000000-00-0	SHAWCOR LTD SENIOR C NOTES		A		3	1,490,426	88.7070	1,322,112	1,490,426	1,490,426					3.820	3.820	MS	14,392	83,017	03/20/2013	03/31/2025
000000-00-0	IRVING OIL LIMITED SENIOR NOTES SERIES R		A		2Z	15,000,000	101.3440	15,201,600	15,000,000	15,000,000					5.060	5.060	FA	301,492	759,000	08/08/2013	08/08/2025
000000-00-0	FINNING INTERNATIONAL INC SENIOR NOTES SERIES E		A		2FE	5,000,000	103.3470	5,167,350	5,000,000	5,000,000					4.530	4.530	AO	55,367	226,500	04/03/2012	04/03/2027
000000-00-0	CANPOTEX LIMITED		A		1Z	4,000,000	99.8170	3,992,680	4,000,000	4,000,000					3.860	3.860	JD	429	154,400	01/08/2015	01/08/2029
008474-C#-3	AGNICO-EAGLE MINES LTD AGNICO MINES LIMITED		A		2Z	1,000,000	100.4550	1,004,550	1,000,000	1,000,000					4.420	4.420	JD	246	22,100	06/29/2017	06/29/2025
008916-AC-2	AGRIUM INC AGUCN 7.8 02/01/27		A		2FE	2,650,956	128.5010	2,910,541	2,265,000	2,528,317		(21,141)			7.800	6.113	FA	73,613	176,670	02/09/2011	02/01/2027
008916-AK-4	AGRIUM INC AGUCN 3.15 10/01/22		A		2FE	27,030,380	101.0920	27,239,212	26,945,000	26,989,604		(8,615)			3.150	3.112	AO	212,192	848,768	11/20/2012	10/01/2022
009088-AA-3	AIR CANADA ACACN 3 3/4 12/15/27		A		1FE	9,276,680	103.1250	9,566,576	9,276,680	9,276,680					3.750	3.750	JD	15,461	347,876	12/01/2015	06/15/2029
009088-AB-1	AIR CANADA ACACN 4 1/8 12/15/27		A		1FE	11,186,486	104.2500	11,605,095	11,131,985	11,179,998		(3,238)			4.125	4.077	JD	20,409	459,194	12/02/2015	06/15/2029
009090-AA-9	AIR CANADA 2015-1A PTT ACACN 3.6 03/15/27		A		1FE	9,119,946	101.1250	9,222,545	9,119,946	9,119,946					3.600	3.600	MS	96,671	328,318	03/11/2015	09/15/2027
013716-AU-9	RIO TINTO ALCAN INC RIOLN 6 1/8 12/15/33		A		1FE	11,026,485	125.8180	13,889,016	11,039,000	11,029,878		379			6.125	6.133	JD	30,051	676,139	02/12/2010	12/15/2033
013716-AW-5	RIO TINTO ALCAN INC RIOLN 5 3/4 06/01/35		A		1FE	8,411,148	121.2180	9,879,300	8,150,000	8,389,488		(8,756)			5.750	5.478	JD	39,052	468,625	01/10/2014	06/01/2035
015644-A*-8	ALGOMA CENTRAL CORPORATION				3	8,000,000	100.9950	8,079,600	8,000,000	8,000,000					5.110	5.110	JJ	183,960	408,850	07/19/2011	07/19/2021
01626P-AG-1	ALIMENTATION COUCHE-TARD ALIMENTATION COUCHE-TARD		A		2FE	9,995,100	104.5170	10,451,690	12,000,000	9,995,134		34			4.500	4.471	JJ	193,750		10/25/2017	07/26/2047
01626P-AG-1	ALIMENTATION COUCHE-TARD ALIMENTATION COUCHE-TARD	0	A		2FE	2,060,760	104.5170	2,090,338	12,000,000	2,060,642		(118)			4.500	4.471	JJ	38,750		10/25/2017	07/26/2047
01626P-AH-9	ALIMENTATION COUCHE-TARD ALIMENTATION COUCHE-TARD		A		2FE	14,979,900	99.9110	14,986,650	15,000,000	14,980,628		728			3.550	3.566	JJ	229,271		07/19/2017	07/26/2027
067901-AA-6	BARRICK GOLD CORP ABXCN 5.8 11/15/34		A		2FE	4,388,850	115.6230	5,208,803	4,505,000	4,407,402		3,255			5.800	6.006	MN	33,387	261,290	06/23/2014	11/15/2034
06849V-AA-1	BARRICK GOLD FINANCE CO ABXCN 5.8 11/15/34		A		2FE	7,756,252	115.7520	9,278,688	8,016,000	7,802,808		7,099			5.800	6.054	MN	59,407	464,928	04/13/2010	11/15/2034
10549P-AG-6	BROOKFIELD ASSET MAN INC BAMACN 7 3/8 03/01/33		A		2FE	5,451,200	128.3750	6,418,765	5,000,000	5,369,303		(13,848)			7.375	6.597	MS	122,917	368,750	10/07/2010	03/01/2033
112585-AH-7	BROOKFIELD ASSET MAN INC BAMACN 4 01/15/25		A		1FE	23,804,610	102.0850	24,500,448	24,000,000	23,842,348		18,816			4.000	4.108	JJ	442,667	960,000	12/15/2015	01/15/2025
125094-AC-6	SERVICES FINANCIERS CDPQ CADEPQ 5.6 11/25/39		A		1FE	49,034,249	131.1860	57,177,331	43,585,000	48,443,542		(125,409)			5.600	4.770	MN	244,076	2,440,760	02/05/2014	11/25/2039
12591D-AC-5	CNOOC FINANCE 2014 ULC CNOOC 4 1/4 04/30/24				1FE	24,891,250	105.4910	26,372,825	25,000,000	24,925,909		9,985			4.250	4.304	AO	180,035	1,062,500	04/23/2014	04/30/2024
136375-BL-5	CANADIAN NATL RAILWAY CNRCN 6 1/4 08/01/34		A		1FE	8,650,042	134.2030	9,931,029	7,400,000	8,414,527		(38,473)			6.250	5.022	FA	192,708	462,500	11/30/2010	08/01/2034
136375-BN-1	CANADIAN NATL RAILWAY CNRCN 6.2 06/01/36		A		1FE	5,117,985	134.9260	6,071,675	4,500,000	5,017,770		(16,427)			6.200	5.220	JD	23,250	279,000	11/18/2010	06/01/2036
136375-BQ-4	CANADIAN NATL RAILWAY CNRCN 6 3/8 11/15/37		A		1FE	7,191,180	139.8300	8,389,776	6,000,000	7,011,523		(29,139)			6.375	5.024	MN	48,875	382,500	11/03/2010	11/15/2037
136375-BZ-4	CANADIAN NATL RAILWAY CNRCN 4 1/2 11/07/43		A		1FE	17,498,934	113.5830	18,470,851	16,262,000	17,424,207		(25,398)			4.500	4.050	MN	109,769	731,790	02/25/2015	11/07/2043
136375-CK-6	CANADIAN NATL RAILWAY CNRCN 3.2 08/02/46		A		1FE	9,891,400	95.6420	9,564,160	10,000,000	9,894,504		2,209			3.200	3.257	FA	132,444	320,000	07/28/2016	08/02/2046
136385-AE-1	CANADIAN NATL RESOURCES CNQCN 6.45 06/30/33		A		2FE	5,255,976	121.9540	6,124,535	5,022,000	5,210,385		(7,163)			6.450	6.073	JD	900	323,919	06/04/2010	06/30/2033
136385-AG-6	CANADIAN NATL RESOURCES CNQCN 5.85 02/01/35		A		2FE	7,498,018	117.5350	9,020,788	7,675,000	7,529,170		4,759			5.850	6.029	FA	187,078	448,988	03/03/2010	02/01/2035
136385-AX-9	CANADIAN NATL RESOURCES CANADIAN NATL RESOURCES		A		2FE	18,942,240	102.1320	19,405,061	19,000,000	18,945,068		2,828			3.850	3.887	JD	60,958	367,782	05/23/2017	06/01/2027
13643E-AG-0	CANADIAN OIL SANDS LTD COSCN 4 1/2 04/01/22		A		3FE	13,946,098	102.3750	14,086,800	13,760,000	13,848,881		(18,671)			4.500	4.332	AO	154,800	619,200	03/27/2012	04/01/2022
13645R-AE-4	CANADIAN PACIFIC RR CO CP 5 3/4 03/15/33		A		2FE	2,634,625	119.5190	2,987,968	2,500,000	2,607,135		(4,480)			5.750	5.335	MS	42,326	143,750	10/07/2010	03/15/2033
13645R-AF-1	CANADIAN PACIFIC RR CO CP 5.95 05/15/37		A		2FE	7,560,101	128.6270	9,056,606	7,041,000	7,483,245		(12,675)			5.950	5.422	MN	53,531	418,940	11/30/2010	05/15/2037
13645R-AK-0	CANADIAN PACIFIC RR CO CP 4.45 03/15/23		A	2	2FE	7,603,840	106.5750	8,526,024	8,000,000	7,800,572		32,792			4.450	5.000	MS	104,822	356,000	02/04/2011	03/15/2023
13645R-AS-3	CANADIAN PACIFIC RR CO CP 2.9 02/01/25		A		2FE	6,608,350	98.9820	6,928,740	7,000,000	6,695,640		37,104			2.900	3.601	FA	84,583	203,000	07/29/2015	02/01/2025
13645R-AT-1	CANADIAN PACIFIC RR CO CP 3.7 02/01/26		A		2FE	9,993,140	102.6650	10,266,510	10,000,000	9,994,471		574			3.700	3.708	FA	154,167	370,000	07/29/2015	02/01/2026
15135U-AF-6	CENOVUS ENERGY INC CVECN 6 3/4 11/15/39		A		2FE	13,928,719	119.3750	14,573,300	12,208,000	13,709,054		(35,748)			6.750	5.740	MN	105,294	824,040	10/18/2010	11/15/2039
15135U-AG-4	CENOVUS ENERGY INC CVECN 3 08/15/22		A		2FE	19,936,050	99.1250	19,825,000	20,000,000	19,966,437		6,655			3.000	3.039	FA	226,667	600,000	03/08/2013	08/15/2022
15135U-AJ-8	CENOVUS ENERGY INC CENOVUS ENERGY INC	0	A		2FE	995,710	101.1230	1,011,225	1,000,000	996,394		573			3.800	3.871	MS	11,189	38,000	10/25/2016	09/15/2023
292505-AD-6	ENCANA CORP ECACN 6 1/2 08/15/34		A		3FE	4,949,460	123.7470	5,568,620	4,500,000	4,868,254		(12,988)			6.500	5.730	FA	110,500	292,500	06/30/2010	08/15/2034
292505-AH-7	ENCANA CORP ECACN 6 1/2 05/15/19		A		3FE	6,111,660	105.0040	6,300,258	6,000,000	6,019,647		(13,325)			6.500	6.247	MN	49,833	390,000	05/04/2009	05/15/2019
292505-AK-0	ENCANA CORP ECACN 5.15 11/15/41		A		2FE	10,901,370	107.9020	10,790,220	10,000,000	10,840,488		(19,140)			5.150	4.568	MN	65,806	515,000	08/13/2014	11/15/2041
29250N-AF-2	ENBRIDGE INC ENBCN 4 10/01/23		A		2FE	29,769,100	104.2030	31,260,870	30,000,000	29,855,919		21,799			4.000	4.230	AO	300,000	1,200,000	01/08/2016	10/01/2023
29250N-AF-2	ENBRIDGE INC ENBCN 4 10/01/23	0	A		2FE	2,685,810	104.2030	3,126,087	3,000,000	2,753,677		35,307			4.000	4.230	AO	30,000	120,000	01/08/2016	10/01/2023
29250N-AH-8	ENBRIDGE INC ENBRIDGE INC	0	A		2FE	2,578,980	101.2580	3,037,752	3,000,000	2,655,920		43,195			3.500	5.649	JD	6,125	105,000	03/02/2016	06/10/2024
29269R-A#-2	ENERFLEX LTD ENERFLEX LTD		A		2Z	17,000,000	99.7140	16,951,380	17,000,000	17,000,000					4.670	4.670	JD	35,284		12/15/2017	12/15/2024
292766-A#-9	ENERPLUS CORPORATION SERIES C SENIOR NOTES		A	4	2	18,000,000	98.8410	17,791,380	18,000,000	18,000,000					4.400	4.400	MN	101,200	792,000	05/15/2012	05/15/2024
318069-A@-0	FINNING INTERNATIONAL INC		A		2FE	15,000,000	100.5290	15,079,350	15,000,000	15,000,000					4.080	4.080	JJ	275,400	612,000	01/19/2012	01/19/2024
380956-AD-4	GOLDCORP INC GCN 3.7 03/15/23		A		2FE	26,630,250	102.5740	27,695,061	27,000,000	26,783,463		35,982			3.700	3.681	MS	294,150	999,000	03/30/2017	03/15/2023
380956-AD-4	GOLDCORP INC GCN 3.7 03/15/23	0	A		2FE	9,295,230	102.5740	9,231,687	9,000,000	9,242,130		(39,919)			3.700	3.681	MS	98,050	277,500	03/30/2017	03/15/2023
380956-AE-2	GOLDCORP INC GOLDCORP INC	0	A		2FE	2,336,771	116.8350	2,351,895	2,013,000	2,336,326		(445)			5.450	4.415	JD	6,704	54,854	12/04/2017	06/09/2044
448055-AD-5	HUSKY ENERGY INC HSECN 6.8 09/15/37		A		2FE	17,919,687	129.8210	19,888,562	15,320,000	17,544,277		(60,866)			6.800	5.576	MS	306,740	1,041,760	09/22/2010	09/15/2037
448055-AJ-2	HUSKY ENERGY INC HSECN 3.95 04/15/22		A		2FE	3,995,240	103.5470	4,141,860	4,000,000	3,997,504		524			3.950	3.966	AO	33,356	158,000	08/29/2013	04/15/2022
448055-AK-9	HUSKY ENERGY INC HSECN 4 04/15/24		A		2FE	7,983,280	103.6310	8,290,488	8,000,000	7,988,984		1,511			4.000	4.025	AO	67,556	320,000	03/12/2014	04/15/2024
496902-AJ-6	KINROSS GOLD CORP KCN 5 1/8 09/01/21		A		3FE	12,399,798	104.2500	13,031,250	12,500,000	12,454,720		10,936			5.125	5.235	MS	213,542	640,625	06/22/2012	09/01/2021
559222-AR-5	MAGNA INTERNATIONAL INC MGCN 4.15 10/01/25		A		1FE	35,051,955	106.4610	37,261,315	35,000,000	35,042,124		(4,592)			4.150	4.132	AO	363,125	1,452,500	09/22/2015	10/01/2025
56501R-AD-8	MANULIFE FINANCIAL CORP MFCCN 5 3/8 03/04/46		A		1FE	37,773,560	124.8610	44,950,104	36,000,000	37,748,287		(26,255)			5.375	5.040	MS	628,875	1,935,000	02/28/2017	03/04/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
59151K-AH-1	METHANEX CORP MXCN 3 1/4 12/15/19		A		2FE	10,446,998	100.2790	10,454,054	10,425,000	10,431,594		(3,235)			3.250	3.216	JD	15,058	338,813	12/13/2012	12/15/2019
59151K-AK-4	METHANEX CORP MXCN 4 1/4 12/01/24		A		2FE	4,974,850	101.0670	5,053,335	5,000,000	4,981,613		2,238			4.250	4.312	JD	17,708	212,500	11/13/2014	12/01/2024
59564N-A#-0	MIDCOAST ENERGY PARTNERS		A		2	25,000,000	103.2200	25,805,000	25,000,000	25,000,000					4.420	4.420	MS	279,319	1,105,000	09/30/2014	09/30/2024
611688-AA-0	MONSANTO FINANCE CANADA MON 5 1/2 07/30/35				1FE	25,262,999	117.9550	26,990,349	22,882,000	24,870,404		(72,201)			5.500	4.760	JJ	527,875	1,258,510	04/25/2012	07/30/2035
63307C-AC-5	NATIONAL BANK OF CANADA NACN 3.1 01/23/26		A	2	1FE	20,000,000	93.6890	18,737,866	20,000,000	20,000,000					3.100	3.100	JJ	272,111	620,000	01/16/2013	01/23/2026
65334H-AA-0	NEXEN ENERGY ULC CNOOC 7 7/8 03/15/32		A		1FE	4,573,300	142.4630	7,123,150	5,000,000	4,652,736		12,014			7.875	8.738	MS	115,938	393,750	01/09/2009	03/15/2032
65334H-AG-7	NEXEN ENERGY ULC CNOOC 6.4 05/15/37		A		1FE	5,039,150	130.0440	6,502,195	5,000,000	5,032,658		(841)			6.400	6.341	MN	40,889	320,000	05/08/2007	05/15/2037
655422-AV-5	GLENCORE CANADA CORP GLENLN 6.2 06/15/35				2FE	3,219,008	116.3750	3,822,919	3,285,000	3,228,942		1,578			6.200	6.359	JD	9,052	203,670	11/16/2010	06/15/2035
716442-AH-1	PETRO-CANADA SUCN 5.35 07/15/33		A		1FE	1,719,787	117.6620	2,132,028	1,812,000	1,738,190		2,879			5.350	5.750	JJ	44,701	96,942	05/25/2010	07/15/2033
71644E-AG-7	PETRO-CANADA SUCN 5.95 05/15/35		A		1FE	20,834,700	125.9630	23,965,796	19,026,000	20,607,638		(56,763)			5.950	5.208	MN	144,650	1,132,047	03/19/2014	05/15/2035
725906-AN-1	PLACER DOME INC ABXCN 6.45 10/15/35		A		2FE	4,060,589	126.8070	4,469,961	3,525,000	3,969,001		(14,668)			6.450	5.344	AO	47,999	227,363	08/17/2010	10/15/2035
73755L-AD-9	POTASH CORP-SASKATCHEWAN POTCN 5 7/8 12/01/36		A		2FE	1,329,055	122.1390	1,587,806	1,300,000	1,324,615		(709)			5.875	5.710	JD	6,365	76,375	06/11/2010	12/01/2036
73755L-AF-4	POTASH CORP-SASKATCHEWAN POTCN 6 1/2 05/15/19		A		2FE	11,256,560	105.1390	11,565,301	11,000,000	11,045,248		(30,735)			6.500	6.182	MN	91,361	715,000	05/28/2009	05/15/2019
73755L-AM-9	POTASH CORP-SASKATCHEWAN POTCN 3 04/01/25		A		2FE	19,904,000	97.5220	19,504,380	20,000,000	19,927,711		8,782			3.000	3.056	AO	150,000	600,000	03/23/2015	04/01/2025
775109-AW-1	ROGERS COMMUNICATIONS IN RCICN 3 03/15/23		A		2FE	19,969,000	100.0870	20,017,320	20,000,000	19,982,802		3,008			3.000	3.018	MS	176,667	600,000	02/28/2013	03/15/2023
775109-AY-7	ROGERS COMMUNICATIONS IN RCICN 4.1 10/01/23		A	2	2FE	19,962,600	105.1060	21,021,260	20,000,000	19,976,640		3,533			4.100	4.123	AO	205,000	820,000	09/25/2013	10/01/2023
780082-AD-5	ROYAL BANK OF CANADA	0	A		1FE	2,993,580	107.9450	3,238,338	3,000,000	2,994,599		540			4.650	4.677	JJ	59,675	139,500	01/22/2016	01/27/2026
78008K-J7-9	ROYAL BANK OF CANADA RY 5 02/14/31		A	2	1FE	25,000,000	102.2750	25,568,650	25,000,000	25,000,000					5.000	5.000	FA	475,694	1,250,000	02/04/2011	02/14/2031
78008S-WJ-1	ROYAL BANK OF CANADA RY 3 3/4 02/15/33		A		1FE	5,000,000	99.7600	4,988,015	5,000,000	5,000,000					3.750	3.750	FA	70,833	187,500	02/08/2013	02/15/2033
867224-AA-5	SUNCOR ENERGY INC SUCN 3.6 12/01/24		A		1FE	12,888,695	102.3800	13,196,795	12,890,000	12,887,207		253			3.600	3.603	JD	38,670	464,040	07/20/2015	12/01/2024
867229-AD-8	SUNCOR ENERGY INC SUCN 5.95 12/01/34		A		1FE	10,906,373	125.4820	13,050,086	10,400,000	10,843,711		(16,497)			5.950	5.549	JD	51,567	618,800	03/19/2014	12/01/2034
867229-AE-6	SUNCOR ENERGY INC SUCN 6 1/2 06/15/38		A		1FE	162,037	133.6670	288,068	215,512	167,352		815			6.500	8.890	JD	623	14,008	01/12/2009	06/15/2038
87425E-AK-9	REPSOL OIL & GAS CANADA TLMCN 6 1/4 02/01/38		A		2FE	13,233,490	101.1250	13,146,250	13,000,000	13,201,747		(5,014)			6.250	6.115	FA	338,542	845,000	11/06/2009	02/01/2038
878742-AE-5	TECK RESOURCES LIMITED TCKBCN 6 1/8 10/01/35		A		3FE	16,665,388	111.8750	18,324,006	16,379,000	16,635,156		(8,810)			6.125	5.976	AO	250,803	1,003,214	06/14/2011	10/01/2035
878742-AW-5	TECK RESOURCES LIMITED TCKBCN 6 1/4 07/15/41		A		3FE	10,207,888	113.6250	10,372,826	9,129,000	10,108,794		(20,198)			6.250	5.436	JJ	263,093	570,563	06/28/2012	07/15/2041
87951Y-AS-0	TELESAT CANADA INC TELESAT CANADA 2017 TL B		A		3FE	7,300,519	100.5780	7,342,716	7,300,519	7,300,519					4.441	3.911	FMAN	40,524	27,496	02/09/2017	11/17/2023
87971M-BD-4	TELUS CORP TCN 2.8 02/16/27		A		2FE	39,675,600	95.0180	38,007,280	40,000,000	39,710,048		27,225			2.800	2.891	FA	420,000	1,017,333	09/14/2016	02/16/2027
887147-A#-3	TIMBERWEST FOREST CORP		A		2FE	10,000,000	105.6770	10,567,700	10,000,000	10,000,000					4.810	4.810	AO	104,217	481,040	10/13/2011	10/13/2023
891160-MJ-9	TORONTO DOMINION BANK TORONTO DOMINION BANK	0	A		1FE	990,560	99.9030	999,026	1,000,000	990,927		367			3.625	3.710	MS	10,674	18,125	04/27/2017	09/15/2031
89153U-AF-8	TOTAL CAPITAL CANADA LTD TOTAL 2 3/4 07/15/23		A		1FE	47,861,176	100.4530	49,437,846	49,215,000	48,421,748		129,373			2.750	3.068	JJ	624,074	1,353,413	06/19/2013	07/15/2023
89346D-AE-7	TRANSALTA CORP TACN 6 1/2 03/15/40		A		2FE	10,526,422	99.6310	10,112,496	10,150,000	10,482,645		(7,267)			6.500	6.221	MS	194,260	659,750	09/28/2010	03/15/2040
893526-8Y-2	TRANSCANADA PIPELINES TRPCN 7 1/8 01/15/19		A		1FE	10,084,200	105.0020	10,500,230	10,000,000	10,011,633		(10,458)			7.125	7.007	JJ	328,542	712,500	01/06/2009	01/15/2019
893526-DF-7	TRANSCANADA PIPELINES TRPCN 5.6 03/31/34		A		1FE	1,895,954	122.0480	2,257,890	1,850,000	1,887,279		(1,404)			5.600	5.412	MS	26,188	103,600	07/28/2010	03/31/2034
893526-DJ-9	TRANSCANADA PIPELINES TRPCN 6.1 06/01/40		A		1FE	9,968,600	132.1180	13,211,810	10,000,000	9,972,166		569			6.100	6.123	JD	50,833	610,000	05/26/2010	06/01/2040
893526-DM-2	TRANSCANADA PIPELINES TRPCN 2 1/2 08/01/22		A		1FE	13,385,468	99.1800	14,133,136	14,250,000	13,781,014		93,286			2.500	3.279	FA	148,438	356,250	08/01/2013	08/01/2022
89352H-AM-1	TRANSCANADA PIPELINES TRPCN 4 5/8 03/01/34		A		1FE	4,977,400	111.6810	5,584,045	5,000,000	4,980,295		802			4.625	4.660	MS	77,083	231,250	02/25/2014	03/01/2034
895945-D#-7	TRICAN WELL SERVICES TRICAN WELL SERVICES		A		5	1,469,159	98.9310	1,453,454	1,469,159	1,469,159					8.900	8.900	AO	22,882	124,532	04/28/2017	04/28/2021
952845-AE-5	WEST FRASER TIMBER CO WFTCN 4.35 10/15/24		A		2FE	10,000,000	98.3180	9,831,790	10,000,000	10,000,000					4.350	4.350	AO	91,833	435,000	10/07/2014	10/15/2024
960410-AC-2	WESTJET AIRLINES LTD WJACN 3 1/2 06/16/21		A		2FE	20,009,020	100.8050	20,160,940	20,000,000	20,006,457		(1,735)			3.500	3.490	JD	29,167	700,000	06/23/2016	06/16/2021
98417E-AC-4	GLENCORE FINANCE CANADA GLENLN 6.9 11/15/37				2FE	8,240,220	125.3750	10,030,000	8,000,000	8,210,087		(4,979)			6.900	6.660	MN	70,533	552,000	06/07/2010	11/15/2037
98417E-AK-6	GLENCORE FINANCE CANADA GLENLN 4.95 11/15/21				2FE	21,940,206	106.5000	22,312,815	20,951,000	21,393,126		(102,927)			4.950	4.351	MN	132,515	1,037,075	04/16/2012	11/15/2021
98462Y-AA-8	YAMANA GOLD INC YRICN 4.95 07/15/24		A		3FE	9,993,460	104.3750	10,437,500	10,000,000	9,995,607		556			4.950	4.958	JJ	228,250	495,000	07/03/2014	07/15/2024
C4862#-AB-8	ISLAND TIMBERLANDS FINANCE		A		2FE	5,500,000	114.5020	6,297,610	5,500,000	5,500,000					6.160	6.160	MS	112,933	338,810	08/10/2005	08/30/2025
C7052B-AD-6	GFL ENVIRONMENTAL GFL ENVIRONMENTAL TL B ASSIGN		A		3FE	2,526,163	100.6250	2,541,951	2,526,163	2,526,163					4.444	3.619	MJSD	624	(12)	10/05/2016	09/27/2023
C9413P-AU-7	VALEANT PHARMACEUTICALS				3FE	3,608,257	101.5400	3,667,333	3,611,730	3,608,797		491			4.586	4.108	JAJO	36,804	166,648	04/11/2017	03/13/2022
000000-00-0	TATTS GROUP LTD		D		2	5,000,000	103.2150	5,160,750	5,000,000	5,000,000					5.140	5.140	JD	7,139	257,000	12/21/2010	12/21/2020
000000-00-0	IRISH FOOD PROCESSORS		D		2	10,000,000	105.7250	10,572,500	10,000,000	10,000,000					5.780	5.780	JD	12,844	578,000	12/23/2010	12/23/2020
000000-00-0	FRITZ DRAXLMAIER GMBH & CO KG SERIES L SENIOR NOTES		D		3	2,000,000	99.4750	1,989,500	2,000,000	2,000,000					4.440	4.440	AO	21,953	88,800	04/02/2014	04/06/2021
000000-00-0	ARSEUS NV	0	D		3	10,000,000	97.8910	9,789,130	10,000,000	10,000,000					5.780	5.780	AO	133,261	583,833	03/28/2014	04/08/2021
000000-00-0	VITOL FINANCE LTD		D		2	10,000,000	104.5550	10,455,500	10,000,000	10,000,000					5.740	5.740	JJ	243,950	574,000	07/28/2011	07/28/2021
000000-00-0	THE WEIR GROUP PLC SERIES B		D		2	17,000,000	97.7790	16,622,430	17,000,000	17,000,000					4.270	4.270	FA	272,213	725,900	02/16/2012	02/16/2022
000000-00-0	TRITON CONTAINER INTL LIMITED SERIES 2010-A-4		D	4	2	1,500,000	104.6810	1,570,215	1,500,000	1,500,000					6.650	6.652	AO	16,902	100,500	06/30/2010	04/30/2022
000000-00-0	TRITON CONTAINER INTL LIMITED SERIES 2010 A-2		D	4	2	3,500,000	104.5730	3,660,055	3,500,000	3,500,000					6.600	6.600	AO	39,142	232,750	04/30/2010	04/30/2022
000000-00-0	FOXTEL MANAGEMENT PTY LIMITED SERIES E SENIOR NOTES		D		2FE	8,000,000	100.2170	8,017,360	8,000,000	8,000,000					4.270	4.270	JJ	148,027	341,600	07/25/2012	07/25/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
000000-00-0	TRITON CONTAINER INTL LIMITED SR SECURED SERIES 2012-A-1		D	4	2FE	3,571,429	100.1540	3,576,929	3,571,429	3,571,429					4.280	4.280	AO	25,901	154,643	10/23/2012	10/31/2022
000000-00-0	SAP IRELAND US-FINANCIAL SERV GUAR SERIES C SENIOR NOTES		D		1	11,000,000	100.7850	11,086,350	11,000,000	11,000,000					3.180	3.180	MN	44,697	349,800	11/15/2012	11/15/2022
000000-00-0	THAI OIL PCL TOPTB 3 5/8 01/23/23		D		2FE	5,056,300	102.0000	5,238,720	5,136,000	5,084,997		8,967			3.625	3.843	JJ	81,712	186,180	09/05/2014	01/23/2023
000000-00-0	DBCT FINANCE PTY LIMITED				2	4,000,000	104.0890	4,163,560	4,000,000	4,000,000					5.570	5.570	MS	65,602	222,800	03/15/2011	03/15/2023
000000-00-0	WACKER CHEMIE AG SERIES C SENIOR GUAR NOTES		C		2	17,000,000	101.8810	17,319,770	17,000,000	17,000,000					4.180	4.180	AO	134,224	710,600	04/23/2013	04/23/2023
000000-00-0	VITOL FINANCE LTD SERIES P SENIOR NOTES		D		2	5,000,000	99.3010	4,965,050	5,000,000	5,000,000					4.400	4.400	JD	2,444	220,000	06/27/2013	06/27/2023
000000-00-0	RRPF ENGINE LEASING LIMITED SENIOR SECURED NOTES SER B		D		1FE	6,000,000	101.6880	6,101,280	6,000,000	6,000,000					3.990	3.991	FA	93,100	239,400	10/30/2013	10/30/2023
000000-00-0	SAFRAN SENIOR NOTE SERIES C		D		1	20,000,000	104.9030	20,980,600	20,000,000	20,000,000					4.430	4.430	FA	349,478	886,000	02/09/2012	02/09/2024
000000-00-0	AQUASURE FINANCE PTY LTD GUAR SEN SEC NOTES SER 2014A		D		2FE	16,000,000	104.9010	16,784,160	16,000,000	16,000,000					4.480	4.481	JJ	336,498	716,800	02/27/2014	02/27/2024
000000-00-0	FRITZ DRAXLMAIER GMBH & CO KG SERIES M SENIOR NOTES		D		3	2,000,000	100.3090	2,006,180	2,000,000	2,000,000					5.000	5.000	AO	24,722	100,000	04/02/2014	04/02/2024
000000-00-0	MAF GLOBAL SECURITIES MAF GLOBAL SECURITIES LTD	0	D		2FE	7,915,625	105.2820	7,896,178	7,500,000	7,849,152		(47,575)			4.750	3.915	MN	53,438	356,250	08/03/2016	05/07/2024
000000-00-0	MESTAMO MARINE LTD		D		2Z	5,000,000	100.9670	5,048,350	5,000,000	5,000,000					4.650	4.650	JD	3,875	232,500	06/25/2014	06/25/2024
000000-00-0	MESTAMO MARINE LTD		D		2Z	10,000,000	102.2520	10,225,200	10,000,000	10,000,000					5.060	5.060	JD	8,433	506,000	06/25/2014	06/25/2024
000000-00-0	TRITON CONTAINER INTL LIMITED SR SECURED SERIES 2012-A-2		D	4	2FE	5,000,000	101.2470	5,062,350	5,000,000	5,000,000					4.890	4.890	AO	41,429	247,000	10/23/2012	10/31/2024
000000-00-0	SAP IRELAND US-FINANCIAL SERV GUAR SERIES D SENIOR NOTES		D		1	11,000,000	101.2210	11,134,310	11,000,000	11,000,000					3.330	3.330	MN	46,805	366,300	11/15/2012	11/15/2024
000000-00-0	PT PELABUHAN INDO II PT PELABUHAN INDO II	0	D		2FE	6,116,250	102.5050	6,150,300	6,000,000	6,100,379		(11,555)			4.250	3.985	MN	39,667	255,000	08/01/2016	05/05/2025
000000-00-0	ELECTRANET PTY LTD SERIES 2013-B SENIOR SEC NOTES		D		2	8,000,000	101.3770	8,110,160	8,000,000	8,000,000					3.710	3.710	MN	37,924	296,800	05/15/2013	05/15/2025
000000-00-0	DEXUS PROPERTY GROUP SERIES B SENIOR GUAR NOTES		D		1	4,000,000	99.4230	3,976,920	4,000,000	4,000,000					3.560	3.560	JJ	68,036	142,389	07/09/2013	07/09/2025
000000-00-0	BMW US CAPITAL LLC SERIES N GUAR SENIOR NOTES		C		1	14,000,000	104.4030	14,616,420	14,000,000	14,000,000					4.030	4.030	FA	216,277	564,200	02/13/2014	02/13/2026
000000-00-0	NTPC LTD NTPC LTD	0	D		2Z	2,095,700	103.2300	2,064,593	2,000,000	2,092,377		(3,323)			4.250	3.591	FA	29,514		08/24/2017	02/26/2026
000000-00-0	DCC TREASURY 2014 LIMITED		D		2	19,000,000	104.6530	19,884,070	19,000,000	19,000,000					4.680	4.680	MN	98,800	889,200	05/20/2014	05/21/2026
000000-00-0	TRITON CONTAINER INTL LIMITED SR SECURED SERIES 2014-A-2		D	4	2FE	5,000,000	97.5300	4,876,500	5,000,000	5,000,000					4.260	4.259	JD	592	215,500	06/12/2014	06/30/2026
000000-00-0	EMAAR SUKUK LTD EMAAR SUKUK LTD	0	D		2Z	2,894,000	97.8390	2,935,160	3,000,000	2,900,158		6,158			3.635	4.093	MS	32,109	54,525	05/19/2017	09/15/2026
000000-00-0	ETSA UTILITIES FINANCE PTY LTD		D		1	11,000,000	96.7590	10,643,490	11,000,000	11,000,000					3.090	3.090	JD	18,883	339,900	06/11/2015	06/11/2027
000000-00-0	SBM BALEIA AZUL S A R L SENIOR SECURED NOTES		D	4	3	11,902,400	99.1410	11,800,158	11,902,400	11,902,400					5.500	5.538	MJSD	29,095	654,632	10/31/2012	09/15/2027
000000-00-0	STATNETT SF SERIES A SENIOR NOTES		D		1	5,000,000	98.7940	4,939,700	5,000,000	5,000,000					3.170	3.170	JJ	70,004	158,500	01/22/2013	01/22/2028
000000-00-0	DEXUS PROPERTY GROUP SERIES C SENIOR GUAR NOTES		D		1	8,000,000	99.9110	7,992,880	8,000,000	8,000,000					3.760	3.760	JJ	143,716	300,789	07/09/2013	07/09/2028
000000-00-0	BASF SE SERIES B SENIOR NOTES		D		1FE	35,000,000	105.6310	36,970,850	35,000,000	35,000,000					4.090	4.090	JD	79,528	1,431,500	12/11/2013	12/11/2028
000000-00-0	BMW US CAPITAL LLC SERIES O GUAR SENIOR NOTES		C		1	15,000,000	106.9480	16,042,200	15,000,000	15,000,000					4.230	4.230	FA	243,225	634,500	02/13/2014	02/13/2029
000000-00-0	STATNETT SF SERIES B SENIOR NOTES		D		1	3,000,000	98.8740	2,966,220	3,000,000	3,000,000					3.220	3.220	MS	29,248	96,600	06/12/2013	06/12/2029
000000-00-0	NCIG HOLDINGS PTY LTD	0	D	2	4FE	3,000,000	127.5500	3,826,503	3,000,000	3,000,715		(40)			12.500	12.496	MS	94,792	375,000	08/29/2012	08/26/2031
00131L-2B-0	AIA GROUP LTD AIA 4 7/8 03/11/44		D		1FE	38,899,822	116.2530	43,189,041	37,151,000	38,798,122		(32,480)			4.875	4.581	MS	553,395	1,811,111	09/23/2014	03/11/2044
00131L-AB-1	AIA GROUP LTD AIA 3.2 03/11/25		D		1FE	9,728,900	99.4830	9,948,300	10,000,000	9,788,223		25,436			3.200	3.536	MS	97,778	320,000	08/11/2015	03/11/2025
00185A-AB-0	AON PLC AON 4 1/4 12/12/42		C		2FE	4,256,640	101.0650	4,547,930	4,500,000	4,272,181		4,806			4.250	4.593	JD	10,094	191,250	08/20/2014	12/12/2042
00185A-AD-6	AON PLC AON 4 11/27/23		C		2FE	19,929,800	105.0870	21,017,440	20,000,000	19,955,227		6,589			4.000	4.043	MN	75,556	800,000	11/21/2013	11/27/2023
00185A-AH-7	AON PLC AON PLC	0	D		2FE	1,121,930	111.6280	1,116,281	1,000,000	1,121,582		(348)			4.750	4.014	MN	6,069	23,750	11/07/2017	05/15/2045
00185A-AK-0	AON PLC AON 3 7/8 12/15/25		D		2FE	4,998,600	104.3410	5,217,025	5,000,000	4,998,635		35			3.875	3.879	JD	8,611	193,750	02/23/2016	12/15/2025
00203Q-AB-3	AP MOLLER-MAERSK A/S MAERSK 3 3/4 09/22/24		D		2FE	34,935,500	100.8200	35,286,860	35,000,000	34,954,833		5,793			3.750	3.811	MS	360,938	1,312,500	02/03/2017	09/22/2024
00203Q-AB-3	AP MOLLER-MAERSK A/S MAERSK 3 3/4 09/22/24	0	D		2FE	5,716,019	100.8200	5,879,799	5,832,000	5,730,280		12,323			3.750	3.811	MS	60,142	218,700	02/03/2017	09/22/2024
00205G-AA-5	APT PIPELINES LTD APAAU 3 7/8 10/11/22		D		2FE	24,769,000	102.1930	25,548,225	25,000,000	24,878,286		22,703			3.875	3.988	AO	215,278	968,750	10/03/2012	10/11/2022
00205G-AB-3	APT PIPELINES LTD APAAU 4.2 03/23/25		D		2FE	4,994,750	103.8410	5,192,025	5,000,000	4,995,994		465			4.200	4.213	MS	57,167	210,000	03/16/2015	03/23/2025
00205G-AD-9	APT PIPELINES LTD APAAU 4 1/4 07/15/27		D		2FE	3,972,200	103.4880	4,139,528	4,000,000	3,973,685		1,485			4.250	4.335	JJ	78,389	52,889	03/16/2017	07/15/2027
00279V-CD-5	SANTANDER UK PLC SANUK 5 08/26/30		D	2	1FE	20,000,000	106.2420	21,248,310	20,000,000	20,000,000					5.000	5.000	FA	347,222	1,000,000	08/16/2010	08/26/2030
00401M-AA-4	ABU DHABI CRUDE OIL ABU DHABI CRUDE OIL	0	D		1FE	3,000,000	99.5290	2,985,859	3,000,000	3,000,000					3.650	3.650	JD	17,946		10/27/2017	11/02/2029
00774M-AA-3	AERCAP IRELAND CAP/GLOBA AER 3 1/2 05/26/22		D		2FE	6,977,320	101.2500	7,087,500	7,000,000	6,980,779		3,459			3.500	3.568	MN	23,819	204,167	01/23/2017	05/26/2022
00774M-AB-1	AERCAP IRELAND CAP/GLOBA AERCAP IRELAND CAP/GLOBAL		D		2FE	9,949,400	99.0000	9,900,000	10,000,000	9,951,278		1,878			3.650	3.711	JJ	162,222		07/17/2017	07/21/2027
00913R-AB-2	AIR LIQUIDE FINANCE AIR LIQUIDE FINANCE SA	0	D		1FE	4,973,150	97.0900	4,854,520	5,000,000	4,979,692		5,198			1.750	1.863	MS	22,847	87,500	09/22/2016	09/27/2021
00913R-AE-6	AIR LIQUIDE FINANCE AIFP 3 1/2 09/27/46		D		1FE	24,434,970	99.0880	24,772,025	25,000,000	24,443,088		8,551			3.500	3.623	MS	228,472	875,000	02/28/2017	09/27/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
009279-AC-4	AIRBUS SE AIRFP 3.95 04/10/47		D		1FE	19,753,800	106.0960	21,219,240	20,000,000	19,756,938		3,138			3.950	4.021	AO	177,750	395,000	04/05/2017	04/10/2047
01609W-AU-6	ALIBABA GROUP HOLDING BASIC		D	2	1FE	10,048,000	103.3300	10,333,000	10,000,000	10,047,884		(116)			4.000	3.964	JD	27,778		11/30/2017	12/06/2037
01959E-AC-2	ALLIED WORLD ASSURANCE AWH 4.35 10/29/25		C		2FE	19,990,400	100.3140	20,062,760	20,000,000	19,992,150		825			4.350	4.356	AO	149,833	870,000	10/26/2015	10/29/2025
02343U-AA-3	AMCOR FINANCE USA INC AMCAU 3 5/8 04/28/26		C		2FE	15,081,750	98.6120	14,791,725	15,000,000	15,069,925		(7,137)			3.625	3.560	AO	95,156	543,750	04/19/2016	04/28/2026
02364W-AJ-4	AMERICA MOVIL SAB DE CV AMXLMM 6 3/8 03/01/35		D		1FE	10,204,360	126.8190	12,681,860	10,000,000	10,170,387		(5,786)			6.375	6.209	MS	212,500	637,500	06/25/2010	03/01/2035
02364W-AP-0	AMERICA MOVIL SAB DE CV AMXLMM 6 1/8 11/15/37		D		1FE	4,674,350	125.4340	6,271,715	5,000,000	4,719,661		6,662			6.125	6.637	MN	39,132	306,250	07/08/2009	11/15/2037
02364W-AW-5	AMERICA MOVIL SAB DE CV AMXLMM 6 1/8 03/30/40		D		1FE	5,502,800	127.2910	6,364,545	5,000,000	5,440,870		(10,020)			6.125	5.437	MS	77,413	306,250	09/15/2010	03/30/2040
02364W-BD-6	AMERICA MOVIL SAB DE CV AMXLMM 3 1/8 07/16/22		D		1FE	6,269,014	101.0710	6,327,038	6,260,000	6,264,726		(955)			3.125	3.107	JJ	89,661	195,625	02/12/2013	07/16/2022
02364W-BE-4	AMERICA MOVIL SAB DE CV AMXLMM 4 3/8 07/16/42		D		1FE	13,408,220	105.6540	13,734,981	13,000,000	13,366,018		(8,577)			4.375	4.189	JJ	260,677	568,750	07/30/2012	07/16/2042
032523-AA-0	ANADOLU EFES AEFES 3 3/8 11/01/22		D		2FE	24,690,250	97.4430	24,360,650	25,000,000	24,836,867		30,455			3.375	3.523	MN	140,625	843,750	10/19/2012	11/01/2022
034863-AG-5	ANGLO AMERICAN CAPITAL AALLN 4 1/8 09/27/22		D		2FE	26,716,460	102.8750	27,776,250	27,000,000	26,840,270		29,787			4.125	4.264	MS	290,813	1,113,750	04/16/2014	09/27/2022
03835V-AD-8	DELPHI AUTOMOTIVE PLC APTIV PLC		D		2FE	23,860,200	106.0510	24,391,753	23,000,000	23,781,889		(78,311)			4.250	3.756	JJ	450,736	488,750	01/11/2017	01/15/2026
03835V-AF-3	DELPHI AUTOMOTIVE PLC APTIV PLC		D		2FE	15,023,770	103.1820	15,477,242	15,000,000	15,023,485		(235)			4.400	4.390	AO	165,000	680,167	09/16/2016	10/01/2046
04363U-AB-2	ASCIANO FINANCE LTD AIOAU 4 5/8 09/23/20		D		2FE	14,536,900	103.4150	15,512,175	15,000,000	14,840,902		53,148			4.625	5.046	MS	188,854	693,750	06/24/2011	09/23/2020
04363U-AC-0	ASCIANO FINANCE LTD AIOAU 5 04/07/18		D		2FE	3,269,193	100.6000	3,115,579	3,097,000	3,105,992		(33,060)			5.000	3.890	AO	36,132	154,850	08/15/2012	04/07/2018
04530D-AC-6	ASPEN INSURANCE HLDG LTD AHL 6 12/15/20		D		2FE	9,965,000	107.6700	10,767,040	10,000,000	9,987,471		3,765			6.000	6.047	JD	26,667	600,000	12/07/2010	12/15/2020
04530D-AD-4	ASPEN INSURANCE HLDG LTD AHL 4.65 11/15/23		D		2FE	30,678,750	106.2040	31,861,140	30,000,000	30,611,115		(63,710)			4.650	4.248	MN	178,250	1,395,000	04/20/2017	11/15/2023
046353-AD-0	ASTRAZENECA PLC AZN 6.45 09/15/37		D		2FE	28,079,956	135.1500	31,625,030	23,400,000	27,373,628		(115,299)			6.450	5.076	MS	444,405	1,509,300	11/10/2010	09/15/2037
046353-AG-3	ASTRAZENECA PLC AZN 4 09/18/42		D		2FE	14,906,550	101.7210	15,258,120	15,000,000	14,916,042		1,952			4.000	4.036	MS	171,667	600,000	09/11/2012	09/18/2042
046353-AK-4	ASTRAZENECA PLC ASTRAZENECA PLC	0	D		2FE	3,020,520	99.9170	2,997,522	3,000,000	3,018,294		(2,226)			2.375	2.155	MN	8,906	35,625	08/15/2017	11/16/2020
052528-AK-2	AUST & NZ BANKING GROUP AUST & NZ BANKING GRP	0	D		2FE	999,520	104.2070	1,042,065	1,000,000	999,584		40			4.400	4.406	MN	5,133	44,000	05/12/2016	05/19/2026
05252A-BB-6	AUST & NZ BANKING GROUP ANZ 5 12/02/30		D	2	1FE	26,064,000	104.8100	27,250,600	26,000,000	26,052,531		(11,469)			5.000	4.923	JD	104,722	1,300,000	04/24/2017	12/02/2030
05253J-AL-5	AUST & NZ BANKING GRP NY ANZ 3.7 11/16/25		D		1FE	19,925,600	105.0810	21,016,120	20,000,000	19,939,192		6,527			3.700	3.745	MN	92,500	740,000	11/09/2015	11/16/2025
05330G-AA-2	AUTORIDAD CANAL DE PANAM AUTOPA 4.95 07/29/35		D		1FE	28,898,820	111.7970	32,670,554	29,223,000	28,919,824		10,371			4.950	5.039	JJ	610,761	1,446,539	11/18/2015	07/29/2035
05464H-AB-6	AXIS SPECIALTY FINAN PLC AXS 5.15 04/01/45		C		2FE	17,374,578	107.3210	18,389,522	17,135,000	17,363,202		(3,877)			5.150	5.059	AO	220,613	882,453	09/12/2014	04/01/2045
05523R-AB-3	BAE SYSTEMS PLC BALN 4 3/4 10/11/21		D		2FE	14,929,691	106.0420	15,494,813	14,612,000	14,751,567		(33,346)			4.750	4.472	AO	154,238	694,070	01/19/2012	10/11/2021
05523R-AC-1	BAE SYSTEMS PLC BALN 5.8 10/11/41		D		2FE	5,050,195	124.0670	5,272,860	4,250,000	4,996,881		(17,092)			5.800	4.579	AO	54,778	246,500	09/11/2014	10/11/2041
05530Q-AK-6	BAT INTL FINANCE PLC BATSLN 3.95 06/15/25		D		2FE	41,180,108	103.8530	42,787,436	41,200,000	41,184,432		1,745			3.950	3.956	JD	72,329	1,627,400	06/11/2015	06/15/2025
05541V-AE-6	BG ENERGY CAPITAL PLC BGGRP 4 10/15/21		D		1FE	34,431,310	104.8210	34,591,029	33,000,000	33,697,607		(171,493)			4.000	3.397	AO	278,667	1,320,000	06/13/2013	10/15/2021
055451-AH-1	BHP BILLITON FIN USA LTD BHP 6 1/2 04/01/19		D		1FE	4,983,950	105.2670	5,263,330	5,000,000	4,997,407		1,933			6.500	6.544	AO	81,250	325,000	03/18/2009	04/01/2019
055451-AR-9	BHP BILLITON FIN USA LTD BHP 4 1/8 02/24/42		D		1FE	34,390,300	106.5660	37,297,960	35,000,000	34,457,753		12,723			4.125	4.228	FA	509,323	1,443,750	02/21/2012	02/24/2042
05565Q-BP-2	BP CAPITAL MARKETS PLC	0	D		1FE	502,469	105.8530	529,266	500,000	500,820		(275)			4.500	4.436	AO	5,625	22,500	01/20/2011	10/01/2020
05565Q-CB-2	BP CAPITAL MARKETS PLC BPLN 2 1/2 11/06/22		D		1FE	23,953,550	99.3600	24,839,950	25,000,000	24,440,048		105,819			2.500	3.000	MN	95,486	625,000	02/19/2013	11/06/2022
05565Q-CJ-5	BP CAPITAL MARKETS PLC BPLN 3.994 09/26/23		D		1FE	15,533,100	106.2190	15,932,790	15,000,000	15,399,698		(62,490)			3.994	3.475	MS	158,096	599,100	10/22/2015	09/26/2023
05565Q-CS-5	BP CAPITAL MARKETS PLC BPLN 3.535 11/04/24		D		1FE	5,074,500	103.9670	5,198,355	5,000,000	5,058,573		(7,503)			3.535	3.342	MN	27,985	176,750	10/28/2015	11/04/2024
05565Q-DF-2	BP CAPITAL MARKETS PLC BPLN 3.017 01/16/27		D		1FE	5,000,000	98.7210	4,936,060	5,000,000	5,000,000					3.017	3.017	JJ	69,140	125,708	09/13/2016	01/16/2027
05565Q-DH-8	BP CAPITAL MARKETS PLC BPLN 3.723 11/28/28		D		1FE	10,000,000	104.3030	10,430,300	10,000,000	10,000,000					3.723	3.723	MN	34,128	372,300	11/21/2016	11/28/2028
05567L-T3-1	BNP PARIBAS BNP 5 01/15/21		D		1FE	19,846,600	107.2850	21,456,920	20,000,000	19,944,919		16,361			5.000	5.099	JJ	461,111	1,000,000	01/12/2011	01/15/2021
05583B-AA-7	BRF GMBH BRFSBZ 4.35 09/29/26		D		2FE	7,825,440	96.5000	7,720,000	8,000,000	7,843,254		14,254			4.350	4.625	MS	88,933	348,000	09/22/2016	09/29/2026
056752-AG-3	BAIDU INC BIDU 4 1/8 06/30/25		D		1FE	16,971,100	103.8140	17,648,431	17,000,000	16,977,261		2,538			4.125	4.146	JD	1,948	701,250	06/24/2015	06/30/2025
05954T-AF-8	BANCO DE CREDITO DEL PER BCP 5 3/8 09/16/20		D		2FE	6,983,410	106.5370	7,457,569	7,000,000	6,994,605		1,804			5.375	5.406	MS	109,740	376,250	09/09/2010	09/16/2020
067316-AD-1	BACARDI LTD BACARD 2 3/4 07/15/26		D		2FE	34,921,110	95.5000	33,425,070	35,000,000	34,931,334		7,034			2.750	2.776	JJ	443,819	965,174	07/27/2016	07/15/2026
06738E-AN-5	BARCLAYS PLC	0	D		2FE	6,965,840	104.2500	7,297,479	7,000,000	6,971,439		2,903			4.375	4.436	JJ	143,767	306,250	01/05/2016	01/12/2026
06738E-AP-0	BARCLAYS PLC BARCLAYS PLC	0	D		2FE	3,999,680	106.8360	4,273,436	4,000,000	3,999,722		26			5.200	5.201	MN	28,311	208,000	05/05/2016	05/12/2026
06738E-AW-5	BARCLAYS PLC BARCLAYS PLC	0	D		2FE	2,000,000	104.2010	2,084,024	2,000,000	2,000,000					4.836	4.836	MN	13,971	48,360	05/02/2017	05/09/2028
06739F-FS-5	BARCLAYS BANK PLC BACR 6 3/4 05/22/19		D		1FE	4,950,600	105.7500	5,287,485	5,000,000	4,990,997		5,972			6.750	6.888	MN	36,563	337,500	06/16/2009	05/22/2019
06740P-GY-6	BARCLAYS BANK PLC BACR 5.6 07/26/30		D	2	1FE	10,000,000	98.8000	9,879,980	10,000,000	10,000,000					5.600	5.600	JJ	241,111	560,000	07/19/2010	07/26/2030
06741T-4Q-7	BARCLAYS BANK PLC BACR 4.2 01/28/26		D		1FE	20,000,000	100.3320	20,066,320	20,000,000	20,000,000					4.200	4.200	JJ	357,000	840,000	01/09/2014	01/28/2026
06849U-AD-7	BARRICK PD AU FIN PTY LT ABXCN 5.95 10/15/39				2FE	4,878,844	124.1250	6,206,250	5,000,000	4,894,247		2,273			5.950	6.127	AO	62,806	297,500	12/30/2009	10/15/2039
06849U-AD-7	BARRICK PD AU FIN PTY LT ABXCN 5.95 10/15/39	0			2FE	195,154	124.1250	248,250	200,000	195,770		91			5.950	6.127	AO	2,512	11,900	12/30/2009	10/15/2039
08523A-AA-6	BERMUDA SKYPORT CORP BERMUDA SKYPORT CORP	0	D		1Z	8,000,000	104.0990	8,327,928	8,000,000	8,000,000					5.900	5.900	FA	178,311	196,667	03/15/2017	02/15/2042
10010Y-AA-0	TURKISH AIRLN 15-1 A PTT THYAO 4.2 03/15/27		D		2FE	8,363,660	95.8280	8,014,712	8,363,660	8,363,660					4.200	4.200	MS	103,431	(456,044)	03/19/2015	03/15/2027
10552T-AA-5	BRF SA BRFSBZ 5 7/8 06/06/22		D		2FE	6,934,900	107.6250	7,533,750	7,000,000	6,966,396		6,444			5.875	6.000	JD	28,559	411,250	05/31/2012	06/06/2022
10553M-AD-3	OI BRASIL HOLDINGS COOP OIBRBZ 5 3/4 02/10/22		D		6FE	1,537,500	43.0000	2,580,000	6,000,000	1,537,500		(200,984)			5.750	28.596	FA			02/06/2012	02/10/2022
111013-AH-1	SKY PLC 144A	0	D		2FE	259,186	106.2260	212,453	200,000	207,194		(7,871)			9.500	5.222	MN	2,428	19,000	02/26/2010	11/15/2018
111013-AK-4	SKY PLC SKYLN 3 1/8 11/26/22		D		2FE	29,954,525	100.8240	30,247,110	30,000,000	29,975,903		4,471			3.125	3.110	MN	91,146	937,500	03/14/2017	11/26/2022
111013-AK-4	SKY PLC SKYLN 3 1/8 11/26/22	0	D		2FE	7,405,781	100.8240	7,404,493	7,344,000	7,393,222		(10,038)			3.125	3.110	MN	22,312	229,500	03/14/2017	11/26/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
111013-AL-2	SKY PLC SKY PLC	0	D		2FE	5,277,500	104.4500	5,222,505	5,000,000	5,234,344		(31,131)			3.750	2.974	MS	54,688	187,500	08/03/2016	09/16/2024
11102A-AA-9	BRITISH TELECOM PLC BRITEL 5.95 01/15/18		D		2FE	7,545,900	100.1240	7,509,285	7,500,000	7,500,272		(6,881)			5.950	5.854	JJ	205,771	446,250	10/01/2009	01/15/2018
11778B-AB-8	SKY GROUP FINANCE SKY GRP FIN GTD SR NTS	0	D		2FE	1,622,772	132.8280	1,785,212	1,344,000	1,610,045		(9,274)			6.500	4.829	AO	18,443	87,360	08/03/2016	10/15/2035
12563T-AB-6	CK HUTCHISON INTL 16 LTD CKHH 2 3/4 10/03/26		D		1FE	14,802,150	95.1070	14,266,050	15,000,000	14,823,540		17,458			2.750	2.903	AO	100,833	412,500	10/11/2016	10/03/2026
12563U-AB-3	CK HUTCHISON INTL 17 LTD CKHH 3 1/2 04/05/27		D		1FE	19,930,550	99.9900	19,997,920	20,000,000	19,934,974		4,424			3.500	3.541	AO	167,222	350,000	04/28/2017	04/05/2027
12621V-AA-3	CNOOC FINANCE 2011 LTD CNOOC 4 1/4 01/26/21		D		1FE	5,094,600	103.8950	5,194,755	5,000,000	5,035,326		(10,614)			4.250	4.003	JJ	91,493	212,500	10/13/2011	01/26/2021
12621V-AB-1	CNOOC FINANCE 2011 LTD CNOOC 5 3/4 01/26/41		D		1FE	3,977,920	124.4470	4,977,860	4,000,000	3,980,280		401			5.750	5.789	JJ	99,028	230,000	01/21/2011	01/26/2041
12622N-AB-8	CNPC HK OVERSEAS CAPITAL CNPCCH 4 1/2 04/28/21		D		1FE	7,200,370	105.1500	7,360,521	7,000,000	7,078,777		(21,680)			4.500	4.134	AO	55,125	315,000	10/04/2011	04/28/2021
12622N-AC-6	CNPC HK OVERSEAS CAPITAL CNPCCH 5.95 04/28/41		D		1FE	4,890,600	127.9440	6,397,195	5,000,000	4,901,244		1,879			5.950	6.110	AO	52,063	297,500	04/20/2011	04/28/2041
12623T-AE-8	CNPC GENERAL CAPITAL LTD CNPCCH 3.4 04/16/23		D		1FE	9,237,200	101.3380	10,133,820	10,000,000	9,526,692		77,823			3.400	4.413	AO	70,833	340,000	01/14/2014	04/16/2023
141844-AF-7	CARIBBEAN DEVELOPMENT BK CARDEV 4 3/8 11/09/27		D	4	1FE	33,000,000	104.2580	34,405,074	33,000,000	33,000,000					4.375	4.375	MN	208,542	1,443,750	11/06/2012	11/09/2027
15238P-AE-6	CENTRAL AMERICAN BANK CABEI 4.29 04/30/27		D		1FE	25,000,000	102.2500	25,562,500	25,000,000	25,000,000					4.290	4.290	AO	181,729	1,078,458	04/27/2012	04/30/2027
153766-AA-8	CENTRAL JAPAN RAILWAY CO CJRAIL 4 1/4 11/24/45		D		1FE	29,520,850	111.3650	33,409,560	30,000,000	29,538,070		8,380			4.250	4.346	MN	131,042	1,275,000	11/17/2015	11/24/2045
15639K-AB-8	CENTRICA PLC CNALN 5 3/8 10/16/43		D		2FE	11,077,500	114.2690	11,426,890	10,000,000	11,016,615		(19,971)			5.375	4.691	AO	111,979	537,500	10/14/2014	10/16/2043
16951X-AA-0	CHINA RESOURCES GAS GRP CHIRES 4 1/2 04/05/22		D		2FE	14,905,000	105.2000	15,779,940	15,000,000	14,954,217		9,527			4.500	4.580	AO	161,250	675,000	04/20/2012	04/05/2022
17178F-AA-4	CIELO SA/CIELO USA INC CIELBZ 3 3/4 11/16/22		D		3FE	14,897,400	97.8750	14,681,250	15,000,000	14,945,132		10,055			3.750	3.833	MN	70,313	562,500	11/09/2012	11/16/2022
191241-AE-8	COCA-COLA FEMSA SAB CV KOF 3 7/8 11/26/23		D		1FE	10,001,500	103.8570	10,385,670	10,000,000	10,011,114		(1,758)			3.875	3.853	MN	37,674	387,500	12/17/2015	11/26/2023
2027A0-EX-3	COMMONWEALTH BANK AUST CBAAU 5 07/26/32		D	2	1FE	25,000,000	97.8630	24,465,775	25,000,000	25,000,000					5.000	5.000	JJ	538,194	1,250,000	07/09/2010	07/26/2032
2027A0-HY-8	COMMONWEALTH BANK AUST CBAAU 2 5/8 09/06/26		D		1FE	24,925,750	95.5930	23,898,125	25,000,000	24,934,466		6,630			2.625	2.659	MS	209,635	656,250	08/29/2016	09/06/2026
20428A-AD-1	CIE FINANCEMENT FONCIER CFF 5 02/18/31		D	2	1FE	25,000,000	106.7620	26,690,500	25,000,000	25,000,000					5.000	5.000	FA	461,806	1,250,000	02/02/2011	02/18/2031
21685W-CJ-4	COOPERATIEVE RABOBANK UA RABOBK 5 1/4 05/24/41		D		1FE	12,442,546	126.4760	14,879,843	11,765,000	12,388,616		(14,071)			5.250	4.868	MN	63,482	617,663	11/01/2013	05/24/2041
219868-BS-4	CORP ANDINA DE FOMENTO CAF 4 3/8 06/15/22		D		1FE	47,248,620	106.3240	49,972,327	47,000,000	47,123,727		(26,219)			4.375	4.307	JD	91,389	2,056,250	09/18/2012	06/15/2022
21987B-AK-4	CODELCO INC CDEL 5 5/8 09/21/35		D		1FE	10,404,408	119.9010	11,990,110	10,000,000	10,337,232		(11,301)			5.625	5.328	MS	156,250	562,500	04/15/2011	09/21/2035
21987B-AL-2	CODELCO INC CDEL 6.15 10/24/36		D		1FE	11,204,530	126.9820	13,968,053	11,000,000	11,172,703		(4,853)			6.150	6.010	AO	125,904	676,500	08/24/2009	10/24/2036
21987B-AU-2	CODELCO INC CDEL 4 7/8 11/04/44		D		1FE	17,828,490	112.8770	20,317,788	18,000,000	17,837,083		2,864			4.875	4.936	MN	138,938	877,500	10/29/2014	11/04/2044
22303Q-AH-3	COVIDIEN INTL FINANCE SA MDT 6.55 10/15/37		C		1FE	17,671,473	137.3000	19,937,333	14,521,000	17,195,748		(77,204)			6.550	5.065	AO	200,793	951,126	11/08/2010	10/15/2037
22303Q-AP-5	COVIDIEN INTL FINANCE SA MDT 2.95 06/15/23		C		1FE	32,891,542	100.7390	33,455,256	33,210,000	33,025,475		30,622			2.950	3.061	JD	43,542	979,695	05/29/2013	06/15/2023
22535W-AB-3	CREDIT AGRICOLE SA (LONDON) CREDIT AGRICOLE SA (LONDON BR	0	D		2FE	3,979,920	104.0270	4,161,076	4,000,000	3,982,971		3,051			4.125	4.182	JJ	160,875	82,500	01/03/2017	01/10/2027
225433-AR-2	CREDIT SUISSE GRP FUND LTD CREDIT SUISSE GRP FND LTD	0	C		2FE	6,998,404	107.2540	7,507,780	7,000,000	6,998,851		367			4.550	4.552	AO	64,585	318,500	12/01/2016	04/17/2026
23330J-AA-9	DP WORLD LTD DPWDU 6.85 07/02/37		D		2FE	7,399,050	124.4450	12,768,067	10,260,000	7,666,382		43,452			6.850	9.776	JJ	349,453	702,810	06/05/2009	07/02/2037
23636T-AA-8	DANONE SA BNFP 3 06/15/22		D		2FE	25,649,063	100.5330	26,052,096	25,914,000	25,771,040		29,208			3.000	3.133	JD	34,552	777,420	08/07/2013	06/15/2022
23636T-AE-0	DANONE SA BNFP 2.947 11/02/26		D		2FE	10,000,000	96.8750	9,687,500	10,000,000	10,000,000					2.947	2.947	MN	48,298	294,700	10/26/2016	11/02/2026
24668P-AF-4	KONINKIJKE AHOLD DLHAIZE ADNA 4 1/8 04/10/19		D		2FE	10,667,378	101.1330	10,740,367	10,620,000	10,630,439		(7,856)			4.125	4.045	AO	98,567	438,075	10/16/2012	04/10/2019
251525-AM-3	DEUTSCHE BANK	0	D		3FE	1,944,760	98.9580	1,979,150	2,000,000	1,955,508		3,279			4.296	4.567	MN	8,831	85,920	07/24/2014	05/24/2028
251525-AV-3	DEUTSCHE BANK DEUTSCHE BANK NY	0	D		2FE	2,507,700	100.2130	2,505,335	2,500,000	2,506,971		(729)			2.323	2.162	JAJO	12,907	14,526	09/19/2017	07/13/2020
25156P-AN-3	DEUTSCHE TELEKOM INT FIN DT 6 07/08/19		D		2FE	9,937,100	105.5030	10,550,280	10,000,000	9,987,978		7,336			6.000	6.056	JJ	288,333	600,000	08/20/2009	07/08/2019
25156P-AN-3	DEUTSCHE TELEKOM INT FIN DT 6 07/08/19	0	D		2FE	319,572	105.5030	316,508	300,000	303,694		(2,280)			6.000	6.056	JJ	8,650	18,000	08/20/2009	07/08/2019
25156P-AR-4	DEUTSCHE TELEKOM INT FIN DT 4 7/8 03/06/42		D		2FE	19,349,500	112.9590	22,591,820	20,000,000	19,411,631		12,091			4.875	5.087	MS	311,458	975,000	06/25/2012	03/06/2042
25156P-BA-0	DEUTSCHE TELEKOM INT FIN DT 3.6 01/19/27		D		2FE	9,987,500	100.5960	10,059,590	10,000,000	9,988,505		1,005			3.600	3.615	JJ	162,000	180,000	01/09/2017	01/19/2027
25243Y-AH-2	DIAGEO CAPITAL PLC DGELN 5 7/8 09/30/36		D		1FE	21,588,873	131.9340	25,295,744	19,173,000	21,190,056		(63,760)			5.875	5.004	MS	284,732	1,126,414	10/19/2010	09/30/2036
25243Y-AU-3	DIAGEO CAPITAL PLC DGELN 2 5/8 04/29/23		D		1FE	13,055,100	99.8610	13,481,249	13,500,000	13,244,690		43,557			2.625	3.012	AO	61,031	354,375	05/28/2013	04/29/2023
25600W-AC-4	DNB BOLIGKREDITT AS DNBNO 5 04/01/31		D	2	1FE	25,000,000	107.5220	26,880,485	25,000,000	25,000,000					5.000	5.000	AO	312,500	1,250,000	03/24/2011	04/01/2031
256853-AB-8	DOLPHIN ENERGY LTD DOLNRG 5 1/2 12/15/21		D		1FE	25,437,250	108.5410	27,135,250	25,000,000	25,202,123		(44,856)			5.500	5.271	JD	61,111	1,375,000	02/10/2012	12/15/2021
26824K-AA-2	AIRBUS GROUP FINANCE BV AIRFP 2.7 04/17/23		D		1FE	38,915,709	99.5930	39,925,998	40,089,000	39,417,235		115,253			2.700	3.045	AO	222,494	1,082,403	05/30/2013	04/17/2023
268270-AD-7	ENGIE ENERGIA CHILE SA ECLCI 4 1/2 01/29/25		D		2FE	7,956,400	104.6140	8,369,080	8,000,000	7,967,440		3,818			4.500	4.568	JJ	152,000	360,000	10/24/2014	01/29/2025
268317-AC-8	ELECTRICITE DE FRANCE SA EDF 6.95 01/26/39		D		1FE	16,540,900	136.2890	20,443,365	15,000,000	16,342,577		(31,900)			6.950	6.175	JJ	448,854	1,042,500	12/01/2010	01/26/2039
268317-AE-4	ELECTRICITE DE FRANCE SA EDF 5.6 01/27/40		D		1FE	9,986,393	117.9190	10,907,535	9,250,000	9,890,315		(15,474)			5.600	5.075	JJ	221,589	518,000	09/16/2010	01/27/2040
26874R-AC-2	ENI SPA ENIIM 5.7 10/01/40		D		2FE	25,171,800	108.7130	27,178,225	25,000,000	25,150,379		(3,477)			5.700	5.652	AO	356,250	1,425,000	10/08/2010	10/01/2040
29082A-AA-5	EMPRESA BRAS DE AERONAU EMBRBZ 5.15 06/15/22		D		2FE	5,000,000	106.5670	5,328,370	5,000,000	5,000,000					5.150	5.150	JD	11,444	257,500	06/12/2012	06/15/2022
29246Q-AB-1	EMPRESA DE TRANSPORTE ME BMETR 5 01/25/47		D		1FE	9,770,600	110.0930	11,009,310	10,000,000	9,773,701		3,101			5.000	5.151	JJ	216,667	250,000	01/19/2017	01/25/2047
29266M-AE-9	IBERDROLA INTL BV IBESM 6 3/4 09/15/33		D		2FE	1,663,555	126.4230	1,883,701	1,490,000	1,630,251		(5,346)			6.750	5.827	MS	29,614	100,575	06/30/2010	09/15/2033
29266M-AF-6	IBERDROLA INTL BV IBESM 6 3/4 07/15/36		D		2FE	5,076,290	131.0670	7,863,990	6,000,000	5,187,198		17,078			6.750	8.159	JJ	186,750	405,000	06/23/2010	07/15/2036
29267H-AA-7	ENDURANCE SPECIALTY HLDG ENH 7 07/15/34		C		1FE	12,411,136	127.7000	16,586,888	12,989,000	12,502,466		14,666			7.000	7.396	JJ	419,256	909,230	04/28/2010	07/15/2034
29268B-AF-8	ENEL FINANCE INTL NV ENELIM 6 10/07/39		D		2FE	9,946,300	123.8520	12,385,180	10,000,000	9,953,147		1,021			6.000	6.039	AO	140,000	600,000	09/30/2009	10/07/2039
29278G-AA-6	ENEL FINANCE INTL ENEL FINANCE INTL		D		2FE	3,959,600	99.1650	3,966,596	4,000,000	3,961,627		2,027			3.625	3.747	MN	14,500	72,500	05/22/2017	05/25/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
29358Q-AG-4	ENSCO PLC ESV 8 01/31/24		D		3FE	10,488,676	100.0000	9,864,000	9,864,000	10,433,241		(55,435)			8.000	6.820	JJ	330,992	442,784	03/21/2017	01/31/2024
29441W-AC-9	EQUATE PETROCHEMICAL BV EQPTRC 4 1/4 11/03/26		D		2FE	19,842,175	101.6110	20,322,120	20,000,000	19,857,207		13,057			4.250	4.348	MN	136,944	850,000	11/04/2016	11/03/2026
294829-AA-4	ERICSSON LM ERICB 4 1/8 05/15/22		D		3FE	30,097,200	100.8860	30,265,830	30,000,000	30,052,175		(10,988)			4.125	4.080	MN	158,125	1,237,500	01/15/2013	05/15/2022
302154-BK-4	EXPORT-IMPORT BANK KOREA EIBKOR 4 01/14/24		D		1FE	19,886,000	104.8540	20,970,820	20,000,000	19,925,791		10,645			4.000	4.070	JJ	371,111	800,000	01/07/2014	01/14/2024
302154-BN-8	EXPORT-IMPORT BANK KOREA EIBKOR 3 1/4 08/12/26		D		1FE	24,798,750	99.6940	24,923,425	25,000,000	24,838,327		15,957			3.250	3.337	FA	313,715	812,500	06/23/2015	08/12/2026
344419-AA-4	FOMENTO ECONOMICO MEX FEMSA 2 7/8 05/10/23		D		1FE	24,491,040	99.0840	25,563,698	25,800,000	25,035,833		127,621			2.875	3.486	MN	105,081	741,750	06/19/2013	05/10/2023
35177P-AW-7	ORANGE SA ORAFP 4 1/8 09/14/21		D		2FE	22,998,820	105.8060	24,335,311	23,000,000	23,000,180		(64)			4.125	4.125	MS	281,990	948,750	01/13/2012	09/14/2021
35802X-AJ-2	FRESENIUS MED CARE II FRESENIUS MED CARE II		D		2FE	10,550,000	107.6250	10,762,500	10,000,000	10,514,157		(35,843)			4.750	3.881	AO	100,278	237,500	06/07/2017	10/15/2024
36160B-AA-3	ENGIE SA ENGIFP 2 7/8 10/10/22		D		1FE	28,997,330	100.5850	29,551,902	29,380,000	29,178,472		38,660			2.875	3.030	AO	190,052	844,675	01/30/2013	10/10/2022
36164Q-6M-5	GE CAPITAL INTL FUNDING GE 3.373 11/15/25		D		1FE	2,736,366	101.6050	3,027,814	2,980,000	2,768,441		21,937			3.373	4.450	MN	12,844	100,515	07/08/2016	11/15/2025
36164Q-NA-2	GE CAPITAL INTL FUNDING GE 4.418 11/15/35		D		1FE	33,025,813	108.2060	45,671,757	42,208,000	33,395,729		254,934			4.418	6.385	MN	238,274	1,864,749	07/08/2016	11/15/2035
40049J-AZ-0	GRUPO TELEVISA SAB TELVIS 6 5/8 01/15/40		D		2FE	12,291,200	122.9200	15,365,025	12,500,000	12,317,114		3,538			6.625	6.754	JJ	381,858	828,125	03/23/2010	01/15/2040
40049J-BA-4	GRUPO TELEVISA SAB TELVIS 5 05/13/45		D		2FE	4,826,700	101.3310	5,066,530	5,000,000	4,836,651		2,932			5.000	5.232	MN	31,944	250,000	05/08/2014	11/15/2043
40049J-BB-2	GRUPO TELEVISA SAB TELVIS 4 5/8 01/30/26		D		2FE	15,052,700	105.9680	15,895,125	15,000,000	15,045,376		(4,582)			4.625	4.580	JJ	290,990	693,750	11/25/2015	01/30/2026
404280-AH-2	HSBC HOLDINGS PLC HSBC 6 1/2 09/15/37		D		1FE	24,422,000	131.7180	32,929,575	25,000,000	24,503,740		11,494			6.500	6.681	MS	478,472	1,625,000	06/21/2010	09/15/2037
404280-AK-5	HSBC HOLDINGS PLC	0	D		1FE	199,566	107.4920	214,983	200,000	199,834		46			5.100	5.128	AO	2,437	10,200	03/29/2011	04/05/2021
404280-AW-9	HSBC HOLDINGS PLC HSBC HOLDINGS PLC	0	D		1FE	998,550	106.4280	1,064,282	1,000,000	998,769		123			4.300	4.318	MS	13,497	43,000	03/01/2016	03/08/2026
404280-BG-3	HSBC HOLDINGS PLC HSBC HOLDINGS PLC	0	D		1FE	2,010,000	103.4440	2,068,882	2,000,000	2,007,778		(1,801)			2.849	2.268	JAJO	13,927	52,259	10/04/2016	01/05/2022
423012-AA-1	HEINEKEN NV HEIANA 3.4 04/01/22		D		2FE	5,783,407	102.9030	5,767,696	5,605,000	5,693,819		(19,320)			3.400	3.000	AO	47,643	190,570	01/25/2013	04/01/2022
423012-AD-5	HEINEKEN NV HEIANA 2 3/4 04/01/23		D		2FE	25,403,888	100.0810	26,006,152	25,985,000	25,663,798		55,688			2.750	3.006	AO	178,647	714,588	01/28/2013	04/01/2023
423012-AG-8	HEINEKEN NV HEIANA 4.35 03/29/47		D		2FE	4,961,050	109.2680	5,463,385	5,000,000	4,961,535		485			4.350	4.397	MS	55,583	108,750	03/20/2017	03/29/2047
43474T-AA-1	HOLCIM LTD LHNVX 6 12/30/19		D		2FE	10,332,786	106.1540	10,636,631	10,020,000	10,105,783		(39,778)			6.000	5.540	JD	1,670	601,200	06/27/2012	12/30/2019
43474T-AB-9	HOLCIM LTD LHNVX 6 7/8 09/29/39		D		2FE	6,523,863	128.2720	8,401,803	6,550,000	6,527,475		394			6.875	6.905	MS	115,080	450,313	12/02/2010	09/29/2039
449786-AJ-1	ING BANK NV INTNED 5.45 02/10/31		D	2	1FE	20,000,000	103.7950	20,758,960	20,000,000	20,000,000					5.450	5.450	FA	426,917	1,090,000	01/26/2011	02/10/2031
449786-AY-8	ING BANK NV ING BANKS NV	0	D		2FE	6,605,520	112.3620	6,741,708	6,000,000	6,483,616		(73,180)			5.800	4.203	MS	92,800	348,000	04/19/2016	09/25/2023
45074G-AB-6	IBERDROLA FIN IRELAND IBESM 5 09/11/19		D		2FE	5,157,937	104.0190	5,423,545	5,214,000	5,201,433		6,924			5.000	5.150	MS	79,658	260,700	08/27/2010	09/11/2019
453140-AB-1	IMPERIAL BRANDS FIN PLC IMBLN 3 1/2 02/11/23		D		2FE	14,985,000	101.6970	15,254,580	15,000,000	14,991,684		1,461			3.500	3.512	FA	204,167	525,000	02/05/2013	02/11/2023
453140-AF-2	IMPERIAL BRANDS FIN PLC IMBLN 4 1/4 07/21/25		D		2FE	5,294,150	104.7280	5,236,410	5,000,000	5,260,956		(29,690)			4.250	3.459	JJ	94,444	212,500	11/10/2016	07/21/2025
45662N-A#-0	INFINEON TECHNOLOGIES INFINEON TECHNOLOGIES AG		D		2	10,000,000	102.3730	10,237,300	10,000,000	10,000,000					4.300	4.300	AO	102,722	430,000	04/05/2016	04/05/2028
45662N-A@-2	INFINEON TECHNOLOGIES INFINEON TECHNOLOGIES AG		D		2	8,000,000	101.2780	8,102,240	8,000,000	8,000,000					4.100	4.100	AO	78,356	328,000	04/05/2016	04/05/2026
456873-AC-2	INGERSOLL -RAND LUX FINAN INGERSOLL-RAND LUX FINANCE		D		2FE	10,954,300	110.9690	11,096,880	10,000,000	10,946,316		(7,984)			4.650	4.067	MN	77,500	232,500	08/09/2017	11/01/2044
45950V-JM-9	INTL FINANCE CORP IFC 2.9 07/27/46		D		1FE	50,000,000	86.5000	43,250,000	50,000,000	50,000,000					2.900	2.900	JJ	620,278	1,450,000	07/18/2016	07/27/2046
46128M-AJ-0	INVERSIONES CMPC SA CMPCCI 4 3/8 04/04/27		D		2FE	9,964,010	102.1650	10,216,520	10,000,000	9,966,178		2,168			4.375	4.420	AO	105,729	218,750	03/31/2017	04/04/2027
46131N-AD-6	INVERSIONES CMPC CI CMPCCI 4 1/2 04/25/22		D		2FE	4,981,250	104.6940	5,234,685	5,000,000	4,990,894		1,870			4.500	4.547	AO	41,250	225,000	05/30/2012	04/25/2022
46132F-AA-8	INVESCO FINANCE PLC IVZ 3 1/8 11/30/22		C		1FE	29,976,300	100.5590	30,167,610	30,000,000	29,987,760		2,270			3.125	3.134	MN	80,729	937,500	11/05/2012	11/30/2022
46132F-AC-4	INVESCO FINANCE PLC IVZ 5 3/8 11/30/43		C		1FE	9,829,800	123.3380	12,333,770	10,000,000	9,840,613		2,737			5.375	5.491	MN	46,285	537,500	11/06/2013	11/30/2043
46132F-AD-2	INVESCO FINANCE PLC IVZ 3 3/4 01/15/26		C		1FE	6,981,940	103.3600	7,235,214	7,000,000	6,986,022		1,463			3.750	3.779	JJ	121,042	262,500	10/08/2015	01/15/2026
46137N-AB-4	INVERSIONES LATIN AMERICA POWE INVERSIONES LATIN AMERICA PWR		D		2FE	25,000,000	102.1610	25,540,250	25,000,000	25,000,000					5.350	5.350	MS	338,090	11,146	09/27/2017	03/31/2033
47215T-AA-6	JB Y CO SA DE CV JB Y CO SA DE CV	0	D		2FE	11,389,207	100.5470	11,246,227	11,185,000	11,358,979		(21,078)			3.750	3.507	MN	55,925	419,438	04/12/2017	05/13/2025
478375-AG-3	JOHNSON CONTROLS INTL PL JCI 3 5/8 07/02/24		D		2FE	4,981,788	103.6600	5,182,980	5,000,000	4,983,968		2,150			3.625	3.681	JJ	90,122	181,250	12/28/2016	07/02/2024
478375-AH-1	JOHNSON CONTROLS INTL PL JCI 6 01/15/36		C		2FE	13,857,954	124.3170	16,797,673	13,512,000	13,847,721		(10,192)			6.000	5.775	JJ	373,832	810,720	12/28/2016	01/15/2036
478375-AK-4	JOHNSON CONTROLS INTL PL JCI 5 1/4 12/01/41		D		2FE	7,928,535	115.7140	8,483,023	7,331,000	7,915,661		(12,772)			5.250	4.692	JD	32,073	384,878	12/28/2016	12/01/2041
478375-AR-9	JOHNSON CONTROLS INTL PL JCI 3.9 02/14/26		C		2FE	24,867,518	104.5950	26,148,625	25,000,000	24,880,765		13,087			3.900	3.969	FA	371,042	975,000	12/28/2016	02/14/2026
49245P-AA-4	KERRY GROUP FIN SERVICES KYGID 3.2 04/09/23		D		2FE	29,900,700	99.2150	29,764,410	30,000,000	29,943,700		9,646			3.200	3.239	AO	218,667	960,000	04/02/2013	04/09/2023
493738-AD-0	KIA MOTORS CORP KIAMTR 3 1/4 04/21/26		D		2FE	994,080	97.8500	978,503	1,000,000	994,952		520			3.250	3.320	AO	6,319	32,500	04/14/2016	04/21/2026
494386-AB-1	KIMBERLY-CLARK DE MEXICO KCMA 3.8 04/08/24		D		1FE	6,891,226	101.6090	7,011,035	6,900,000	6,894,781		722			3.800	3.814	AO	60,452	262,200	02/17/2016	04/08/2024
494386-AC-9	KIMBERLY-CLARK DE MEXICO KCMA 3 1/4 03/12/25		D		1FE	27,830,370	97.8530	27,398,868	28,000,000	27,863,922		12,323			3.250	3.344	MS	275,528	910,000	03/06/2015	03/12/2025
500472-AC-9	KONINKLIJKE PHILIPS NV PHIANA 6 7/8 03/11/38		D		2FE	9,938,766	138.1750	13,824,399	10,005,000	9,948,467		1,259			6.875	6.927	MS	210,174	687,844	06/02/2009	03/11/2038
500472-AE-5	KONINKLIJKE PHILIPS NV PHIANA 5 03/15/42		D		2FE	15,504,458	116.5930	17,424,839	14,945,000	15,448,547		(11,352)			5.000	4.761	MS	220,024	747,250	06/06/2012	03/15/2042
500548M-BS-8	KOMMUNALBANKEN AS KBN 3.66 06/30/34		D		1FE	50,000,000	97.9000	48,950,000	50,000,000	50,000,000					3.660	3.660	JD	5,083	1,830,000	06/23/2014	06/30/2034
500630-CG-1	KOREA DEVELOPMENT BANK KDB 3 3/8 09/16/25		D		1FE	24,964,250	100.9730	25,243,225	25,000,000	24,971,418		3,194			3.375	3.392	MS	246,094	843,750	09/11/2015	09/16/2025
50065W-AF-3	KOREA NATIONAL OIL CORP KOROIL 4 01/23/24		D		1FE	19,889,200	104.1880	20,837,500	20,000,000	19,927,615		10,336			4.000	4.068	JJ	351,111	800,000	01/15/2014	01/23/2024
50066A-AA-1	KOREA GAS CORP KORGAS 4 1/4 11/02/20		D		1FE	9,333,653	103.5540	9,557,988	9,230,000	9,268,182		(12,455)			4.250	4.094	MN	64,290	392,275	03/01/2012	11/02/2020
50066A-AJ-2	KOREA GAS CORP KORGAS 3 1/2 07/21/25		D		1FE	14,973,600	100.9860	15,147,960	15,000,000	14,979,230		2,361			3.500	3.521	JJ	233,333	525,000	07/14/2015	07/21/2025
524671-AA-2	LEGRAND FRANCE SA LR 8 1/2 02/15/25		D		1FE	5,857,643	129.2710	6,495,878	5,025,000	5,541,388		(55,080)			8.500	6.664	FA	161,358	427,125	01/26/2011	02/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
55608P-AQ-7	MACQUARIE BANK LTD MQGAU 4 07/29/25		D		1FE	14,977,950	104.3760	15,656,385	15,000,000	14,982,517		1,938			4.000	4.018	JJ	253,333	600,000	07/23/2015	07/29/2025
55608X-AA-5	MACQUARIE BANK LTD MQGAU 6 5/8 04/07/21		D		2FE	11,022,800	110.8100	11,081,020	10,000,000	10,497,801		(137,215)			6.625	4.955	AO	154,583	662,500	11/12/2013	04/07/2021
55608X-AB-3	MACQUARIE BANK LTD MACQUARIE BANK LTD	0	D		2FE	1,253,291	105.4710	1,304,670	1,237,000	1,251,860		(1,432)			4.875	4.682	JD	3,518	60,304	01/26/2017	06/10/2025
614810-AB-5	MONTPELIER RE HOLDINGS L ENH 4.7 10/15/22		D		2FE	16,937,430	105.1870	17,692,470	16,820,000	16,885,028		(12,907)			4.700	4.609	AO	166,892	790,540	01/28/2013	10/15/2022
628788-AA-9	NORWEGIAN AIR 16-1 A PTT NASNO 4 7/8 05/10/28		D		3FE	11,475,392	101.7370	11,774,091	11,573,044	11,476,322		930			4.875	4.978	MN	79,926	420,584	11/10/2017	05/10/2028
62944B-AX-2	BK NEDERLANDSE GEMEENTEN BNG 3 3/4 09/30/39		D		1FE	50,000,000	102.2150	51,107,315	50,000,000	50,000,000					3.750	3.750	MS	473,958	1,875,000	09/18/2014	09/30/2039
62983P-AA-3	NAKILAT INC QGTS 6.067 12/31/33		D	4	1FE	7,630,200	116.1890	11,293,590	9,720,000	8,227,130		92,383			6.067	8.361	JD	1,638	589,712	05/07/2009	12/31/2033
62983P-AB-1	NAKILAT INC QGTS 6.267 12/31/33		D	4	1FE	3,216,118	115.9150	4,748,977	4,096,965	3,434,214		16,288			6.267	9.004	JD	713	256,757	05/08/2009	12/31/2033
63254A-AP-3	NATIONAL AUSTRALIA BK/NY NAB 3 3/8 01/14/26		D		1FE	13,891,920	101.5080	14,211,078	14,000,000	13,910,323		9,525			3.375	3.467	JJ	219,188	472,500	01/06/2016	01/14/2026
63254A-AP-3	NATIONAL AUSTRALIA BK/NY NAB 3 3/8 01/14/26	0	D		1FE	2,976,840	101.5080	3,045,231	3,000,000	2,980,784		2,041			3.375	3.467	JJ	46,968	101,250	01/06/2016	01/14/2026
6325C0-BV-2	NATIONAL AUSTRALIA BANK NAB 5.05 12/16/30		D	2	1FE	20,000,000	107.0400	21,407,954	20,000,000	20,000,000					5.050	5.050	JD	44,889	1,010,000	12/03/2010	12/16/2030
636203-AA-9	NATIONAL GAS CO NGCTT 6.05 01/15/36		D		3FE	19,042,715	103.0000	20,522,750	19,925,000	19,178,809		21,519			6.050	6.403	JJ	555,852	1,205,463	06/23/2010	01/15/2036
63859U-AZ-6	NATIONWIDE BLDG SOCIETY NWIDE 5.6 08/19/30		D	2	1FE	20,000,000	106.8080	21,361,616	20,000,000	20,000,000					5.600	5.600	FA	410,667	1,120,000	08/03/2010	08/19/2030
63983T-AR-6	NEDER WATERSCHAPSBANK NEDWBK 3.91 05/23/39		D		1FE	45,000,000	104.8240	47,170,841	45,000,000	45,000,000					3.910	3.910	MN	185,725	1,759,500	04/29/2014	05/23/2039
65120F-AA-2	NEWCREST FINANCE PTY LTD NCMAU 4.45 11/15/21		D		2FE	30,115,535	104.8010	31,125,897	29,700,000	29,886,226		(43,534)			4.450	4.272	MN	168,878	1,321,650	08/21/2012	11/15/2021
65504L-AC-1	NOBLE HOLDING INTL LTD NE 4.9 08/01/20		C		4FE	243,780	96.5000	220,985	229,000	234,009		(1,806)			4.900	4.000	FA	4,675	11,221	01/11/2012	08/01/2020
65504L-AD-9	NOBLE HOLDING INTL LTD NE 6.2 08/01/40		C		4FE	16,750,255	68.0000	10,404,000	15,300,000	16,580,823		(28,024)			6.200	5.545	FA	395,250	948,600	11/30/2010	08/01/2040
65557C-AD-5	NORDEA BANK AB NDASS 4 7/8 01/14/21		D		1FE	6,966,610	106.6440	7,465,087	7,000,000	6,988,095		3,551			4.875	4.936	JJ	158,302	341,250	01/11/2011	01/14/2021
65557F-AD-8	NORDEA BANK AB NDASS 4 1/4 09/21/22		D		1FE	21,860,080	104.9110	23,080,332	22,000,000	21,926,477		13,756			4.250	4.329	MS	259,722	979,000	09/17/2012	09/21/2022
656531-AG-5	STATOIL ASA STLNO 6.8 01/15/28		D		1FE	2,698,662	128.1980	3,345,973	2,610,000	2,670,352		(4,157)			6.800	6.483	JJ	81,838	177,480	04/14/2009	01/15/2028
66934#-AA-6	LARVIKSFJORDEN LTD NORWEGIAN AIR		D		1Z	17,117,202	101.5900	17,389,366	17,117,202	17,117,202					4.750	4.750	JJ	359,105	811,622	12/21/2015	01/22/2028
67110K-AA-9	OM ASSET MANAGEMENT PLC OMAM 4.8 07/27/26		D		2FE	24,954,750	102.8920	25,723,050	25,000,000	24,959,919		3,689			4.800	4.823	JJ	513,333	1,206,667	07/20/2016	07/27/2026
675758-AH-9	ODEBRECHT FINANCE LTD ODBR 5 1/8 06/26/22		D		5FE	2,500,000	47.0000	2,350,000	5,000,000	2,500,000		2,866	2,485,169		5.125	5.200	JD	3,559	256,250	06/21/2012	06/26/2022
685218-AB-5	ORANGE SA ORAFP 5 1/2 02/06/44		D		2FE	5,891,550	122.4710	6,123,530	5,000,000	5,843,005		(16,969)			5.500	4.406	FA	110,764	275,000	12/29/2014	02/06/2044
68620Y-AA-0	ORIGIN ENERGY FINANCE LT ORGAU 5.45 10/14/21		D		2FE	14,954,250	107.4620	16,119,315	15,000,000	14,979,725		4,699			5.450	5.490	AO	174,854	817,500	10/06/2011	10/14/2021
68715#-AB-5	ORORA DGP		C		2Z	7,000,000	98.1020	6,867,140	7,000,000	7,000,000					3.410	3.410	JJ	109,404	238,700	07/16/2015	07/16/2025
706451-BG-5	PETROLEOS MEXICANOS PEMEX 6 5/8 06/15/35		D		2FE	5,416,479	107.1420	5,357,085	5,000,000	5,349,413		(11,133)			6.625	5.975	JD	14,722	331,250	10/01/2010	06/15/2035
714264-AD-0	PERNOD RICARD SA RIFP 4.45 01/15/22		D		2FE	5,223,000	106.1670	5,308,350	5,000,000	5,104,463		(23,454)			4.450	3.886	JJ	102,597	222,500	06/26/2012	01/15/2022
714264-AH-1	PERNOD RICARD SA RIFP 4 1/4 07/15/22		D		2FE	15,044,201	105.7270	15,118,947	14,300,000	14,672,876		(74,550)			4.250	3.621	JJ	280,240	607,750	09/19/2012	07/15/2022
714294-AH-8	PERRIGO CO PLC PRGO 5.3 11/15/43		C		2FE	8,031,400	105.6620	8,452,920	8,000,000	8,030,023		(599)			5.300	5.272	MN	54,178	424,000	10/06/2014	11/15/2043
74735K-2A-9	OOREDOO INTL FINANCE QTELQD 3 1/4 02/21/23		D		1FE	4,936,050	98.9210	4,946,030	5,000,000	4,965,137		6,111			3.250	3.399	FA	58,681	162,500	12/12/2012	02/21/2023
74735K-2B-7	OOREDOO INTL FINANCE QTELQD 3 7/8 01/31/28		D		1FE	2,965,020	99.3610	2,980,839	3,000,000	2,974,306		2,036			3.875	3.979	JJ	48,760	116,250	01/23/2013	01/31/2028
74977R-CN-2	COOPERATIEVE RABOBANK UA RABOBK 5 12/23/30		D	2	1FE	10,000,000	105.9470	10,594,678	10,000,000	10,000,000					5.000	5.000	JD	11,111	500,000	12/15/2010	12/23/2030
74977R-CP-7	COOPERATIEVE RABOBANK UA RABOBK 5.03 03/03/31		D	2	1FE	10,000,000	106.3320	10,633,161	10,000,000	10,000,000					5.030	5.030	MS	164,872	503,000	02/18/2011	03/03/2031
75405T-AA-7	RAS LAFFAN LNG II RASGAS 5.298 09/30/20		D	4	1FE	1,555,218	103.1450	1,679,711	1,628,500	1,608,323		6,263			5.298	6.163	MS	21,809	86,278	06/17/2009	09/30/2020
75405U-AA-4	RAS LAFFAN LNG 3 RASGAS 5.838 09/30/27		D	4	1FE	2,572,500	112.4490	3,373,458	3,000,000	2,749,393		26,769			5.838	7.396	MS	44,272	175,140	06/04/2009	09/30/2027
75405U-AD-8	RAS LAFFAN LNG 3 RASGAS 6.332 09/30/27		D	4	1FE	18,984,375	114.7090	21,049,010	18,350,000	18,876,288		(70,284)			6.332	5.774	MS	293,708	1,161,922	09/17/2015	09/30/2027
756250-AE-9	RECKITT BENCKISER TSY RECKITT BENCKISER TSY		D		1FE	27,916,000	97.4880	27,296,612	28,000,000	27,919,729		3,729			3.000	3.035	JD	11,667	420,000	06/21/2017	06/26/2027
767201-AL-0	RIO TINTO FIN USA LTD RIOLN 5.2 11/02/40		D		1FE	7,847,280	121.5720	9,725,744	8,000,000	7,864,645		2,985			5.200	5.329	MN	68,178	416,000	05/17/2011	11/02/2040
767201-AS-5	RIO TINTO FIN USA LTD RIOLN 3 3/4 06/15/25		D		1FE	7,946,640	104.7630	8,381,008	8,000,000	7,958,347		4,744			3.750	3.831	JD	13,333	300,000	06/11/2015	06/15/2025
77578J-AB-4	ROLLS-ROYCE PLC ROLLS 3 5/8 10/14/25		D		1FE	33,980,750	103.1760	35,079,840	34,000,000	33,984,285		1,580			3.625	3.632	AO	263,618	1,232,500	11/12/2015	10/14/2025
780097-BA-8	ROYAL BK SCOTLAND ROYAL BANK OF SCOTLAND GRP	0	D		2FE	7,288,710	107.6300	7,534,079	7,000,000	7,255,654		(25,317)			4.800	4.270	AO	80,267	336,000	10/24/2016	04/05/2026
780099-CH-8	ROYAL BK SCOTLND GRP PLC	0	D		3FE	6,448,845	106.2120	6,903,767	6,500,000	6,464,274		4,585			5.125	5.227	MN	30,536	333,125	05/21/2014	05/28/2024
780153-AW-2	ROYAL CARIBBEAN CRUISES BASIC		D	2	2FE	14,943,450	98.8750	14,831,250	15,000,000	14,943,681		231			3.700	3.745	MS	50,875		11/20/2017	03/15/2028
78413H-AA-7	SES SESGFP 3.6 04/04/23		D		2FE	25,292,920	100.2210	25,055,175	25,000,000	25,166,219		(28,734)			3.600	3.459	AO	217,500	900,000	04/24/2013	04/04/2023
78440P-AC-2	SK TELECOM CO LTD SKM 6 5/8 07/20/27		D		1FE	11,577,692	124.6140	13,620,343	10,930,000	11,366,981		(32,930)			6.625	6.067	JJ	323,839	724,113	03/08/2010	07/20/2027
78448T-AA-0	SMBC AVIATION CAPITAL FINANCE SMBC AVIATION CAPITAL FINANCE	0	D		2FE	4,993,050	98.4290	4,921,440	5,000,000	4,994,969		1,337			2.650	2.680	JJ	61,097	131,028	07/12/2016	07/15/2021
78462Q-AD-1	SP POWERASSETS LTD SPSP 3 1/4 11/24/25		D		1FE	24,938,500	101.8080	25,451,925	25,000,000	24,949,829		5,483			3.250	3.279	MN	83,507	812,500	11/17/2015	11/24/2025
78467K-C#-2	SSE PLC SSE PLC				1	15,000,000	100.3960	15,059,400	15,000,000	15,000,000					3.670	3.670	MS	175,854	550,500	09/06/2016	09/06/2026
79586K-AA-9	SAMARCO MINERACAO SA SAMMIN 4 1/8 11/01/22		D		6FE	2,415,000	68.0000	4,760,000	7,000,000	2,415,000					4.125	18.977	MN		(144,375)	10/29/2012	11/01/2022
80283L-AA-1	SANTANDER UK PLC SANUK 5 11/07/23		D		2FE	10,808,500	106.9270	10,692,690	10,000,000	10,570,361		(85,257)			5.000	3.900	MN	75,000	500,000	02/03/2015	11/07/2023
803865-AA-2	SASOL FINANCING INT SASOL 4 1/2 11/14/22		D		3FE	17,923,840	101.4670	18,263,988	18,000,000	17,958,588		7,425			4.500	4.553	MN	105,750	810,000	11/08/2012	11/14/2022
806854-AD-7	SCHLUMBERGER INVESTMENT SLB 2.4 08/01/22		C		1FE	14,002,350	98.8190	14,822,895	15,000,000	14,461,203		107,359			2.400	3.250	FA	150,000	360,000	06/20/2013	08/01/2022
806854-AH-8	SCHLUMBERGER INVESTMENT SLB 3.65 12/01/23		C		1FE	14,079,577	104.9530	14,096,184	13,431,000	13,889,471		(69,786)			3.650	3.016	JD	40,853	490,232	03/09/2015	12/01/2023
80687P-AA-4	SCHNEIDER ELECTRIC SE SUFP 2.95 09/27/22		D		1FE	41,778,055	99.3300	41,672,698	41,954,000	41,862,058		17,802			2.950	3.000	MS	323,162	1,237,643	01/30/2013	09/27/2022
81013T-AC-5	IBERDROLA INTL BV IBESM 5.81 03/15/25		D		2FE	567,628	114.5780	630,180	550,000	560,779		(1,191)			5.810	5.477	MS	9,409	31,955	04/14/2011	03/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
822582-AD-4	SHELL INTERNATIONAL FIN RDSALN 6 3/8 12/15/38		D		1FE	39,838,129	139.8330	46,817,353	33,481,000	38,957,964		(143,775)			6.375	5.096	JD	94,863	2,134,414	11/22/2010	12/15/2038
822582-AN-2	SHELL INTERNATIONAL FIN RDSALN 5 1/2 03/25/40		D		1FE	10,702,400	127.2720	12,727,180	10,000,000	10,617,821		(14,831)			5.500	5.035	MS	146,667	550,000	05/26/2011	03/25/2040
822582-AT-9	SHELL INTERNATIONAL FIN RDSALN 3 5/8 08/21/42		D		1FE	9,181,750	100.0670	10,011,693	10,005,000	9,239,537		17,662			3.625	4.122	FA	130,968	362,681	07/24/2014	08/21/2042
82481L-AD-1	SHIRE ACQUISITIONS INVESTMENTS SHIRE ACQUISITIONS INVESTMENTS	0	D		2FE	4,994,050	97.9600	4,897,980	5,000,000	4,994,706		518			3.200	3.214	MS	43,556	160,000	09/19/2016	09/23/2026
826200-AD-9	SIEMENS FINANCIERINGSMAT SIEGR 6 1/8 08/17/26		D		1FE	18,908,645	121.0380	22,218,891	18,357,000	18,718,698		(33,442)			6.125	5.822	FA	418,514	1,124,366	12/16/2010	08/17/2026
82620K-AM-5	SIEMENS FINANCIERINGSMAT SIEGR 3.3 09/15/46		D		1FE	8,473,970	94.8160	8,533,467	9,000,000	8,482,899		8,825			3.300	3.616	MS	87,450	297,000	01/30/2017	09/15/2046
82620K-AT-0	SIEMENS FINANCIERINGSMAT SIEGR 4.2 03/16/47		D		1FE	9,964,500	109.8110	10,981,110	10,000,000	9,964,978		478			4.200	4.221	MS	122,500	210,000	03/07/2017	03/16/2047
82937W-AE-5	SINOPEC GRP OVERSEA 2014 SINOPE 4 3/8 04/10/24		D		1FE	4,988,350	106.2090	5,310,440	5,000,000	4,992,111		1,070			4.375	4.404	AO	49,219	218,750	04/02/2014	04/10/2024
82938B-AC-4	SINOPEC GRP OVERSEA 2015 SINOPE 3 1/4 04/28/25		D		1FE	14,853,300	98.9630	14,844,420	15,000,000	14,887,890		13,289			3.250	3.366	AO	85,313	487,500	04/21/2015	04/28/2025
82938N-AC-8	SINOPEC GRP OVERSEAS DEV SINOPE 3 5/8 04/12/27		D		1FE	9,935,300	100.7350	10,073,530	10,000,000	9,939,210		3,910			3.625	3.703	AO	79,549	181,250	04/05/2017	04/12/2027
82939C-AH-0	SINOPEC GRP OVERSEAS DEV SINOPE 2 3/4 09/29/26		D		1FE	24,747,250	94.8210	23,705,275	25,000,000	24,775,198		22,324			2.750	2.867	MS	175,694	687,500	09/22/2016	09/29/2026
82968F-AA-2	SIRIUS INTERNATIONAL GRP SIRINT 4.6 11/01/26		D		2FE	19,841,800	97.2300	19,446,080	20,000,000	19,856,717		12,822			4.600	4.700	MN	153,333	920,000	10/27/2016	11/01/2026
83238P-AB-0	SMITHS GROUP PLC SMINLN 7.2 05/15/19		D		2FE	6,468,765	105.7700	6,197,070	5,859,000	5,980,327		(82,877)			7.200	5.610	MN	53,903	421,848	02/16/2011	05/15/2019
83238P-AD-6	SMITHS GROUP PLC SMINLN 3 5/8 10/12/22		D		2FE	23,435,205	100.6250	23,646,946	23,500,000	23,465,543		6,483			3.625	3.659	AO	186,939	851,875	05/15/2013	10/12/2022
833636-AE-3	SOC QUIMICA Y MINERA DE SQM 3 5/8 04/03/23		D		2FE	16,239,020	101.2500	16,592,850	16,388,000	16,302,276		14,469			3.625	3.735	AO	145,216	594,065	06/14/2013	04/03/2023
84265V-AD-7	SOUTHERN COPPER CORP SCCO 5 3/8 04/16/20		D		2FE	2,185,580	106.4070	2,128,134	2,000,000	2,060,063		(24,566)			5.375	3.990	AO	22,396	107,500	05/24/2012	04/16/2020
84265V-AF-2	SOUTHERN COPPER CORP SCCO 3 1/2 11/08/22		D		2FE	12,995,750	102.6860	13,349,206	13,000,000	12,997,747		416			3.500	3.504	MN	66,986	455,000	11/06/2012	11/08/2022
84265V-AH-8	SOUTHERN COPPER CORP SCCO 3 7/8 04/23/25		D		2FE	15,004,370	103.8940	15,584,115	15,000,000	15,003,354		(396)			3.875	3.871	AO	109,792	581,250	04/21/2015	04/23/2025
856899-AB-5	STATE GRID OVERSEAS INV CHGRID 3 1/8 05/22/23				1FE	19,796,400	100.0680	20,013,520	20,000,000	19,882,149		19,700			3.125	3.245	MN	67,708	625,000	05/16/2013	05/22/2023
857004-AC-9	STATE GRID OVERSEAS INV CHGRID 4 1/8 05/07/24		D		1FE	19,782,000	105.4410	21,088,240	20,000,000	19,851,181		20,018			4.125	4.260	MN	123,750	825,000	04/28/2014	05/07/2024
857006-AK-6	STATE GRID OVERSEAS INV CHGRID 4 05/04/47		D		1FE	20,000,000	103.1430	20,628,600	20,000,000	20,000,000					4.000	4.000	MN	126,667	400,000	04/26/2017	05/04/2047
85771P-AC-6	STATOIL ASA STLNO 5.1 08/17/40		D		1FE	36,765,510	121.1390	42,398,720	35,000,000	36,619,664		(42,014)			5.100	4.756	FA	664,417	1,785,000	07/28/2014	08/17/2040
85771P-AE-2	STATOIL ASA STLNO 4 1/4 11/23/41		D		1FE	11,005,070	107.8300	11,861,289	11,000,000	11,004,483		(107)			4.250	4.247	MN	49,347	467,500	11/17/2011	11/23/2041
85771P-AK-8	STATOIL ASA STLNO 2.65 01/15/24		D		1FE	5,311,570	99.4970	5,472,357	5,500,000	5,385,765		16,711			2.650	3.029	JJ	67,207	145,750	05/28/2013	01/15/2024
85771P-AL-6	STATOIL ASA STLNO 3.95 05/15/43		D		1FE	3,690,840	104.5820	4,183,268	4,000,000	3,716,115		5,978			3.950	4.418	MN	20,189	158,000	06/13/2013	05/15/2043
87124V-AF-6	SYDNEY AIRPORT FINANCE SYDAU 3 5/8 04/28/26		D		2FE	18,990,500	100.8140	19,154,622	19,000,000	18,991,864		823			3.625	3.624	AO	120,531	688,750	04/21/2016	04/28/2026
87124V-AF-6	SYDNEY AIRPORT FINANCE SYDAU 3 5/8 04/28/26	0	D		2FE	3,011,205	100.8140	3,024,414	3,000,000	3,009,589		(975)			3.625	3.624	AO	19,032	108,750	04/21/2016	04/28/2026
87164K-AB-0	SYNGENTA FINANCE NV SYNNVX 4 3/8 03/28/42		D		2FE	20,250,075	85.6180	16,759,782	19,575,000	20,204,554		(14,818)			4.375	4.163	MS	221,238	856,406	12/30/2014	03/28/2042
872456-AA-6	TELECOM ITALIA CAPITAL TITIM 7.175 06/18/19		D		3FE	5,000,000	106.5000	5,325,000	5,000,000	5,000,000					7.175	7.175	JD	12,955	358,750	06/15/2009	06/18/2019
87854X-AC-5	TECHNIPFMC PLC FTI 3.45 10/01/22		D		2FE	27,663,868	99.5140	27,366,378	27,500,000	27,643,031		(20,837)			3.450	3.330	AO	237,188	474,375	03/29/2017	10/01/2022
87927V-AF-5	TELECOM ITALIA CAPITAL TITIM 6 3/8 11/15/33		D		3FE	4,987,950	115.8750	5,793,750	5,000,000	4,990,623		333			6.375	6.394	MN	40,729	318,750	01/04/2010	11/15/2033
87927V-AM-0	TELECOM ITALIA CAPITAL TITIM 6 09/30/34		D		3FE	9,448,851	111.1250	10,953,591	9,857,000	9,521,249		11,024			6.000	6.333	MS	149,498	591,420	01/13/2010	09/30/2034
87938W-AH-6	TELEFONICA EMISIONES SAU TELEFO 5.877 07/15/19		D		2FE	5,000,000	105.1200	5,256,005	5,000,000	5,000,000					5.877	5.877	JJ	135,498	293,850	06/22/2009	07/15/2019
87938W-AM-5	TELEFONICA EMISIONES SAU TELEFO 5.134 04/27/20		D		2FE	13,448,585	105.8580	14,290,857	13,500,000	13,484,315		6,139			5.134	5.188	AO	123,216	693,090	01/04/2011	04/27/2020
87938W-AP-8	TELEFONICA EMISIONES SAU TELEFO 5.462 02/16/21		D		2FE	8,148,550	108.1710	8,112,848	7,500,000	7,809,040		(91,029)			5.462	4.045	FA	153,619	409,650	01/14/2014	02/16/2021
87938W-AR-4	TELEFONICA EMISIONES SAU TELEFO 4.57 04/27/23		D		2FE	3,139,830	107.6010	3,228,027	3,000,000	3,088,339		(14,645)			4.570	3.951	AO	24,373	137,100	04/14/2014	04/27/2023
87938W-AU-7	TELEFONICA EMISIONES SAU TELEFO 5.213 03/08/47		D		2FE	10,000,000	113.2700	11,326,980	10,000,000	10,000,000					5.213	5.213	MS	163,630	260,650	03/01/2017	03/08/2047
87969N-AC-9	TELSTRA CORP LTD TLSAU 4.8 10/12/21		D		1FE	13,203,838	107.2150	13,437,193	12,533,000	12,818,984		(68,552)			4.800	4.141	AO	132,014	601,584	01/09/2012	10/12/2021
87969N-AD-7	TELSTRA CORP LTD TLSAU 3 1/8 04/07/25		D		1FE	34,738,470	100.0880	35,030,800	35,000,000	34,790,398		24,813			3.125	3.217	AO	255,208	1,093,750	10/06/2015	04/07/2025
881575-AC-8	TESCO PLC TSCOLN 6.15 11/15/37		D		3FE	12,055,367	108.0000	11,536,560	10,682,000	11,849,285		(33,171)			6.150	5.253	MN	83,943	656,943	10/15/2010	11/15/2037
88165F-AG-7	TEVA PHARMACEUT FIN BV TEVA 2.95 12/18/22		D		2FE	11,375,110	89.0970	10,246,167	11,500,000	11,430,638		12,744			2.950	3.082	JD	12,251	339,250	05/23/2013	12/18/2022
89366L-AA-2	TRANSELEC SA TRANSELEC SA	0	D		2FE	2,165,000	106.9690	2,139,375	2,000,000	2,134,511		(21,666)			4.625	3.293	JJ	39,826	92,500	07/27/2016	07/26/2023
893830-AT-6	TRANSOCEAN INC RIG 6.8 03/15/38		C		4FE	16,529,925	80.5000	12,801,915	15,903,000	16,448,455		(12,861)			6.800	6.493	MS	318,413	1,081,404	05/10/2010	03/15/2038
893830-BC-2	TRANSOCEAN INC RIG 3.8 10/15/22		C		4FE	3,972,360	99.0000	3,960,000	4,000,000	3,985,625		2,683			3.800	3.883	AO	32,089	227,000	09/10/2012	10/15/2022
89400P-AE-3	TRANSURBAN FINANCE CO TCLAU 4 1/8 02/02/26		D		2FE	29,824,690	102.6250	30,787,500	30,000,000	29,854,421		14,824			4.125	4.196	FA	512,188	1,267,500	11/03/2015	02/02/2026
89641U-AC-5	TRINITY ACQUISITION PLC WLTW 4.4 03/15/26		D		2FE	20,159,520	104.3980	20,879,500	20,000,000	20,135,853		(13,600)			4.400	4.301	MS	266,444	880,000	03/24/2016	03/12/2026
902133-AG-2	TYCO ELECTRONICS GROUP S TEL 7 1/8 10/01/37		D		1FE	10,280,014	143.7330	12,526,331	8,715,000	10,064,157		(35,838)			7.125	5.798	AO	155,236	620,944	11/04/2010	10/01/2037
902133-AK-3	TYCO ELECTRONICS GROUP S TEL 4 7/8 01/15/21		D		1FE	9,782,113	106.3190	9,752,624	9,173,000	9,400,491		(69,077)			4.875	4.000	JJ	206,201	447,184	01/20/2012	01/15/2021
902133-AR-8	TYCO ELECTRONICS GROUP S TEL 3.45 08/01/24		D		1FE	2,100,553	102.5410	2,122,601	2,070,000	2,093,094		(3,098)			3.450	3.260	FA	29,756	71,415	07/07/2015	08/01/2024
902133-AT-4	TYCO ELECTRONICS GROUP S TEL 3.7 02/15/26		D		1FE	9,975,700	103.1790	10,317,920	10,000,000	9,979,832		2,091			3.700	3.729	FA	139,778	370,000	01/25/2016	02/15/2026
90261T-MJ-7	UBS AG JERSEY BRANCH UBS 5.43 08/03/30		D	2	1FE	20,000,000	107.8500	21,570,000	20,000,000	20,000,000					5.430	5.430	FA	446,467	1,086,000	07/29/2010	08/03/2030
90351D-AF-4	UBS FUNDING JERSEY LTD UBS GROUP FUNDING JERSEY LTD	0	D		1FE	6,984,530	105.0390	7,352,723	7,000,000	6,987,523		1,238			4.125	4.151	AO	60,958	288,750	03/29/2016	04/15/2026
91311Q-AD-7	UNITED UTILITIES PLC UU 4.55 06/19/18		D		2FE	12,680,200	101.0010	15,150,180	15,000,000	14,843,460		319,664			4.550	6.863	JD	22,750	682,500	06/02/2009	06/19/2018
91911T-AH-6	VALE OVERSEAS LIMITED VALEBZ 6 7/8 11/21/36		D		2FE	10,856,975	122.6250	12,875,625	10,500,000	10,807,891		(8,106)			6.875	6.600	MN	80,208	721,875	06/23/2010	11/21/2036
91911T-AK-9	VALE OVERSEAS LIMITED VALEBZ 6 7/8 11/10/39		D		2FE	4,928,200	122.2500	6,112,500	5,000,000	4,936,053		1,217			6.875	6.990	MN	48,698	343,750	11/04/2009	11/10/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91911T-AM-5	VALE OVERSEAS LIMITED VALEBZ 4 3/8 01/11/22		D		2FE	16,661,485	103.5000	17,077,500	16,500,000	16,573,528		(16,406)			4.375	4.253	JJ	340,885	721,875	01/20/2012	01/11/2022
92857W-AB-6	VODAFONE GROUP PLC VOD 6 1/4 11/30/32		D		2FE	11,955,300	122.2780	13,756,309	11,250,000	11,810,161		(23,247)			6.250	5.748	MN	60,547	703,125	07/07/2010	11/30/2032
92857W-BC-3	VODAFONE GROUP PLC VOD 2.95 02/19/23		D		2FE	14,930,550	100.5610	15,084,090	15,000,000	14,961,776		6,790			2.950	3.004	FA	162,250	442,500	02/11/2013	02/19/2023
92857W-BD-1	VODAFONE GROUP PLC VOD 4 3/8 02/19/43		D		2FE	9,871,600	102.5290	10,252,860	10,000,000	9,882,771		2,494			4.375	4.453	FA	160,417	437,500	02/11/2013	02/19/2043
92936M-AB-3	WPP FINANCE 2010 WPPLN 4 3/4 11/21/21		D		2FE	31,598,679	106.8540	32,413,092	30,334,000	30,912,742		(134,884)			4.750	4.211	MN	160,096	1,440,865	06/08/2012	11/21/2021
92936M-AE-7	WPP FINANCE 2010 WPPLN 5 5/8 11/15/43		D		2FE	4,633,680	116.2300	4,649,200	4,000,000	4,619,816		(12,294)			5.625	4.595	MN	28,750	225,000	11/08/2016	11/15/2043
947075-AB-3	WEATHERFORD BERMUDA WFT 6 1/2 08/01/36		C		5FE	5,030,557	82.5000	4,653,000	5,640,000	5,098,517		10,738			6.500	7.416	FA	152,750	366,600	01/07/2009	08/01/2036
94707V-AB-6	WEATHERFORD BERMUDA WFT 6 3/4 09/15/40		C		5FE	3,552,119	83.2500	2,673,990	3,212,000	3,522,547		(6,334)			6.750	5.967	MS	63,839	216,810	09/17/2012	09/15/2040
961214-DC-4	WESTPAC BANKING CORP WSTP 2.7 08/19/26		D		1FE	34,951,350	96.1020	33,635,595	35,000,000	34,957,253		4,339			2.700	2.716	FA	346,500	945,000	08/11/2016	08/19/2026
9612E0-BK-2	WESTPAC BANKING CORP WSTP 5 07/29/30		D	2	1FE	15,000,000	106.3780	15,956,702	15,000,000	15,000,000					5.000	5.000	JJ	316,667	750,000	07/16/2010	07/29/2030
980236-AL-7	WOODSIDE FINANCE LTD WPLAU 4.6 05/10/21		D	2	2FE	10,834,835	104.6730	10,251,654	9,794,000	10,223,481		(129,574)			4.600	3.110	MN	63,824	450,524	02/21/2013	05/10/2021
980236-AM-5	WOODSIDE FINANCE LTD WPLAU 3.65 03/05/25		D		2FE	19,988,400	100.6830	20,136,500	20,000,000	19,991,261		1,047			3.650	3.657	MS	235,222	730,000	02/26/2015	03/05/2025
980236-AN-3	WOODSIDE FINANCE LTD WPLAU 3.7 09/15/26		D		2FE	4,996,700	99.9900	4,999,485	5,000,000	4,997,062		281			3.700	3.708	MS	54,472	185,000	09/08/2016	09/15/2026
98372P-AG-3	XLIT LTD XL 6 3/8 11/15/24		D		2FE	6,428,595	116.0790	7,795,872	6,716,000	6,548,058		18,598			6.375	6.837	MN	54,707	428,145	01/06/2010	11/15/2024
98372P-AM-0	XLIT LTD XL 5 3/4 10/01/21		D		2FE	20,629,621	109.5500	20,523,041	18,734,000	19,579,637		(203,085)			5.750	4.430	AO	269,301	1,077,205	04/09/2012	10/01/2021
A3158#-AD-1	HOFER FINANCIAL SERVICES GMBH HOFER FINANCIAL SERVICES GMBH	0	D		1FE	10,000,000	101.5240	10,152,370	10,000,000	10,000,000					3.660	3.660	JJ	158,600		07/25/2017	07/25/2027
BAN05P-9E-2	CORPORACION FINANCERIERA DE DE CORPORACION FINANCIER DESARROL	0	D		2Z	1,053,500	104.5630	1,045,625	1,000,000	1,051,101		(2,399)			5.250	4.672	JJ	24,208	26,250	03/28/2017	07/15/2029
BANODM-4T-2	NORDIC AVIATION CAPITAL A/S NORDIC AVIATION CAPITAL TL 2	0	D		1Z	24,250,000	104.5460	26,136,475	25,000,000	24,806,687		380,395			9.875	11.742	MJSD	48,003	2,503,038	06/30/2016	06/20/2018
F3166#-AL-8	ESSILOR INTERNATIONAL ESSILOR INTERNATIONAL		D		1	14,000,000	95.4540	13,363,560	14,000,000	14,000,000					2.650	2.650	JJ	181,378	199,500	01/05/2017	01/05/2027
F9062P-AC-8	TECHNICOLOR SA		D		3Z	5,955,000	100.3340	5,974,860	5,955,000	5,955,000					4.444	3.900	MJSD	735	(7)	05/25/2017	12/31/2023
G03698-AW-6	ANGLIAN WATER SERVICES FIN ANGLIAN WATER		D		1Z	12,000,000	99.4290	11,931,480	12,000,000	12,000,000					3.290	3.290	AO	70,187	394,800	04/26/2016	04/27/2026
G1696#-BL-9	BUNZL BUNZL		D		2	5,000,000	102.2380	5,111,900	5,000,000	5,000,000					3.930	3.930	MN	22,925	196,500	11/19/2015	11/19/2027
G1696#-BM-7	BUNZL		D		2	7,000,000	102.6800	7,187,600	7,000,000	7,000,000					3.980	3.980	MN	32,503	278,600	11/19/2015	11/19/2028
G1710#-AB-4	CHRISTIE MANSON & WOODS LTD		D		3	3,000,000	104.5620	3,136,860	3,000,000	3,000,000					5.220	5.220	MS	39,585	156,600	03/31/2011	03/31/2021
G1910#-AQ-9	COBHAM HOLDINGS INC PLC 10 YEAR BOND		D		3	22,000,000	96.4530	21,219,660	22,000,000	22,000,000					4.260	4.260	AO	164,010	937,200	10/28/2014	10/28/2024
G2242#-AB-9	COATS GROUP FINANCE CO LTD COATS GROUP FINANCE CO LTD		D		2Z	8,000,000	98.9870	7,918,960	8,000,000	8,000,000					4.070	4.070	JD	22,611		12/06/2017	12/06/2027
G2765*-AB-0	DIONYSUS AVIATION ACTIVITY CO DIONYSUS AVIATION DESIGNATED	0	D		2Z	7,000,000	99.4470	6,961,290	7,000,000	7,000,000					4.060	4.060	JJ	127,890		07/19/2017	07/19/2025
G2765*-AD-6	DIONYSUS AVIATION ACTIVITY CO DIONYSUS AVIATION ACTIVITY CO		D		2Z	25,000,000	98.9970	24,749,250	25,000,000	25,000,000					4.320	4.320	JJ	486,000		07/19/2017	07/19/2027
G2765*-AD-6	DIONYSUS AVIATION ACTIVITY CO DIONYSUS AVIATION ACTIVITY CO	0	D		2Z	5,000,000	98.9970	4,949,850	5,000,000	5,000,000					4.320	4.320	JJ	97,200		07/19/2017	07/19/2027
G4588#-BC-4	INTERMEDIATE CAPITAL GROUP		D		2	4,250,000	97.9020	4,160,835	4,250,000	4,250,000					4.520	4.520	MN	26,681	192,100	05/11/2015	05/11/2020
G4588#-BD-2	INTERMEDIATE CAPITAL GROUP		D		2	5,000,000	96.9880	4,849,400	5,000,000	5,000,000					4.950	4.950	MN	34,375	247,500	05/11/2015	05/11/2022
G4588#-BK-6	INTERMEDIATE CAPITAL GROUP INTERMEDIATE CAPITAL GROUP		D		2	5,000,000	92.7960	4,639,800	5,000,000	5,000,000					4.660	4.660	MS	59,544	233,000	09/29/2016	09/29/2024
G4588#-BK-6	INTERMEDIATE CAPITAL GROUP INTERMEDIATE CAPITAL GROUP	0	D		2	8,000,000	92.7960	7,423,680	8,000,000	8,000,000					4.660	4.660	MS	95,272	372,800	09/29/2016	09/29/2024
G4989#-AC-0	JACKSON SQUARE AVIATION IL JACKSON SQUARE AVIATION IRL	0	D		2Z	5,000,000	99.5660	4,978,275	5,000,000	5,000,000					3.840	3.839	JD	49,600		09/28/2017	09/28/2027
G5477#-AB-8	LIA HOLDINGS LTD LIA HOLDINGS LTD		D		2Z	21,000,000	98.9480	20,779,080	21,000,000	21,000,000					5.010	5.010	MN	116,900		11/21/2017	11/21/2022
G5963#-AH-6	MEGGITT MEGGITT		D		2	10,000,000	96.2750	9,627,500	10,000,000	10,000,000					3.600	3.600	JJ	175,000	360,000	07/06/2016	07/06/2026
G6363#-AB-3	NAC AVIATION 29 DAC NORDIC AVIATION CAPITAL	0	D		2Z	5,000,000	99.3210	4,966,050	5,000,000	5,000,000					4.530	4.530	JD	1,258	113,250	06/01/2017	06/29/2024
G6750*-AB-8	THE 1887 COMPANY LIMITED		D		2	5,000,000	105.5220	5,276,100	5,000,000	5,000,000					5.010	5.010	AO	60,538	250,500	04/04/2011	04/04/2021
G8056*-AA-7	SEVERN TRENT WATER SEVERN TRENT WATER		D		2	5,000,000	100.7770	5,038,850	5,000,000	5,000,000					3.690	3.690	MS	60,475	184,460	03/03/2016	03/03/2027
G8967#-AF-0	TRITON CONTAINER INTL LIMITED SERIES 2008 A-2		C	4	2	1,428,571	102.7840	1,468,343	1,428,571	1,428,571					7.660	7.658	MS	27,661	110,143	09/17/2008	09/30/2018
G90068-AH-9	TRANSMISSION FINANCE DAC TRANSMISSION FINANCE DAC		D		2	20,000,000	99.3530	19,870,600	20,000,000	20,000,000					3.180	3.180	MN	100,700	635,950	05/04/2016	05/04/2026
L2968E-AB-8	ENDO LUX FINANCE 2017 TL B ENDO LUX FIN CO-2017 TL B		D		3Z	6,965,000	100.7820	7,019,431	6,965,000	6,965,000					5.609	5.408	JAJO	87,903	192,234	05/02/2017	04/12/2024
L6232U-AF-4	MALLINCKRODT INTL FIN MALLINCKRODT INTL FIN USA TL B		D		3FE	3,349,429	99.9820	3,348,826	3,349,429	3,349,429					4.436	3.747	MJSD	3,302	5,214	03/16/2017	09/24/2024
N0805E-AG-6	AVAST SOFTWARE BV 2017 TL B AVAST SOFTWARE BV-USD 2017 TLB		D		3Z	5,000,576	100.8270	5,041,906	5,000,576	5,000,576					4.444	4.089	MJSD	617		11/27/2017	09/30/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
N9061#-AB-4	VTTI VTTI MLP BV		D		2	2,000,000	104.4200	2,088,400	2,000,000	2,000,000					4.870	4.870	JD	4,329	97,400	12/15/2015	12/15/2025
N9061#-AC-2	VTTI VTTI MLP BV		D		2	7,000,000	105.2980	7,370,860	7,000,000	7,000,000					4.970	4.970	JD	15,462	356,900	12/15/2015	12/15/2027
Q0458*-AD-1	AQUASURE FINANCE PTY LTD		D		2FE	3,000,000	97.4540	2,923,620	3,000,000	3,000,000					3.280	3.280	JJ	46,193	98,400	07/10/2015	07/12/2027
Q0697*-AB-2	AUSGRID FINANCE PTY LTD AUSGRID FINANCE PTY LTD	0	D		2Z	2,000,000	99.1930	1,983,858	2,000,000	2,000,000					3.600	3.600	AO	18,000	5,000	09/06/2017	10/01/2029
Q0697*-AC-0	AUSGRID FINANCE PTY LTD AUSGRID FINANCE PTY LTD	0	D		2Z	2,000,000	99.6030	1,992,068	2,000,000	2,000,000					3.750	3.750	AO	18,750	5,208	09/06/2017	10/01/2032
Q0845*-AB-3	AUSTRALIAN GAS NETWORKS AUSTRALIAN GAS NETWORKS		D		2	34,000,000	101.0580	34,359,720	34,000,000	34,000,000					3.770	3.770	MS	395,222	1,281,800	09/10/2015	09/10/2030
Q1629#-AQ-0	BRISNBANE AIRPORT CORP BRISBANE AIRPORT CORPORATION		D		2	7,000,000	102.3960	7,167,720	7,000,000	7,000,000					4.070	4.070	JD	12,662	142,450	06/15/2017	06/15/2032
Q2172#-AJ-5	CENTENNIAL COAL COMPANY LMTD		D		4	6,000,000	89.8220	5,389,320	6,000,000	6,000,000					4.470	4.470	AO	47,680	268,200	10/27/2011	10/27/2021
Q2172#-AK-2	CENTENNIAL COAL COMPANY LMTD		D		4	5,000,000	85.4680	4,273,400	5,000,000	5,000,000					4.620	4.620	AO	41,067	231,000	10/27/2011	10/27/2023
Q2762#-AC-6	CONNECTEAST FINANCE PTY LTD CONNECTEAST FINANCE PTY LTD		D		2FE	4,000,000	98.3420	3,933,680	4,000,000	4,000,000					3.620	3.620	MS	37,809		09/27/2017	09/27/2029
Q2762#-AD-4	CONNECTEAST FINANCE PTY LTD CONNECTEAST FINANCE PTY LTD		D		2FE	4,000,000	98.4670	3,938,680	4,000,000	4,000,000					3.770	3.770	MS	39,376		09/27/2017	09/27/2032
Q2887#-AB-8	GOODMAN PROPERTY TRUST		D		2FE	9,000,000	97.7360	8,796,240	9,000,000	9,000,000					3.560	3.560	JD	14,240	320,400	06/15/2015	06/15/2027
Q3079#-AA-6	DBCT FINANCE PTY LIMITED SERIES A NOTES				2	5,000,000	102.2040	5,110,200	5,000,000	5,000,000					5.230	5.230	AO	45,763	261,500	04/28/2011	04/28/2020
Q3189*-AH-2	DEXUS PROPERTY GROUP		D		1	11,000,000	100.5780	11,063,580	11,000,000	11,000,000					3.810	3.810	JD	24,448	419,100	12/10/2014	12/10/2026
Q3915*-AC-4	FLETCHER BUILDING HOLDINGS LTD FLETCHER BUILDING HOLDINGS LTD		D		2	6,000,000	98.0200	5,881,200	6,000,000	6,000,000					3.700	3.700	JJ	99,283	231,000	07/20/2016	07/20/2026
Q3920#-AK-5	FONTERRA COOPERATIVE GROUP LTD		D		1FE	15,000,000	102.1870	15,328,050	15,000,000	15,000,000					3.780	3.780	FA	220,500	567,000	08/11/2015	08/11/2030
Q3971@-AG-4	GENERAL PROPERTY TRUST GENERAL PROPERTY TRUST	0	D		1Z	1,000,000	99.4690	994,692	1,000,000	1,000,000					3.630	3.630	JD	1,109		12/20/2017	12/20/2029
Q3972@-AA-6	GOODMAN PROPERTY TRUST GOODMAN PROPERTY TRUST		D		2	19,000,000	102.7860	19,529,340	19,000,000	19,000,000					4.220	4.220	JD	37,863	801,800	12/14/2015	12/14/2025
Q6235#-AN-2	MIRVAC GROUP FINANCE LTD MIRVAC GROUP FINANCE LTD		D		2	10,000,000	94.9060	9,490,600	10,000,000	10,000,000					3.630	3.630	MS	103,858	363,000	09/20/2016	09/18/2028
Q6235#-AP-7	MIRVAC GROUP FINANCE LTD MIRVAC GROUP FINANCE LTD		D		2FE	10,000,000	94.2820	9,428,200	10,000,000	10,000,000					3.780	3.780	MS	108,150	378,000	09/20/2016	09/18/2031
Q6518#-AB-6	NSW PORTS FINANCE CO PTY LTD		D		2	8,000,000	99.1800	7,934,400	8,000,000	8,000,000					3.440	3.440	AO	47,396	275,200	04/29/2015	04/29/2027
Q6518#-AE-0	NSW PORTS FINANCE CO PTY LTD NSW PORTS FINANCE CO PTY LTD		D		2	7,500,000	102.5220	7,689,150	7,500,000	7,500,000					3.860	3.860	MN	45,838	289,500	11/04/2015	11/04/2028
Q6518@-AB-8	NSW ELECTRICITY NETWORKS NSW ELECTRICITY NETWORKS	0	D		2Z	2,000,000	95.5050	1,910,092	2,000,000	2,000,000					3.180	3.180	MS	18,550	63,600	09/16/2016	03/16/2029
Q6518@-AC-6	NSW ELECTRICITY NETWORKS NSW ELECTRICITY NETWORKS	0	D		2Z	2,000,000	95.3790	1,907,586	2,000,000	2,000,000					3.330	3.330	MS	19,425	66,600	09/16/2016	09/16/2031
Q7450@-AF-7	PERTH AIRPORT PTY LTD		D		2	9,000,000	99.2210	8,929,890	9,000,000	9,000,000					3.600	3.600	JJ	154,800	324,000	07/09/2015	07/09/2027
Q7450@-AG-5	PERTH AIRPORT PTY LTD		D		2FE	11,000,000	99.3940	10,933,340	11,000,000	11,000,000					3.750	3.750	JJ	197,083	412,500	07/09/2015	07/09/2030
Q8773@-AK-4	STOCKLAND STOCKLAND		D		1Z	10,000,000	94.9170	9,491,700	10,000,000	10,000,000					3.190	3.190	FA	112,536	319,000	08/24/2016	08/24/2028
Q8773@-AL-2	STOCKLAND STOCKLAND		D		1FE	10,000,000	94.2630	9,426,300	10,000,000	10,000,000					3.340	3.340	FA	117,828	334,000	08/24/2016	08/24/2031
Q9326#-AD-8	UNIVERSITY OF MELBOURNE UNIVERSITY OF MELBOURNE		D		1	6,000,000	103.1610	6,189,660	6,000,000	6,000,000					4.360	4.360	FA	97,373	261,600	02/17/2016	02/17/2046
Q9326*-AA-8	UNIVERSITY OF NEW SOUTH WALES UNIVERSITY OF NEW SOUTH WALES	0	D		1Z	4,000,000	101.4790	4,059,172	4,000,000	4,000,000					3.970	3.970	MN	26,026		11/02/2017	11/02/2047
Q9396#-AH-4	POWERCOR AUSTRALIA		D		1	14,000,000	100.8910	14,124,740	14,000,000	14,000,000					3.750	3.750	MN	71,458	525,000	10/28/2015	11/12/2026
R9836#-AA-6	WELCO ECO SHIP WELCO ECO SHIP AS	0	D	4	2Z	5,587,137	99.2380	5,600,569	5,643,573	5,591,585		2,905			5.300	5.504	MON	831	224,896	05/11/2016	04/30/2031
R9836#-AB-4	WELCO ECO SHIP WELCO ECO SHIP	0	D		2Z	5,607,850	99.6390	5,644,046	5,664,494	5,612,590		2,579			5.360	5.519	MON	843	227,149	06/24/2016	04/30/2031
W2710@-AF-7	ELLEVIO AB ELLEVIO AB		D		2FE	20,000,000	94.2320	18,846,400	20,000,000	20,000,000					3.440	3.440	FA	236,978	585,080	10/25/2016	10/27/2031
X4771#-AE-9	LANDSNET HF LANDSNET HF		D		2	8,000,000	102.4030	8,192,240	8,000,000	8,000,000					4.610	4.610	JD	3,073	368,800	12/28/2016	12/28/2026
X4771#-AF-6	LANDSNET HF LANDSNET HF		D		2	8,000,000	102.4080	8,192,640	8,000,000	8,000,000					4.610	4.610	MS	116,787	184,430	03/07/2017	03/07/2027
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						28,382,709,473	XXX	30,015,876,471	28,067,008,283	28,323,286,038		(9,806,313)	2,485,169		XXX	XXX	XXX	305,791,499	1,158,704,867	XXX	XXX
00192J-AD-8	APS RESECURITIZATION TRUST APS RESECURITIZATION TRUST	0		4	4FM	3,130,533	49.7500	2,553,180	5,132,021	2,911,249		(245,412)			1.969	2.291	MON	1,621	400,863	03/18/2016	09/30/2055
007036-PG-5	ADJUSTABLE RATE MORTGAGE TRUST ARMT 2005-6A 2A1	0		4	3FM	1,677,554	83.3120	1,669,412	2,003,806	1,795,226		(9,981)			2.172	2.350	MON	724	34,176	07/17/2014	11/25/2035
007036-VG-8	ADJUSTABLE RATE MORTGAGE TRUST Adj Rate Mtge Trust 2005-11 4A	0		4	1FM	7,308,385	85.6160	8,757,769	10,229,138	7,403,475		11,952			3.420	7.099	MON	29,151	335,888	03/03/2016	02/01/2056
00764M-CF-2	AEGIS ABS TRUST 2004-3 M1	0		4	1FM	3,663,330	101.4470	5,594,503	5,514,729	4,664,921		472,272			2.464	8.468	MON	2,609	109,665	12/01/2011	09/25/2034
020908-AH-2	COUNTRYWIDE ALTERNATIVE LN TR CWALT 2007-J2 2A5			4	1FM	5,602,789	88.4310	6,325,060	7,152,518	5,225,088		(30,098)			6.000	9.467	MON	35,763	419,151	09/27/2007	07/25/2037
02146T-AY-3	COUNTRYWIDE ALT LOAN TRUST 2006-24CB A23	0		4	1FM	807,423	88.6160	993,762	1,121,420	777,142		501			6.000	9.180	MON	5,607	67,285	06/29/2012	06/25/2036
02147G-AF-1	COUNTRYWIDE ALTERNATIVE LN TR 2006-21CB A6	0		4,6	6FE	726,915	16.7920	785,908		284,876		(37,030)			4.048	41.205	MON	3,333	210,014	08/25/2010	07/25/2036
02147R-AG-5	COUNTRYWIDE ALT LOAN TRUST 2006-23CB 1A7	0		4	1FM	1,097,515	101.0820	1,442,793	1,427,346	1,110,828		7,038			6.000	10.242	MON	7,137	85,640	07/01/2013	08/25/2036
02147R-AJ-9	COUNTRYWIDE ALT LOAN TRUST CWALT 2006-23CB 1A9	0		4	1FM	1,595,069	101.0820	1,844,145	1,824,401	1,602,480		7,411			6.000	7.790	MON	9,122	103,056	01/30/2017	08/25/2036
02147V-AA-9	COUNTRYWIDE ALTERNATIVE LN TR 2006-25C A1	0		4	1FM	660,671	87.9800	908,430	1,032,543	583,161		(11,745)			6.000	12.057	MON	5,163	61,953	10/01/2014	05/25/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
02149M-AQ-2	COUNTRYWIDE ALTERNATIVE LN TR 2007-J1 2A2	0		4.6	6FE	134,326	18.1870	143,073		143,073	(30,157)	13,734			4.248	53.110	MON	586	36,871	05/14/2012	03/25/2037
02149V-AJ-8	COUNTRYWIDE ALTERNATIVE LN TR CWALT 2007-3T1 1A9			4	1FM	5,025,728	74.9890	5,156,755	6,876,675	3,797,371		(192,569)			6.000	12.362	MON	34,383	412,598	06/12/2007	04/25/2037
02150E-AD-5	COUNTRYWIDE ALT LOAN TRUST CWALT 2007-5CB 1A4	0		4	4FM	4,509,460	85.4140	4,459,291	5,220,793	4,493,714		(26,151)			6.000	3.685	MON	26,104	312,396	07/29/2016	04/25/2037
02150E-BG-7	COUNTRYWIDE ALT LOAN TRUST CWALT 2007-5CB 1A31	0		4	3FM	975,667	83.6360	1,000,473	1,196,220	974,659		(4,047)			5.500	4.060	MON	5,483	65,373	08/04/2016	04/25/2037
02150V-AD-7	COUNTRYWIDE ALT LOAN TRUST COUNTRYWIDE ALT LOANTRUST	0		4	2FM	1,862,221	90.2180	1,859,945	2,061,618	2,061,618		199,397			1.782	274.012	MON	612	5,349	11/07/2017	08/25/2037
02151B-BX-5	COUNTRYWIDE ALTERNATIVE LN TR CWALT 2007-22 1A17			4	1FM	4,021,020	90.4620	4,289,364	4,741,629	3,425,040		(81,457)			6.250	8.471	MON	24,696	293,805	10/16/2007	09/25/2037
02151C-AX-4	COUNTRYWIDE ALTERNATIVE LN TR CWALT 2007-15CB A13			4	1FM	5,543,317	89.3360	6,378,338	7,139,724	4,597,411		(210,310)			5.750	10.869	MON	34,211	410,515	01/17/2008	07/25/2037
02660T-DJ-9	AMERICAN HOME MTG INV TRUST 2005-1 7A1	0		4	1FM	1,390,026	101.2490	1,553,244	1,534,078	1,554,116		101,862			3.652	2.611	MON	4,669	52,840	01/27/2016	06/25/2045
02660T-FJ-7	AMERICAN HOME MTG INV TRUST AHM 2005-2 5A4C	0		4	1FM	2,651,066	82.3610	2,824,762	3,429,720	2,695,848		25,031			5.408	9.407	MON	15,457	142,204	03/29/2016	09/25/2035
02660T-FK-4	AMERICAN HOME MTG INV TRUST AMERICAN HOME MTGE INV	0		4	1FM	3,004,402	82.3600	2,994,186	3,635,503	3,005,172		770			5.383	8.491	MON	16,308		12/21/2017	09/25/2035
03072S-KR-5	AMERIQUEST MORTGAGE SECS INC	0		4	1FM	878,025	98.8820	952,771	963,539	900,150		(42,408)			2.602	5.024	MON	418	20,623	07/01/2013	12/25/2033
05531U-AD-2	BCAP LLC TRUST BCAP LLC TRUST	0		4	3FM	5,097,186	81.9900	5,248,596	6,401,490	5,082,586		(14,600)			6.000	4.891	MON	32,007	319,884	02/10/2017	02/26/2037
05531X-AG-9	BCAP LLC TRUST BCAP LLC TRUST	0		4	3FM	4,972,021	92.0000	5,658,700	6,150,761	4,994,965		30,749			6.000	5.870	MON	30,754	312,876	03/01/2017	07/28/2037
05531Y-AB-8	BCAP LLC TRUST BCAP 2009-RR6 1A2 Mtge	0		4	1FM	2,981,317	100.1540	3,283,474	3,278,424	3,041,393		44,165			3.530	5.880	MON	9,644	101,740	09/29/2015	10/26/2035
05532E-AD-7	BCAP LLC TRUST BCAP LLC TRUST	0		4	1FM	2,562,419	94.8380	2,890,814	3,048,162	2,618,257		32,654			3.706	7.619	MON	9,413	105,636	09/25/2015	08/26/2035
05532E-AP-0	BCAP LLC TRUST BCAP 2009-RR10 7A2 MTGE	0		4	1FM	3,593,383	99.2250	3,939,799	3,970,589	3,629,059		15,444			3.530	4.711	MON	11,680	123,221	09/28/2015	10/26/2035
05532L-AA-7	BCAP LLC TRUST BCAP 2009-RR14 1A1			4	1FM	96,186	100.0600	95,884	95,826	95,803		(48)			6.000	5.882	MON	479	5,750	01/29/2010	05/26/2037
05532U-AL-3	BCAP LLC TRUST BCAP LLC TRUST	0		4	1FM	2,335,509	104.7000	2,454,480	2,344,300	2,335,224		(1,114)			6.100	6.159	MON	11,917	143,002	03/28/2016	04/28/2037
05532V-BB-2	BCAP LLC TRUST BCAP LLC TRUST	0		4	1FM	3,357,225	86.3600	3,846,488	4,454,030	3,361,420		4,194			2.152	9.609	MON	1,598	64,062	02/24/2017	08/26/2037
05536L-AD-7	BCAP LLC TRUST BCAP 2011-RR8 1A4	0		4	1FM	3,626,330	88.4990	4,068,022	4,596,678	3,671,804		37,081			3.707	6.925	MON	14,200	215,299	07/01/2017	07/26/2036
05537L-AA-2	BCAP BCAP 2011-RR10 1A1			4	1FM	1,526,577	102.4660	1,558,379	1,520,873	1,523,845		(377)			5.000	4.931	MON	6,337	76,044	06/01/2017	03/26/2037
05539B-AY-0	BCAP LLC TRUST	0		4	1FM	3,705,016	100.5670	3,971,790	3,949,384	3,905,155		188,795			3.063	4.451	MON	10,081	112,209	07/28/2015	07/26/2037
05539Q-AW-1	BCAP LLC TRUST BCAP LLC TRUST	0		4	1FM	9,514,296	95.8850	11,277,590	11,761,612	9,977,360		167,740			1.849	7.202	MON	3,624	199,866	01/25/2017	11/27/2035
05540X-AJ-2	BCAP LLC TRUST	0		4	1FM	3,159,660	100.1700	3,398,691	3,392,923	3,339,339		47,801			2.832	4.755	MON	8,008	91,345	07/28/2015	12/01/2018
05540X-AT-0	BCAP LLC TRUST	0		4	1FM	5,678,952	100.5260	5,987,630	5,956,291	5,902,083		54,261			3.063	3.944	MON	15,203	169,229	07/28/2015	09/01/2019
05946Q-AE-6	BANC OF AMERICA ALT LOAN BANC OF AMERICA ALT LOAN	0		4	1FM	4,027,705	60.7270	3,838,593	6,321,067	3,915,134		(150,811)			6.226	2.819	MON	32,797	202,473	05/09/2016	01/01/2056
05946X-XH-1	BANC OF AMERICA MORTGAGE SEC BAFC 2005-E 1A1	0		4	1FM	1,215,549	89.4430	1,590,088	1,777,768	1,556,742		44,318			2.081	5.906	MON	1,104	29,618	04/30/2013	05/20/2035
059475-AB-9	BANC OF AMERICA ALT LN TR BOAA 2007-2 1A2			4	1FM	3,469,413	74.1970	3,309,073	4,459,850	3,147,311		17,304			5.500	6.167	MON	20,441	245,116	06/18/2007	06/25/2037
059487-AC-2	BANC AMERICA ALT LOAN BOAA 2006-6CB3	0		4	1FM	1,506,026	88.9360	1,623,506	1,825,486	1,518,502		5,668			6.000	7.947	MON	9,127	109,584	09/24/2015	07/25/2046
05948K-Y3-7	BANC OF AMERICA ALT LOAN TRUST 2005-12 1CB5	0		4	1FM	1,640,274	99.8960	1,823,155	1,825,061	1,671,213		12,669			5.750	7.105	MON	8,745	103,764	07/12/2012	01/25/2036
05949A-6J-4	BANK OF AMERICA MTG SECURITIES 2005-E 2A7	0		4	1FM	5,327,971	98.9780	7,292,661	7,367,980	6,236,918		114,203			3.781	8.501	MON	23,225	263,005	12/23/2011	06/25/2035
05949C-PL-4	BANC OF AMERICA MORTGAGE 2005-L 2A5	0		4	1FM	460,584	93.7130	548,837	585,657	528,343		9,121			3.712	4.213	MON	1,812	21,085	02/14/2013	01/25/2036
05949T-BF-5	BANC OF AMERICA FUNDING CORP BAFC 2006-1 3A1			4	1FM	536,880	103.9420	627,615	603,813	524,659		737			5.500	6.722	MON	2,767	33,154	01/13/2009	01/25/2036
05951F-AK-0	BANC AMERICA FUNDING CORP BANC AMERICA FUNDING CORP	0		4	1FM	739,275	91.9050	852,418	927,495	772,100		15,792			5.847	6.192	MON	4,519	41,807	03/15/2016	07/01/2055
059529-AJ-6	BANC OF AMERICA FUNDING CORP BAFC 2007-7 3A2			4	1FM	4,883,158	75.6320	4,778,412	6,317,969	4,288,443		23,636			6.293	6.872	MON	33,132	361,601	10/02/2007	09/25/2037
05952F-AK-9	BANC OF AMERICA MORTGAGE SEC BOAMS 2007-2 A10			4	3FM	1,036,358	77.8730	989,429	1,270,570	1,072,408		17,261			5.850	7.534	MON	6,194	74,271	01/15/2008	05/25/2037
05952X-AE-4	BANC OF AMERICA FUNDING BANC OF AMERICA FUNDING CORP	0		4	1FM	5,383,497	88.0000	6,112,874	6,946,448	5,650,119		237,201			6.000	5.774	MON	34,732	415,237	06/01/2016	07/26/2036
05963S-AE-2	BANC OF AMERICA FUNDING BACF 14 -R7	0		4	3FM	1,901,846	69.3050	2,238,766	3,230,312	2,023,773		121,926			3.636	5.867	MON	1,958	81,394	03/09/2017	09/26/2036
07386H-ZE-4	BEAR STEARNS ALT A TRUST BEAR STEARNS ALT A TRUST	0		4	1FM	2,396,159	96.5790	2,877,108	2,979,007	2,190,901		(225,564)			3.524	7.796	MON	8,748	99,490	05/09/2016	01/25/2036
073875-AK-2	BEAR STEARNS ALT A TRUST BEAR STEARNS ALT A TRUST	0		4	1FM	4,838,112	84.9460	5,855,408	6,893,125	4,357,396		(510,378)			3.547	8.045	MON	20,372	229,054	04/06/2016	12/25/2046
073879-PS-1	BEAR STEARNS ASSET BACKED SEC 2005-HE1 M2	0		4	1FM	2,811,565	100.7550	3,639,835	3,612,567	3,183,319		(5,126)			2.809	6.641	MON	1,973	84,443	05/06/2013	01/25/2035
07387A-BR-5	BEAR STEARNS ADJ RATE MTGE BEAR STEARNS ADJ RATE MTGE	0		4	1FM	1,514,634	95.3600	1,600,417	1,678,298	1,476,300		(38,633)			3.458	4.368	MON	4,836	45,479	06/13/2017	08/25/2035
07389K-AA-9	BEAR STEARNS ALT_A TRUST II SER 07-1 CLASS 1A1	0		4	1FM	5,913,929	80.3430	6,924,292	8,618,368	5,226,597		(725,848)			3.419	7.729	MON	24,557	282,719	10/19/2016	09/25/2047
07401A-AA-5	BEAR STEARNS MTGE FUNDING BEAR STEARNS MTGE FUNDING	0		4	1FM	6,297,268	91.5280	7,047,779	7,700,137	5,602,501		(697,398)			1.752	7.549	MON	2,249	108,490	12/07/2016	09/25/2046
12543R-AT-6	COUNTRYWIDE HOME LOANS CWHL 2007-3 A18			4	1FM	3,307,436	81.1180	3,183,646	3,924,720	3,114,626		(108,888)			6.000	6.622	MON	19,624	235,378	01/15/2008	04/25/2037
12543R-BJ-7	COUNTRYWIDE HOME LOANS CWHL 2007-3 A33			4	1FM	3,457,423	79.9280	3,398,402	4,251,831	3,251,075		(112,148)			6.000	7.749	MON	21,259	254,688	03/10/2008	04/25/2037
12543T-AB-1	COUNTRYWIDE HOME LOANS CWHL 2006-13 1A2			4	1FM	4,686,546	74.8820	4,292,143	5,731,866	4,233,919		(177,547)			6.250	8.892	MON	29,853	357,104	06/02/2008	09/25/2036
12543U-AE-2	COUNTRYWIDE HOME LOANS CWHL 2006-15 A5			4	1FM	5,814,497	85.6870	6,118,888	7,140,985	5,214,110		(206,454)			6.250	9.716	MON	37,193	446,359	05/05/2008	10/25/2036
12544D-AW-9	COUNTRYWIDE HOME LOANS CWHL 2007-14 A21			4	1FM	1,875,886	85.8350	1,842,240	2,146,251	1,794,348		(54,971)			6.250	6.832	MON	11,178	134,141	04/10/2008	09/25/2037
12544L-AQ-4	COUNTRYWIDE HOME LOANS CWHL 2007-11 A15			4	1FM	3,122,141	77.6590	2,784,103	3,585,013	2,795,397		(88,557)			6.000	8.182	MON	17,925	214,974	01/18/2008	08/25/2037
12545A-AX-2	COUNTRYWIDE HOME LOANS CWHL 2007-8 1A22			4	1FM	3,435,644	82.7750	3,205,633	3,872,700	3,070,148		(107,037)			6.000	7.587	MON	19,364	232,361	01/03/2008	01/25/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12545B-AC-6	COUNTRYWIDE HOME LOANS CWHL 2008-3R 2A1			4	2FM	4,777,969	88.0590	4,616,208	5,242,173	4,401,117		(111,177)			6.000	7.015	MON	26,211	314,479	05/16/2008	08/25/2037
12566V-AE-2	CITIMORTGAGE ALT LN TR CMALT 2007-A4 1A5			4	1FM	3,218,086	93.4760	3,883,003	4,153,998	3,199,653		15,796			5.750	5.885	MON	19,905	238,725	06/19/2007	04/25/2037
126379-AH-9	CREDIT SUISSE MORTGAGE CAP CER CSMC 2007-4 2A3			4	3FM	1,579,398	91.2580	1,748,826	1,916,354	1,717,204		7,735			6.000	7.836	MON	9,582	114,904	04/10/2008	06/25/2037
12638P-BT-5	CREDIT SUISSE MORTGAGE CAP CER CSMC 2007-3 4A4			4	1FM	7,956,985	96.5140	9,197,117	9,529,324	8,563,374		13,445			5.500	8.484	MON	43,676	524,104	12/24/2008	04/25/2037
12639G-DD-7	CREDIT SUISSE MTGE TRUST CREDIT SUISSE MORTGAGE TRUST	0		4	1FM	4,709,018	102.5000	5,695,273	5,556,364	4,989,302		247,427			3.510	6.357	MON	16,252	181,526	01/28/2016	10/26/2035
12641R-AS-9	CREDIT SUISSE MTGE TRUST Credit suisse mtge trust	0		4	1FM	5,807,817	86.9010	6,388,696	7,351,667	5,883,568		71,059			5.500	5.954	MON	33,695	403,711	11/18/2016	10/26/2035
12641T-AS-5	CREDIT SUISSE MTGE CAPITAL CREDIT SUISSE MTGE TRUST	0		4	1FM	4,432,205	97.1880	5,313,888	5,467,639	4,590,801		144,509			3.355	7.988	MON	15,285	172,492	05/04/2016	07/26/2049
12643G-AQ-5	CREDIT SUISSE MTGE TRUST CREDIT SUISSE MTGE TRUST	0		4	1FM	3,771,148	101.6360	4,906,038	4,827,069	4,077,535		213,418			3.613	8.362	MON	14,534	158,894	03/10/2016	10/26/2036
12645Q-AC-2	CREDIT SUISSE MTGE TRST CREDIT SUISSE MTGE TRST	0		4	1FM	2,958,886	91.8960	4,140,439	4,505,560	3,153,812		148,316			3.583	11.810	MON	13,453	156,263	10/01/2017	12/01/2055
12645Q-CN-6	CREDIT SUISSE MTGE TRST CREDIT SUISSE MTGE CAPITAL	0		4	1FM	3,873,698	85.0000	4,877,991	5,738,812	3,777,255		(222,459)			3.618	8.838	MON	17,303	201,106	03/07/2016	07/28/2036
12645V-AY-3	CEDIT SUISSE MTGE TRUST CREDIT SUISSE MTGE TRUST	0		4	1FM	4,300,448	87.0000	5,451,935	6,266,592	4,477,065		132,695			3.110	7.400	MON	16,240	184,959	04/14/2016	02/27/2037
12646P-AE-9	CREDIT SUISSE MTGE TRUST	0		4	1FM	5,367,651	92.0000	6,187,301	6,725,327	5,490,638		107,043			3.418	5.791	MON	19,158	220,904	08/25/2016	05/28/2036
12646P-CW-7	CREDIT SUISSE MTGE TRUST CREDIT SUISSE MTGE TRUST	0		4	1FM	3,774,162	89.2680	4,522,300	5,065,989	3,905,143		110,775			3.306	7.984	MON	13,955	163,740	07/26/2016	03/27/2036
12646T-CE-9	CREDIT SUISSE MTGE TRUST CREDIT SUISSE MORTGAGE TRST	0		4	1FM	2,386,994	94.0400	2,698,391	2,869,414	2,302,364		(89,714)			3.455	7.019	MON	8,262	94,394	09/20/2016	10/27/2036
126671-YC-4	CWL RESIDENTIAL ASSET SEC TR	0		4	1FM	1,294,967	100.2160	1,462,263	1,459,118	1,438,764		43,046			2.602	3.331	MON	633	31,229	06/19/2013	03/25/2033
126673-DR-0	COUNTRYWIDE ASSET BACKED CERT COUNTRYWIDE ASSET BACKED CER	0		4	1FM	3,648,645	100.3390	3,841,073	3,828,087	3,705,143		61,858			5.649	5.200	MON	15,758	193,355	05/05/2016	10/25/2034
126673-TY-8	COUNTRYWIDE ASSET BACKED CERT COUNTRYWIDE ABS SER 04-15	0		4	1FM	3,677,122	99.9760	3,879,934	3,880,868	3,721,289		35,417			4.869	5.288	MON	15,748	192,440	11/17/2015	03/25/2035
12667F-2R-5	COUNTRYWIDE ALT LN TR CWALT 2005-1CB 2A2			4	1FM	1,225,404	74.1680	1,183,984	1,596,352	1,142,106		(63,407)			5.500	8.239	MON	7,317	85,331	04/22/2008	03/25/2035
12667F-A4-7	COUNTRYWIDE ALT LN TR 2004-33 3A1	0		4	1FM	38,565	100.4530	41,212	41,027	41,487		972			3.421	3.190	MON	114	1,316	08/21/2014	12/25/2034
12667F-R6-4	COUNTRYWIDE ALT LN TR COUNTRYWIDE ALT LOAN TRST	0		4	2FM	2,503,157	104.0330	2,809,395	2,700,479	2,544,140		34,976			5.500	5.894	MON	12,377	148,566	03/16/2016	03/01/2036
12668A-AG-0	COUNTRYWIDE ALT LOAN TRUST 2005-47CB A7	0		4	1FM	1,450,996	86.9250	1,620,971	1,864,792	1,426,767		10,574			5.500	6.558	MON	8,547	102,491	04/29/2014	10/25/2035
12668A-Q2-4	COUNTRYWIDE ALT LOAN TRUST CWALT 2005-J14 A3	0		4	1FM	4,667,149	87.1380	5,237,516	6,010,576	4,719,539		52,390			5.500	6.357	MON	27,548	302,952	01/30/2017	12/25/2035
12668A-X9-1	COUNTRYWIDE ALT LOAN TRUST 2005-65CB 1A7	0		4	1FM	240,328	94.5400	265,739	281,086	226,172		(3,974)			5.500	8.118	MON	1,288	15,460	06/19/2012	01/25/2036
12668B-VB-6	COUNTRYWIDE ALT LN TR CWALT 2006-9T1 A2			4	1FM	2,093,588	70.8120	1,925,619	2,719,341	1,620,264		(79,668)			5.750	10.222	MON	13,030	156,153	03/05/2007	05/25/2036
12668B-XC-2	COUNTRYWIDE ALT LN TR CWALT 2006-12CB A7	0		4	2FM	1,126,429	82.1540	1,178,856	1,434,942	1,115,474		(13,486)			6.000	4.913	MON	7,175	86,016	10/05/2016	05/25/2036
12669A-GU-6	COUNTRYWIDE HOME LOANS CWHL 2005-23 A1			4	2FM	4,652,665	89.5440	4,843,985	5,409,636	4,664,077		19,271	272,471		5.500	8.803	MON	24,794	297,530	01/07/2009	11/25/2035
12669A-JG-4	COUNTRYWIDE HOME LOANS CWHL 2005-R3 AF MTGE	0		4	1FM	3,704,700	92.7400	3,859,052	4,161,169	3,785,330		62,086			1.952	4.277	MON	1,198	51,472	06/28/2017	09/25/2035
12669A-JH-2	COUNTRYWIDE HOME LOANS COUNTRYWIDE HOME LOAN	0		4,6	4FE	1,227,033	12.9230	1,059,358		1,155,809		146,482			4.678	3.936	MON	31,955	364,981	03/28/2016	09/25/2035
12669A-JT-6	COUNTRYWIDE HOME LOANS CWHL 2005-24 A3			4	1FM	2,482,702	91.6010	2,655,966	2,899,506	2,601,908		5,319			5.500	8.200	MON	13,289	159,473	12/30/2008	11/25/2035
12669A-K3-1	COUNTRYWIDE HOME LOANS CWHL 2006-6 A1	0		4	3FM	513,345	88.3860	478,628	541,521	472,844		(10,043)			6.000	5.879	MON	2,708	32,324	05/07/2013	04/25/2036
12669A-NV-6	COUNTRYWIDE HOME LOANS 2005-27 2A1	0		4	1FM	2,814,528	84.2750	2,718,160	3,225,351	2,572,630		(29,063)			5.500	5.641	MON	14,783	177,368	09/15/2015	12/25/2035
12669A-TD-0	COUNTRYWIDE HOME LOANS CWHL 2005-29 A1			4	1FM	7,716,214	86.4240	7,594,498	8,787,518	6,745,103		(239,289)			5.750	9.830	MON	42,107	505,226	01/07/2009	12/25/2035
12669A-TS-7	COUNTRYWIDE HOME LOANS CWHL 2005-30 A3			4	1FM	5,899,918	88.8290	6,003,544	6,758,575	5,666,563		(97,663)			5.500	7.775	MON	30,977	380,247	05/13/2008	01/25/2036
12669A-VM-7	COUNTRYWIDE HOME LOANS 2005-HY10 CLASS 3A1A	0		4	1FM	664,015	94.7080	855,614	903,422	732,617		18,765			3.460	8.326	MON	2,601	29,572	12/18/2012	02/20/2036
12669D-6H-6	COUNTRYWIDE HOME LOANS CWHL 2003-J3 1A10			4	1FM	767,760	105.6250	871,989	825,548	784,453		532			5.750	7.723	MON	3,956	47,469	01/16/2009	05/25/2033
12669F-RG-0	COUNTRYWIDE HOME LOANS CWHL 2004-4 A5			4	1FM	3,104,908	100.4780	3,096,534	3,081,794	3,092,182		(2,943)			5.250	5.087	MON	13,483	161,794	06/23/2011	05/25/2034
12669G-K6-7	COUNTRYWIDE ALT LN TR CWHL 2005-14 A2			4	1FM	610,297	93.0530	695,744	747,684	639,500		1,906			5.500	9.519	MON	3,427	41,123	12/17/2008	07/25/2035
144531-AE-0	CARRINGTON MTGE LOAN TRUST CARRINGTON MTGE LOAN TRUST	0		4	1FM	925,627	100.7820	992,410	984,709	919,597		(6,595)			2.452	4.604	MON	402	19,582	12/07/2016	05/25/2034
161631-AX-4	CHASE MORTGAGE FINANCE CORP CHASE 2007-S5 1A22			4	1FM	7,755,076	89.2870	8,261,973	9,253,255	7,160,971		(202,487)			6.000	7.600	MON	46,266	556,097	04/15/2008	07/25/2037
16163B-AW-4	CHASE MORTGAGE FINANCE CORP CHASE 2006-S2 2A1			4	1FM	10,988,984	81.5570	10,984,024	13,467,836	10,119,130		(420,564)			6.000	6.063	MON	67,339	772,463	06/09/2008	10/25/2036
16165L-AF-7	CHASEFLEX TRUST CHASEFLEX TRUST	0		4	1FM	7,750,232	94.1030	8,637,350	9,178,662	7,767,990		(12,457)			6.300	5.649	MON	35,260	399,129	05/12/2016	06/25/2036
16165Y-AC-6	CHASEFLEX TRUST 2007-M1 1A3	0		4	1FM	2,899,890	93.9580	3,614,821	3,847,284	2,616,374		(315,751)			1.892	8.783	MON	1,415	56,262	12/16/2015	08/25/2037
16678W-AA-4	CHEVY CHASE MTGE CHEVY CHASE MOTGAGE	0		4	1FM	3,605,223	92.7480	3,871,233	4,173,919	3,650,653		45,430			1.682	5.356	MON	1,365	40,535	03/09/2017	04/25/2047
17025T-AV-3	COUNTRYWIDE HOME LOANS CWHL 2007-15 1A20			4	1FM	5,211,536	85.7250	4,853,508	5,661,698	4,857,787		(105,688)			6.250	7.681	MON	29,488	353,560	09/26/2007	09/25/2037
172973-W8-8	CITICORP MORTGAGE SECURITIES CMSI 2005-4 2A1			4	1FM	288,081	100.8190	304,125	301,656	296,689		1,139			5.000	6.288	MON	1,257	15,083	01/15/2009	07/25/2020
17307G-AJ-7	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2003-UST1 A1			4	1FM	203,542	103.8290	217,592	209,567	208,200		624			5.500	6.250	MON	961	11,526	12/16/2008	12/25/2018
17307G-FQ-6	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2004-NCM1 1A2			4	1FM	2,983,735	109.8510	3,357,397	3,056,323	2,998,623		1,450			6.500	6.884	MON	16,555	198,661	04/21/2008	07/25/2034
17307G-T4-0	CITIGROUP MORTGAGE LOAN TRUST 2005-10 1A1A	0		4	1FM	1,542,214	87.6360	2,539,718	2,898,015	1,855,840		43,521			3.747	11.149	MON	9,047	105,492	07/24/2012	12/25/2035
17307G-VM-7	CITIGROUP MORTGAGE LOAN TRUST CITIGROUP MTGE LN TRUST INC	0		4	1FM	5,088,605	101.3080	5,415,791	5,345,876	5,095,468		838			5.550	5.160	MON	22,532	274,730	05/06/2016	03/01/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
17309Y-AE-7	CITIGROUP MTGE LOAN TRUST CITIGROUP MTGE LOAN TRST INC	0		4	1FM	2,218,415	80.2790	2,301,687	2,867,095	2,204,045		(27,617)			6.255	4.926	MON	14,945	133,821	04/06/2016	10/25/2036
17311L-AA-9	CITIGROUP MTGE LN TRUST INC CITIGROUP MTGE LN TRUST	0		4	1FM	7,432,015	98.3670	8,782,599	8,928,385	7,458,790		26,775			3.551	5.998	MON	26,418	151,850	06/28/2017	04/25/2037
17312F-AL-7	CITICORP MORTGAGE SEC INC CMSI 2007-3 1A11			4	3FM	1,714,636	96.3770	1,748,093	1,813,806	1,726,215		19,829			6.000	5.330	MON	9,069	108,766	06/06/2007	04/25/2037
17313E-AB-1	CITIGROUP MTGE LOAN TRUST INC CITIGROUP MTGE LOAN TRUST INC	0		4	1FM	1,824,716	91.2820	2,000,763	2,191,851	1,831,692		6,976			2.535	4.757	MON	1,080	24,627	06/22/2017	10/25/2037
17315A-AB-7	CITI MTGE LN TRUST INC CMLTI 2009-2 1A2 Mtge	0		4	1FM	3,241,010	99.1150	3,737,869	3,771,248	3,155,243		(111,265)			3.396	7.327	MON	10,673	124,888	09/25/2015	04/25/2036
17316Y-AG-3	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2010-6 4A1			4	1FM	1,391,767	101.5210	1,420,036	1,398,760	1,393,099		154			5.500	5.594	MON	6,411	76,932	06/26/2010	12/25/2036
17316Y-AH-1	CITIGROUP MORTGAGE LOAN TRUST CITIGROUP MTGE LOAN TRUST INC	0		4	1FM	1,603,405	89.6920	1,863,159	2,077,286	1,701,760		89,533			5.829	7.467	MON	10,090	121,604	05/06/2016	12/25/2036
17317K-BE-6	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2010-5 6A1			4	1FM	854,051	100.7440	863,640	857,266	854,093		6			5.500	5.565	MON	3,929	47,153	06/02/2010	02/25/2037
17318V-AB-8	CITIGROUP MTGE LOAN TRUST INC CITIGROUP MTGE LOAN TRST	0		4	1FM	2,051,687	92.0890	2,530,781	2,748,179	2,153,649		80,217			3.495	9.106	MON	8,005	92,054	02/09/2016	04/25/2037
17319G-AJ-3	CITIGROUP MTGE LOAN TRUST CITIGROUP MTGE LON TRUST	0		4	1FM	6,602,697	99.0210	7,643,345	7,718,875	6,785,314		142,516			3.283	6.838	MON	21,120	249,240	02/23/2016	03/25/2036
17321B-AH-4	CITIGROUP MTGE LOAN TRUST CITIGROUP MTGE LOAN TRUST INC	0		4	1FM	3,233,876	95.5000	3,680,031	3,853,436	3,277,243		13,815			0.000	7.381	MON		231,676	02/09/2016	10/25/2035
17322J-AB-9	CITIGROUP MTGE LOAN TRUST INC CITIGROUP MTGE LOAN TRUST INC	0		4	1FM	5,420,053	90.0570	6,317,831	7,015,401	5,716,291		201,313			3.332	6.528	MON	19,479	222,224	06/01/2017	02/20/2036
17323X-AP-6	CITIGROUP MTGE LOAN TRUST CITIGROUP MTGE LOAN TRUST INC	0		4	1FM	2,802,105	85.9160	3,573,214	4,158,968	2,907,438		85,230			1.802	6.914	MON	1,249	54,693	07/28/2016	01/25/2036
18976G-AN-6	CITIMORTGAGE ALTERNATIVE LN TR CMALT 2007-A6 1A13			4	1FM	3,859,655	89.0020	4,391,408	4,934,043	3,869,984		20,008			6.000	7.389	MON	24,670	296,043	01/22/2008	06/25/2037
22541Q-7L-0	CREDIT SUISSE FIRST BOSTON CREDIT SUISSE FIRST BOSTON MTG	0		4	1FM	3,982,920	97.6760	4,744,328	4,857,219	4,197,829		151,678			3.453	6.248	MON	13,977	165,213	04/13/2016	03/25/2034
22541S-G3-6	CREDIT SUISSE FIRST BOSTON 2004-AA1 M3	0		4	1FM	769,537	100.5980	953,699	948,032	912,129		10,773			2.677	4.951	MON	423	21,010	05/26/2011	02/25/2035
225458-2N-7	CREDIT SUISSE FIRST BOSTON MTG CSFB MTGE SEC 05-08 CLS 9A4	0		4	1FM	1,923,125	90.3270	1,979,597	2,191,595	1,943,506		9,787			5.500	7.214	MON	10,045	120,517	11/18/2015	09/25/2035
225458-QS-0	CREDIT SUISSE FIRST BOSTON MTG CSFB 2005-4 3A20			4	1FM	1,026,362	100.5890	1,106,027	1,099,550	1,075,092		6,557			5.500	7.282	MON	5,040	60,461	01/22/2009	06/25/2035
225458-XX-1	CREDIT SUISSE FIRST BOSTON MTG CSFB 2005-6 6A1			4	3FM	7,878,845	88.1810	8,032,131	9,108,653	7,884,896		(1,126)			6.000	7.924	MON	45,543	546,356	04/25/2008	07/25/2035
225458-YA-0	CREDIT SUISSE FIRST BOSTON MTG CSFB 2005-6 8A1			4	1FM	1,135,417	99.7760	1,181,616	1,184,268	1,162,423		3,805			4.500	5.862	MON	4,441	53,292	06/25/2010	12/25/2038
22943Y-HG-7	CSMC CSMC 2009-3R 12A1			4	1FM	214,644	99.9450	224,929	225,053	217,719		428			6.000	6.878	MON	1,125	13,503	04/28/2009	12/27/2036
22943Y-MV-8	CSMC CSMC 2009-3R 18A1			4	1FM	929,388	101.0890	998,153	987,397	950,709		3,154			6.000	7.223	MON	4,937	56,749	04/29/2009	11/27/2036
22943Y-NP-0	CSMC CSMC 2009-3R 19A1			4	1FM	1,108,399	100.6850	1,154,968	1,147,114	1,121,103		1,886			6.000	6.646	MON	5,736	68,827	04/29/2009	01/27/2038
22943Y-PJ-2	CSMC CSMC 2009-3R 20A1			4	1FM	1,093,367	101.2470	1,160,686	1,146,387	1,109,097		2,200			6.000	6.880	MON	5,732	68,258	10/01/2017	10/27/2036
22943Y-RM-3	CSMC CSMC 2009-3R 22A1			4	1FM	1,185,656	104.6520	1,300,987	1,243,152	1,202,566		2,420			6.500	7.416	MON	6,734	80,445	04/30/2009	10/27/2036
22943Y-SE-0	CSMC CSMC 2009-3R 23A1			4	1FM	1,678,688	106.1840	1,868,943	1,760,092	1,703,092		3,041			6.000	6.814	MON	8,800	105,587	04/30/2009	06/27/2036
25158E-AD-8	DMSI DMSI 2009-RS2 2A1			4	1FM	483,943	100.7280	503,693	500,050	490,993		987			6.000	6.690	MON	2,500	30,003	04/27/2009	11/26/2036
30711X-AK-0	CONNECTICUT AVENUE SECURITIES	0		4	1	17,141,007	107.2460	19,145,841	17,852,230	17,830,789		(146,420)			4.552	4.816	MON	15,802	734,076	08/07/2014	07/25/2024
32051G-NT-8	FIRST HORIZON ALTERNATIVE MTG 2005-FA4 1A2	0		4,6	6FE	210,737	11.9640	280,146		68,299		(10,835)			3.448	101.700	MON	1,346	92,103	05/26/2010	06/25/2035
32051G-T2-1	FIRST HORIZON ALTERNATIVE MTG FIRST HORIZON ALT MTGE	0		4	1FM	1,406,245	72.4140	1,566,634	2,163,454	1,436,400		21,243			5.750	11.952	MON	10,367	124,200	08/09/2016	04/25/2036
36185M-AM-4	GMAC MTG CORP LOAN TRUST GMACM 2005-AF1 A5			4	1FM	6,784,213	99.0120	7,214,452	7,286,469	6,689,248		(58,971)			5.750	6.762	MON	34,914	418,972	01/17/2008	07/25/2035
36185M-BJ-0	GMAC MTG CORP LOAN TRUST	0		4	1FM	369,704	98.1730	394,450	401,792	373,432		1,753			3.743	4.464	MON	1,253	14,652	08/20/2015	11/19/2035
36185N-H7-8	GMAC MTG CORP LOAN TRUST GMACM 2003-J8 A			4	1FM	1,030,005	103.7060	1,186,864	1,144,450	1,058,596		1,660			5.250	7.487	MON	5,007	60,084	01/16/2009	12/25/2033
3622E8-AC-9	GSAA HOME EQUITY TRUST GSAA 2006-15 AF3A			4	1FM	6,194,587	52.2850	5,080,526	9,717,000	5,716,041		(359,134)			5.882	3.036	MON	47,633	292,458	08/03/2016	09/25/2036
362334-JV-7	GSR MORTGAGE LOAN TRUST GSR 2006-3F 2A7			4	2FM	2,424,627	97.0200	2,574,895	2,653,975	2,425,421		10,388			5.750	6.851	MON	12,717	152,309	06/05/2008	03/25/2036
362334-NB-6	GSR MORTGAGE LOAN TRUST	0		4	1FM	688,699	69.8550	638,197	913,607	691,888		(2,412)			5.995	1.692	MON	4,564	30,210	06/08/2015	03/25/2046
36242D-3R-2	GSR MORTGAGE LOAN TRUST	0		4	1FM	2,277,170	81.2500	2,350,144	2,892,486	2,510,581		195,043			2.052	3.434	MON	881	44,921	06/08/2015	04/25/2035
36242D-5W-9	GSR MORTGAGE LOAN TRUST GSR 2005-5F 2A2			4	1FM	323,527	102.1070	329,314	322,520	322,997		(27)			5.500	5.420	MON	1,478	17,739	03/23/2010	06/25/2035
36251E-AH-2	GSMSC RESECURITIZATION GSMSC RECURITIZATION TRUST	0		4	1FM	6,716,967	93.0000	9,601,198	10,323,869	6,278,437		(517,222)			3.552	9.413	MON	30,559	343,299	04/25/2016	01/26/2036
362611-AC-9	GSR MORTGAGE LOAN TRUST GSR 2006-8F 2A1			4	1FM	965,539	93.3180	982,799	1,053,174	958,820		(6,720)			6.000	7.131	MON	5,266	63,176	05/05/2008	09/25/2036
36297T-AG-7	GSR MTGE LOAN TRUST	0		4	1FM	1,469,828	90.6310	1,496,208	1,650,875	1,477,803		(3,125)			3.540	4.378	MON	4,870	56,008	06/08/2015	04/25/2036
39538W-EE-4	GREENPOINT MORTGAGE FUNDING TR GREENPOINT MTGE FUND TRST	0		4	1FM	6,953,522	77.1250	9,569,210	12,407,404	5,422,928		(1,645,433)			1.832	11.865	MON	3,905	197,409	01/27/2016	11/25/2045
39538W-FH-6	GREENPOINT MORTGAGE FUNDING TR GPMF 2006-1AR1 A1A	0		4	1FM	291,394	96.1250	379,933	395,249	290,048		(3,883)			1.842	(1.610)	MON	121	5,422	06/14/2013	02/25/2036
39538W-GF-9	GREENPOINT MORTGAGE FUNDING TR 2006-AR2 CL G3A1	0		4	1FM	26,112,082	95.6390	29,697,038	31,051,157	27,198,198		(231,500)			1.692	4.939	MON	8,757	378,907	08/14/2014	03/25/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
41161P-VJ-9	HARBORVIEW MTG LN TRUST HVMLT 2005-12 2A11	0		4	1FM	4,346,085	97.2620	4,851,708	4,988,305	4,287,255		(81,084)			3.002	5.788	MON	12,478	138,989	08/13/2014	08/19/2050
41161U-AE-2	HARBORVIEW MTGE LN TRUST HARBORVIEW MTGE LN TRUST	0		4	1FM	3,778,446	94.6530	4,493,352	4,747,207	3,885,180		82,820			3.708	6.993	MON	14,667	169,152	09/13/2016	03/01/2056
437084-BL-9	HOME EQUITY ASSET TRUST	0		4	1FM	1,628,135	99.1660	1,736,659	1,751,271	1,765,332		14,393			2.347	2.353	MON	685	32,967	05/31/2013	07/25/2034
45660L-2V-0	RESIDENTIAL ASSET SEC TR RAST 2005-A16 A3			4	1FM	5,223,828	94.0810	5,975,562	6,351,475	4,878,172		(73,152)			6.000	7.394	MON	31,757	380,402	09/01/2017	02/25/2036
45660L-4E-6	RESIDENTIAL ASSET SEC TR RESIDENTIAL ASSET SEC TRST	0		4	2FM	3,347,588	98.8370	3,553,250	3,595,073	3,370,092		11,871			5.750	5.114	MON	17,226	203,706	10/07/2015	02/25/2036
45660L-4G-1	RESIDENTIAL ASSET SEC TR RAST 2005-A15 5A1			4	2FM	5,028,079	75.5930	4,835,003	6,396,087	4,696,377		(86,640)			5.750	6.249	MON	30,648	367,954	06/14/2007	02/25/2036
45660L-KE-8	RESIDENTIAL ASSET SEC TR RAST 2005-A5 A8			4	1FM	22,552,878	98.7070	24,152,074	24,468,412	22,527,458		(58,172)			5.500	6.837	MON	112,147	1,345,763	01/29/2008	05/25/2035
45660L-LR-8	RESIDENTIAL ASSET SEC TR INDX 2005-AR7	0		4	3FM	3,225,511	83.6010	3,283,481	3,927,562	3,627,189		42,269			2.939	3.090	MON	9,621	113,018	05/13/2013	06/25/2035
45660L-S7-5	RESIDENTIAL ASSET SEC TR	0		4	1FM	568,036	95.3810	664,482	696,657	585,009		9,318			3.346	6.276	MON	1,942	21,578	06/08/2015	12/25/2035
45660L-SP-5	RESIDENTIAL ASSET SEC TR	0		4	1FM	1,725,727	76.9980	1,774,247	2,304,277	1,762,296		(2,756)			2.052	2.783	MON	788	35,983	06/08/2015	07/25/2035
45660L-WE-5	RESIDENTIAL ASSET SEC TR SER 05-AR18 CLASS 2A1B	0		4	1FM	2,521,515	82.3130	2,970,367	3,608,609	2,596,110		36,026			2.332	5.907	MON	1,403	74,082	01/20/2016	10/25/2036
45661E-GH-1	INDYMAC INDX MORTGAGE LN TRUST INDYMAC INDX 2006-AR9	0		4	1FM	2,412,480	91.1650	2,576,597	2,826,307	2,610,468		96,628			1.902	4.049	MON	896	40,009	04/09/2014	06/25/2036
45661L-AG-3	INDYMAC INDX MTGE LOAN TRUST	0		4	1FM	2,469,868	93.1170	2,771,817	2,976,716	2,524,171		23,602			1.752	5.643	MON	632	38,130	09/11/2015	10/25/2036
456681-AE-5	INYMAC INDX MTGE LN TRST INDYMAC INDX MTGE LOAN TRUST	0		4	1FM	6,738,130	77.0420	7,600,339	9,865,182	6,850,119		54,142			3.314	5.490	MON	27,244	314,531	05/19/2016	07/25/2037
45668R-AB-4	INDYMAC INDYMAC INDX MORTGAGE LOAN TRU	0		4	1FM	3,090,978	98.4800	3,351,944	3,403,692	3,285,827		179,154			1.469	3.665	MON	940	41,667	09/21/2015	04/25/2037
466247-B2-8	JP MORGAN MORTGAGE TRUST JPMMT 2005-S3 1A21			4	2FM	2,647,192	84.8500	2,595,025	3,058,368	2,574,917		(67,642)	35,190		5.500	5.366	MON	14,018	168,308	07/02/2008	01/25/2036
466247-B6-9	JP MORGAN MORTGAGE TRUST JPMMT 2005-S3 2A3			4	2FM	351,537	100.8110	363,862	360,934	358,243		1,628			6.000	7.175	MON	1,805	21,652	07/17/2008	01/25/2021
466247-WS-8	JP MORGAN MORTGAGE TRUST JP MORGAN MTGE TRUST	0		4	1FM	2,380,386	100.7640	2,600,076	2,580,364	2,390,500		2,597			3.663	5.599	MON	7,876	86,706	04/14/2016	10/25/2035
46627M-AV-9	JP MORGAN ALT LN TRUST JPALT 2005-S1 2A10			4	1FM	3,073,869	92.3280	3,395,723	3,677,880	3,089,445		13,444			6.000	8.643	MON	18,389	220,135	03/04/2008	12/25/2035
46627M-EJ-2	JP MORGAN ALT LN TRUST 2006-S1 1A12	0		4	1FM	1,252,542	87.7060	1,382,923	1,576,764	1,140,552		(41,134)			6.000	8.648	MON	7,884	94,578	07/27/2012	03/25/2036
46627M-FV-4	JP MORGAN ALT LN TRUST JPALT 2006-S1 3A	0		4	1FM	2,438,422	97.2890	3,696,069	3,799,054	2,622,147		156,413			6.180	7.575	MON	19,565	206,613	09/01/2017	03/25/2036
46628K-AA-8	JP MORGAN MORTGAGE TRUST JP MORGAN MTGE TRUST	0		4	1FM	3,061,823	102.8180	3,502,333	3,406,329	3,091,513		12,651			3.553	4.803	MON	10,087	116,134	03/01/2017	05/25/2036
46628S-AG-8	JP MORGAN MTGE JPMORGAN MTGE ACQUISITION	0		4	1FM	685,230	53.3180	661,274	1,240,235	660,605		(24,625)			6.130	4.224	MON	6,336	37,574	02/09/2017	07/25/2036
46628S-AH-6	JP MORGAN MTGE JP MORGAN MORTGAGE	0		4	1FM	1,203,416	53.3170	1,140,665	2,139,405	1,165,152		(44,102)			6.410	3.771	MON	11,428	67,079	08/25/2016	07/25/2036
46628Y-BF-6	JP MORGAN MORTGAGE TRUST JPMMT 2006-S2 3A4			2	2FM	3,272,528	73.1310	3,145,439	4,301,110	3,230,357		(93,945)	31,916		6.250	6.964	MON	22,402	251,806	01/01/2017	07/25/2036
46629A-AK-7	JP MORGAN MORTGAGE TRUST JPMMT 2006-S3 1A10			4	1FM	4,659,263	82.5270	4,591,381	5,563,492	4,291,790		(163,136)			6.500	6.430	MON	30,136	358,269	09/26/2007	08/25/2036
46629A-AL-5	JP MORGAN MORTGAGE TRUST JPMMT 2006-S3 1A11			4	1FM	11,311,619	82.5270	11,302,577	13,695,618	10,383,840		(927,779)			6.500	4.853	MON	74,185	881,950	01/22/2008	08/25/2036
46629A-AL-5	JP MORGAN MORTGAGE TRUST JPMMT 2006-S3 1A11	0		4	2FM	2,126,245	82.5270	2,034,464	2,465,211	1,956,236		(162,488)			6.500	3.587	MON	13,353	158,913	07/09/2013	08/25/2036
46629A-BT-7	JP MORGAN MORTGAGE TRUST JPMMT 2006-S3 2A3			4	1FM	233,666	96.3670	255,882	265,529	259,270		1,532			5.000	6.971	MON	1,106	13,276	01/14/2009	08/25/2021
46629Q-AE-6	JP MORGN MTGE ACQUISITION JP MORGAN MTGE ACQUISITION	0		4	1FM	4,221,428	85.4010	4,728,040	5,536,300	4,141,515		(123,150)			5.763	5.962	MON	22,704	212,397	12/01/2015	08/25/2046
46630G-AW-5	JP MORGAN MTGE TRUST JPMORGAN MTGE TRUST	0		4	1FM	914,087	103.3690	1,067,996	1,033,189	976,920		55,593			3.629	5.588	MON	3,125	35,806	03/29/2016	07/25/2035
46630M-AE-2	JPM MTGE ACQUISITION JPM MTGE ACQUISITION	0		4	1FM	1,899,957	74.2670	2,033,945	2,738,676	1,842,347		(71,809)			4.791	5.902	MON	10,933	106,069	05/27/2016	01/25/2037
46635B-AN-1	JP MORGAN REREMIC JP MORGAN REREMIC	0		4	1FM	3,177,352	88.9230	3,785,436	4,257,005	3,245,846		55,510			4.500	7.802	MON	15,964	191,533	05/06/2016	06/26/2040
46648H-AG-8	JP MORGAN MTGE TRUST JP MORGAN MTGE TRUST			4	1FM	16,844,754	100.0560	17,009,586	17,000,000	16,848,206		3,452			3.500	3.580	MON	49,583	347,083	05/23/2017	05/25/2047
500274-AJ-4	BAYVIEW KOITERE FUND TRUST BAYVIEW KOITERE FUND TRUST	0		4	1FM	1,017,716	99.6240	1,025,235	1,029,100	1,018,798		1,082			4.400	4.653	MON	377	29,432	05/01/2017	11/28/2053
500274-AM-7	BAYVIEW KOITERE FUND TRUST BAYVIEW KOITERE FUND TRUST	0		4	1FM	968,884	97.4230	974,235	1,000,000	971,288		2,405			5.240	5.850	MON	437	34,064	05/01/2017	11/28/2053
52521R-AD-3	LEHMAN MORTGAGE TRUST LMT 2007-5 1A2			4	1FM	4,466,009	97.0970	5,586,762	5,753,816	4,614,267		16,804			5.750	7.756	MON	27,570	330,614	03/06/2008	06/25/2037
52521R-AY-7	LEHMAN MORTGAGE TRUST LMT 2007-5 3A3			4	1FM	2,841,190	93.5830	3,281,994	3,507,040	2,950,071		6,251			5.000	7.185	MON	14,613	175,218	02/28/2008	12/25/2035
576434-V9-2	MASTR ALTERNATE LOAN TRUST MALT 2005-6 1A5			4	1FM	2,449,005	103.0850	2,934,713	2,846,883	2,319,412		(388)			5.500	7.716	MON	13,048	156,478	02/28/2008	12/25/2035
57643L-EW-2	MASTER ABS TRUST 2004-OPT2 M1	0		4	1FM	1,553,299	99.6720	2,600,365	2,608,926	2,229,109		67,282			2.452	7.763	MON	1,066	50,363	09/27/2010	09/25/2034
590214-AC-6	MLMI 2006 MERRILL LYNCH MTGE INVESTORS	0		4	1FM	1,790,327	89.5100	1,841,972	2,057,847	1,835,087		44,760			3.707	3.876	MON	6,357	55,972	03/08/2017	07/25/2036
61748H-QW-4	MORGAN STANLEY MORTGAGE LN TR MORGAN STANLEY MTGE LN TRST	0		4	1FM	2,517,074	88.9340	2,955,167	3,322,869	2,724,075		176,423			1.842	5.205	MON	1,020	45,000	02/03/2016	12/25/2035
61748J-AE-7	MORGAN STANLEY MTGE LN TRUST MORGAN STANLEY MTGE LOAN TRUST	0		4	1FM	3,438,541	51.5530	3,325,088	6,449,785	3,347,556		(99,895)			1.812	3.082	MON	1,948	59,754	10/18/2016	08/25/2036
61749W-AH-0	MORGAN STANLEY MTGE LN TRUST MSM 2006-11 1A2			4	1FM	7,592,071	39.6410	6,319,283	15,941,357	6,895,826		(499,555)			6.354	3.162	MON	84,409	377,642	07/21/2016	08/25/2036
61752R-AH-5	MORGAN STANLEY MTGE LOAN TRST	0		4	1FM	2,057,631	59.1840	1,994,325	3,369,683	2,018,291		(53,643)			5.704	4.164	MON	16,016	78,647	10/01/2017	01/25/2047
61752R-AJ-1	MORGAN STANLEY MTGE LOAN TRST MORGAN STANLEY MTG LN	0		4	1FM	3,122,897	59.1830	2,909,434	4,915,957	3,054,524		(84,141)			5.858	3.435	MON	23,997	119,008	10/01/2017	01/25/2047
61754H-AD-4	MORGAN STANLEY MTGE LN TRUST 2007-7 AX 2A3	0		4	1FM	2,272,045	51.8350	2,286,824	4,411,737	2,232,775		(65,556)			1.912	3.758	MON	1,640	61,094	07/21/2016	04/25/2037
61755G-AS-2	MORGAN STANLEY MORTGAGE LN TR MSM 2007-12 3A9			4	2FM	5,102,491	77.9230	5,075,438	6,513,430	5,107,658		15,061	548,548		6.000	9.040	MON	32,567	366,600	10/05/2007	08/25/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
61756X-AG-0	MORGAN STANLEY MTGE LOAN TRUST MORGAN STANLEY MTGE LOAN TRUST	0		4	1FM	2,138,113	93.4740	2,166,487	2,317,738	2,064,243		(73,870)			3.595	4.732	MON	6,943	27,432	11/22/2017	11/25/2037
61758V-AR-8	MORGAN STANLEY REREMIC TRST MORGAN STANLEY REREMIC TRUST	0		4	1FM	2,530,432	79.7120	2,638,826	3,310,458	2,618,813		(2,240)			1.804	4.180	MON	995	43,668	07/12/2016	05/26/2036
61759F-AJ-0	MORGAN STANLEY REREMERIC MSRR 2010-R42B	0		4	1FM	2,561,384	84.9300	3,113,258	3,665,666	2,643,982		44,944			2.340	7.671	MON	1,430	68,359	12/14/2015	07/26/2036
61759H-BA-4	MORGAN STANLEY REREMIC TRST MORGAN STANLEY REREMIC TRST	0		4	1FM	2,557,890	90.5390	3,346,457	3,696,151	2,644,022		50,978			2.673	8.915	MON	1,647	77,932	05/18/2016	06/26/2036
61762F-AU-0	MORGAN STANLEY REREMIC TRUST MSRR 2013-R4 4B2	0		4	1FM	1,863,010	100.0000	2,210,733	2,210,733	1,873,519		7,158			3.649	5.949	MON	6,682	71,956	12/01/2017	07/26/2036
61764W-AD-9	MORGAN STANLEY REREMIC TRUST MORGAN STANLEY REREMIC TRUST	0		4	1FM	1,452,862	93.5690	1,771,247	1,892,980	1,489,186		30,164			3.306	7.237	MON	5,215	61,271	08/12/2016	11/20/2036
64352V-LY-5	NEW CENTURY HOME EQUITY LN TR 2005-A A4	0		4	1FM	1,910,981	103.4940	2,231,822	2,156,481	2,112,234		176,845			4.507	5.217	MON	8,100	99,749	12/07/2012	08/25/2035
65535V-EW-4	NOMURA ASSET ACCEPTANCE CORP NOMURA ASSET ACCEPTANCE CORP	0		4	1FM	1,324,328	99.9260	1,407,824	1,408,860	1,314,634		(9,694)			2.662	5.078	MON	573	16,881	06/29/2017	10/25/2034
65539C-AK-2	NOMURA RESECURITIZATION NOMURA RESECURITIZATION TRST	0		4	1FM	6,484,378	93.1450	7,724,832	8,293,369	6,699,324		171,482			2.768	7.593	MON	21,860	244,099	04/19/2016	12/26/2036
65539K-AF-5	NOMURA RESECURITIZATION TRST NOMURA RESECURITIZATION TRST	0		4	1FM	4,701,699	100.6670	5,206,899	5,172,382	4,781,093		58,220			3.250	5.510	MON	14,009	164,210	02/19/2016	03/26/2036
74162J-AB-3	PRIME MORTGAGE TRUST PRIME 2007-2 A2			4	1FM	5,948,806	72.7090	5,686,275	7,820,626	5,950,177		268,059	377,572		6.000	8.908	MON	39,103	467,083	01/18/2008	04/25/2037
74922G-AF-1	RESIDENTIAL ACCREDIT LOANS INC RALI 2006-QS14 A6			4	1FM	5,185,711	87.1380	6,287,886	7,215,977	4,538,514		(136,092)			6.500	7.109	MON	39,087	469,038	01/25/2008	11/25/2036
74922G-AM-6	RESIDENTIAL ACCREDIT LOANS INC RALI 2006-QS14 A12			4	1FM	7,333,083	86.2200	8,980,120	10,415,305	6,407,707		(198,679)			6.250	7.257	MON	54,246	650,957	01/29/2008	11/25/2036
74924D-AA-7	RESIDENTIAL ACCREDIT LOANS INC RALI 2007-QS10 A1			4	1FM	11,704,011	85.0660	14,138,983	16,621,238	10,196,614		(301,757)			6.500	6.470	MON	90,032	1,079,566	01/16/2008	09/25/2037
74925G-AA-9	RESIDENTIAL ACCREDIT LOANS INC RALI 2007-QS11 A1			4	1FM	8,380,299	89.3730	10,381,613	11,616,072	8,264,530		54,424			7.000	7.008	MON	67,760	812,442	01/18/2008	10/25/2037
74927X-AE-2	RBSGC MTGE PASS THROUGH RBSGC MTGE PASS THROUGH	0		4	2FM	1,062,090	92.8080	1,140,371	1,228,738	1,062,555		(6,760)			6.000	6.021	MON	6,144	73,643	03/21/2016	01/25/2037
74928R-AC-8	RBSSP RESECURITIZATION TRUST 2009-10 2A1 144A	0		4	1FM	1,849,959	127.5610	2,088,336	1,637,132	1,920,959		23,224			11.881	7.528	MON	16,209	187,570	08/20/2010	01/26/2037
74928U-BT-3	RBSSP RESECURITIZATION TRUST RBSSP RESECURITIZATION TRST	0		4	1FM	28,894,508	98.3150	33,278,069	33,848,528	29,599,461		480,130			3.646	6.160	MON	20,571	1,094,198	10/25/2015	10/25/2035
74928X-BB-6	RBSSP RESECURITIZATION TRUST RBSSP RESECURITIZATION TRUST	0		4	1FM	18,510,248	97.2070	21,102,575	21,708,922	18,744,733		142,106			3.564	6.919	MON	12,895	750,714	04/08/2016	01/26/2036
74929X-AJ-9	RBSSP RESECURITIZATION TRUST RBSSP 2010-8 6A1			4	1FM	1,028,872	102.2930	1,057,753	1,034,043	1,029,524		122			5.500	5.596	MON	4,739	56,486	07/20/2010	07/26/2036
74929X-BZ-2	RBSSP RESECURITIZATION TRUST RBSSP RESECURITIZATION TRST	0		4	4FM	2,778,717	75.0430	2,810,750	3,745,532	2,759,886		(28,491)			6.793	4.062	MON	21,204	254,272	07/26/2016	07/26/2036
749580-AG-1	RESIDENTIAL FUNDING MTG SEC I RFMSI 2007-S5 A7			4	1FM	5,810,912	92.8430	6,164,409	6,639,600	5,733,522		(44,195)			6.000	7.344	MON	33,198	398,376	04/15/2008	05/25/2037
749583-AE-0	RESIDENTIAL FUNDING MTG SEC I RFMSI 2007-S2 A5			4	2FM	1,328,870	89.6790	1,340,428	1,494,703	1,321,420		(4,045)	53,815		6.000	6.699	MON	7,474	89,682	01/24/2008	02/25/2037
75114H-AD-9	RESIDENTIAL ACCREDIT LOANS INC RESIDENTIAL ACCREDIT LOANS INC	0		4	1FM	1,188,831	90.9560	1,240,220	1,363,534	1,191,209		2,378			1.742	3.738	MON	396	13,166	05/24/2017	05/25/2046
75114T-AJ-0	RESIDENTIAL ACCREDIT LOANS INC RESIDENTIAL ACCREDIT LNS INC	0		4	1FM	1,482,983	90.5750	1,608,642	1,776,028	1,508,437		19,043			6.000	5.614	MON	8,880	106,683	04/26/2016	05/25/2036
751151-AD-3	RESIDENTIAL ACCREDIT LOANS INC 2006-QS12 1A4	0		4	1FM	280,167	74.4760	355,920	477,896	264,032		(3,622)			6.000	12.752	MON	2,389	28,681	09/22/2009	09/25/2036
76110H-3S-6	RESIDENTIAL ACCREDIT LNS INC 2005-QS4 A5	0		4	1FM	2,047,914	102.9750	2,413,555	2,343,822	2,026,746		(585)			5.500	9.385	MON	10,743	128,910	12/08/2011	04/25/2035
76110H-T7-4	RESIDENTIAL ACCREDIT LNS INC RESIDENTIAL ACCREDIT LOANS	0		4	1FM	2,064,224	96.4370	2,324,878	2,410,772	2,044,099		(32,828)			3.823	7.453	MON	7,680	90,360	02/16/2016	02/25/2035
761118-MC-9	RESIDENTIAL ACCREDIT LOANS INC RESIDENTIAL ACCREDIT LOANS	0		4	2FM	3,348,309	96.5460	3,691,833	3,823,908	3,386,929		24,135			5.750	5.776	MON	18,323	219,875	02/17/2016	11/25/2035
76111X-N8-2	RESIDENTIAL FUNDING MTG SEC I RFMSI 2006-S3 A2			4	1FM	2,440,289	91.3840	2,842,034	3,109,980	2,478,597		(27,356)			5.500	9.254	MON	14,254	171,049	07/22/2008	03/25/2036
76111X-VG-5	RESIDENTIAL FUNDING MTG SEC I 2005-SA2 2A2	0		4	1FM	1,853,041	100.4500	2,366,192	2,355,601	1,988,631		(12,512)			3.782	9.653	MON	7,421	85,678	03/23/2017	06/25/2035
761120-AE-4	RESIDENTIAL ASSET SEC TRUST RAST 2007-A2 1A5			4	1FM	3,092,492	84.1300	3,216,094	3,822,752	3,022,609		8,768			6.000	6.673	MON	19,114	237,677	01/16/2008	04/25/2037
761120-AH-7	RESIDENTIAL ASSET SEC TRUST RAST 2007-A2 1A8			4	1FM	2,995,218	84.1300	3,114,933	3,702,509	2,927,537		8,492			6.000	6.673	MON	18,513	230,276	01/16/2008	04/25/2037
76112H-AC-1	RESIDENTIAL ASSET SECUR TRUST 2006-A9CB A3	0		4,6	6FE	3,675,367	28.6920	7,179,734		1,206,906		(105,613)			5.578	119.521	MON	23,263	1,512,872	02/22/2010	03/25/2037
76112H-AL-1	RESIDENTIAL ASSET SECUR TRUST 2006-A9CB A11	0		4	3FM	4,025,168	37.0650	3,729,778	10,062,920	4,347,589		(210,833)			1.982	0.265	MON	3,324	150,492	02/22/2010	09/25/2036
76113N-AC-7	RESIDENTIAL ASSET SEC RESIDENTIAL ASSET SEC	0		4	3FM	1,465,416	99.6630	1,541,399	1,546,613	1,470,836		3,601			6.250	5.110	MON	8,055	96,862	04/26/2016	07/25/2036
76114H-AM-7	RAST RESIDENTIAL ASSET SEC TRUST	0		4	3FM	3,904,831	85.1790	3,850,777	4,520,789	3,875,126		(42,965)			6.000	4.448	MON	22,604	270,939	04/20/2016	05/25/2037
805564-QA-2	SAXON ASSET SECURITIES TRUST 2004-2 MF1	0		4	1FM	2,182,123	101.3320	2,979,407	2,940,243	2,562,661		575,802			4.472	6.402	MON	10,957	136,825	12/09/2014	08/25/2035
81744U-AC-8	SEQUOIA MORTGAGE TRUST SEMT 2012-2 A3			4	1FM	10,516,650	101.2170	11,391,771	11,254,772	10,673,652		29,910			3.500	4.000	MON	32,826	393,754	03/27/2012	04/25/2042
863579-RT-7	STRUCTURED ADJ RATE MTG LOAN STRUCTURED ADJ RATE MTGE	0		4	1FM	4,058,591	99.8740	4,405,467	4,411,019	4,127,825		64,290			3.424	4.362	MON	12,587	165,755	08/24/2016	05/25/2035
86359B-3J-8	STRUCTURED ASSET SECS CORP STRUCTURED ASSET SEC CORP	0		4	1FM	3,292,995	102.5010	3,587,542	3,500,000	3,326,846		22,345			5.500	7.103	MON	16,042	192,500	03/30/2016	02/25/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
86359B-JV-4	STRUCTURED ASSET SECS CORP STRUCTURED ASSET SECURITIES	0		4	1FM	1,550,292	99.6270	1,554,227	1,560,042	1,623,964		44,086			5.670	5.377	MON	7,371	88,454	08/01/2017	03/25/2034
86359D-JX-6	STRUCTURED ASSET SEC CORP SASC 2005-14 2A5	0		4	2FM	1,076,564	96.5030	1,053,897	1,092,092	1,085,596		8,675			5.750	5.088	MON	5,233	62,795	04/14/2016	07/25/2035
86359D-QS-9	STRUCTURED ASSET SEC CORP SASC 2005-16 3A1			4	1FM	9,548,502	81.2170	9,862,785	12,143,789	9,330,173		(282,696)	421,166		6.000	6.231	MON	60,719	728,309	04/23/2008	09/25/2035
86359D-SK-4	STRUCTURED ASSET SEC CORP SASC 2005-17 4A1			4	1FM	3,730,546	101.1560	4,101,811	4,054,941	3,843,720		11,477			5.500	7.251	MON	18,585	223,022	01/20/2009	10/25/2035
86361W-AA-9	STRUCTURED ASSET MTGE INVEST STRUCTURED ASSET MTGE INVEST	0		4	1FM	4,660,482	93.2570	5,268,140	5,649,069	4,767,130		74,112			1.752	5.048	MON	1,650	72,652	07/06/2016	10/25/2036
86364C-AF-9	STRUCTURED ADJ RATE MTGE SARM 2007-6 3A1	0		4	1FM	4,669,547	89.2440	5,676,637	6,360,780	4,760,675		91,128			3.877	7.927	MON	20,551	218,432	01/30/2017	07/25/2037
86789M-AQ-0	SUNTRUST ALT LOAN TRUST 2005-1F 2A5	0		4	1FM	673,205	97.8660	861,960	880,757	704,347		12,502			5.750	10.017	MON	4,220	50,619	07/18/2012	12/25/2035
878048-AD-9	TBW MRTG BK PASS THRU CERT TBW 2006-2 1A4			4	1FM	1,153,863	65.2520	979,706	1,501,416	1,023,194		(29,747)			6.000	6.711	MON	7,507	87,137	08/01/2017	07/25/2036
89171V-AD-9	TOWD POINT MTGE TRUST TOWD POINT MTGE TRUST	0		4	1FM	10,151,602	98.7340	10,747,503	10,885,269	10,292,077		90,128			3.500	4.561	MON	31,749	380,984	04/08/2016	05/25/2055
89171V-AE-7	TOWD POINT MTGE TRUST TOWD POINT MTGE TRUST	0		4	1FM	9,997,022	98.8720	11,384,331	11,514,259	10,270,001		188,086			3.871	5.998	MON	37,140	444,898	04/08/2016	05/25/2055
89172E-AG-9	TOWD POINT MTGE TRUST TOWD POINT MTGE TRUST	0		4	1FM	9,515,235	99.5400	10,108,301	10,155,000	9,619,874		70,396			3.500	4.470	MON	29,619	355,425	06/22/2016	02/25/2055
89173F-AD-2	TOWD POINT MTGE TRUST TOWD POINT MTGE TRUST	0		4	1FM	4,950,000	99.0190	4,950,953	5,000,000	4,951,846		1,846			3.750	3.877	MON	15,625	93,750	06/07/2017	10/25/2056
929227-2G-0	WASHINGTON MUTUAL PASS THRU CE WAMU 2003-S5 1A4			4	1FM	756,725	103.5110	936,672	904,903	800,270		1,286			5.500	10.526	MON	4,147	49,731	11/07/2008	06/25/2033
92922F-4D-7	WAMU MORTGAGE PASS THRU CTFS 2005-AR14 1A4	0		4	1FM	495,405	100.3910	542,061	539,951	522,420		5,687			3.357	6.337	MON	1,510	15,863	06/17/2013	12/25/2035
92922F-TJ-7	WAMU MORTGAGE PASS THRU CTFS	0		4	1FM	907,408	98.9510	968,076	978,337	876,830		(30,578)			1.972	5.640	MON	293	14,808	01/05/2017	06/25/2044
933634-AJ-6	WAMU MORTGAGE PASS THRU CERT 2007-HY3 4A1	0		4	1FM	481,884	99.8200	627,368	628,498	537,184		26,983			3.313	7.369	MON	1,735	20,126	05/20/2014	03/25/2037
933635-AA-2	WAMU MORTGAGE PASS THRU CERT 2007-OA2 1A	0		4	1FM	1,154,065	87.3760	2,092,975	2,395,361	1,210,063		59,394			1.763	18.927	MON	3,397	34,048	06/18/2015	03/25/2047
93363C-AB-5	WAMU MTGE PASS THRU CERT WAMU 2006-AR7 2A	0		4	1FM	1,037,964	97.1150	1,198,235	1,233,836	1,064,645		24,510			2.043	5.904	MON	2,038	20,696	09/09/2016	07/25/2046
939336-T2-9	WASHINGTON MUTUAL MSC MORT WAMMS 2004-RA3 2A			4	1FM	1,616,925	104.8370	1,811,775	1,728,176	1,641,722		791			6.288	7.824	MON	9,058	108,355	12/23/2008	08/25/2038
93934F-BC-5	WASHINGTON MUTUAL MTG SEC CORP WMALT 2005-7 1A1			4	1FM	2,716,866	96.9260	2,910,110	3,002,413	2,608,120		(36,450)			5.500	6.739	MON	13,761	164,956	10/01/2009	09/25/2035
93934F-JQ-6	WASHINGTON MUTUAL MTG SEC CORP WASHINGTON MUTUAL MTGE PASS TH	0		4	1FM	1,248,565	86.9920	1,263,891	1,452,875	1,249,631		1,067			1.814	3.721	MON	512	3,771	11/07/2017	02/25/2036
93934F-MN-9	WASHINGTON MUTUAL MTG SEC CORP WASHINGTON MUTUAL MTGE PASS TH	0		4	1FM	1,790,523	90.7500	1,922,958	2,118,962	1,798,493		7,970			2.003	6.165	MON	3,429	24,778	04/20/2017	04/25/2046
93935L-AB-4	WASHINGTON MUTUAL MTG WASHINGTON MUTUAL MORTGAGE	0		4	2FM	2,489,132	88.9320	2,537,120	2,852,874	2,507,089		17,957			1.913	3.678	MON	4,402	17,723	08/02/2017	10/25/2046
949757-AD-0	WELLS FARGO MTG BK SEC WFMBS 2004-6 A4			4	1FM	570,417	104.4320	676,930	648,201	593,662		825			5.500	8.317	MON	2,971	35,621	12/18/2008	06/25/2034
94981S-AE-4	WELLS FARGO MTG BK SEC WFMBS 2005-16 A2			4	1FM	308,623	100.6730	357,127	354,739	318,983		655			5.000	7.583	MON	1,478	17,737	01/13/2009	01/25/2036
94982S-AD-5	WELLS FARGO MTG BK SEC WFMBS 2005-17 1A1			4	1FM	4,863,241	99.2580	5,553,772	5,595,262	5,018,996		10,108			5.500	8.202	MON	25,645	307,362	01/27/2009	01/25/2036
949837-AS-7	WELLS FARGO MTG BK SEC WFMBS 2007-10 1A17			4	2FM	1,577,372	94.9230	1,721,301	1,813,369	1,686,463		7,213			6.000	7.261	MON	9,067	108,684	04/29/2008	07/25/2037
949837-BG-2	WELLS FARGO MTG BK SEC WFMBS 2007-10 1A31			4	3FM	3,285,322	95.6940	3,470,133	3,626,283	3,478,695		19,741			6.250	6.499	MON	18,887	226,392	06/12/2007	07/25/2037
94983S-AS-1	WELLS FARGO MTG BK SEC WFMBS 2006-8 A15			4	1FM	3,613,285	98.9490	3,978,013	4,020,278	3,730,789		10,805			6.000	7.170	MON	20,101	241,032	06/04/2008	07/25/2036
94984F-AH-2	WELLS FARGO MTG BK SEC WFMBS 2006-11 A8			4	2FM	2,507,647	92.3690	2,601,141	2,816,021	2,637,703		11,533			6.000	6.497	MON	14,080	168,734	05/13/2008	09/25/2036
94984R-AA-1	WELLS FARGO MTG BK SEC WFMBS 2006-15 A1			4	2FM	582,661	98.6780	623,767	632,127	606,913		2,541			6.000	5.969	MON	3,161	37,879	06/26/2007	11/25/2036
94985J-BQ-2	WELLS FARGO MTG BK SEC WFMBS 2007-7 A39			4	2FM	3,973,559	99.7070	4,464,367	4,477,492	4,248,446		27,464			6.000	6.378	MON	22,387	268,391	06/06/2007	06/25/2037
94985R-AH-5	WELLS FARGO MTG BK SEC WFMBS 2007-4 A8			4	3FM	5,721,246	100.2720	6,374,848	6,357,583	6,097,402		34,529			6.000	6.112	MON	31,788	380,922	04/24/2007	04/25/2037
94985W-DV-0	WELLS FARGO MTG BK SEC WFMBS 2007-11 A92			4	3FM	3,081,471	97.6830	3,284,064	3,361,963	3,204,895		26,849			6.000	6.257	MON	16,810	201,367	10/10/2007	08/25/2037
94986A-BK-3	WELLS FARGO MTG BK SEC WFMBS 2007-8 2A10			4	2FM	4,549,267	100.7240	5,062,423	5,026,020	4,801,757		26,359			6.000	6.452	MON	25,130	301,842	01/03/2008	07/25/2037
94986F-AF-4	WELLS FARGO MTG BK SEC WFMBS 2007-12 A6			4	1FM	7,128,355	100.8850	8,075,305	8,004,469	7,508,533		6,221			5.500	7.200	MON	36,687	440,316	04/10/2008	09/25/2037
94987F-AJ-5	WELLS FARGO MTGE LOAN TRUST WELLS FARGO MTGE LOAN TRUST	0		4	1FM	3,546,931	101.0430	3,610,641	3,573,366	3,568,812		21,812			3.748	4.036	MON	11,160	130,033	11/18/2016	08/27/2035
12643H-AM-2	CREDIT SUISSE MTGE TRUST CSMC 2010-3R 2A4	0	D	4	2FM	4,803,125	97.5050	4,875,269	5,000,000	4,811,155		8,030			4.500	4.905	MON	18,750	187,500	02/08/2017	12/26/2036
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						986,715,568	XXX	1,091,173,001	1,209,315,344	980,789,843	(30,157)	(4,318,051)	1,740,678		XXX	XXX	XXX	4,172,466	52,836,943	XXX	XXX
05490A-AE-3	BB-UBS TRUST BBUBS 2012-TFT C			4	1FM	21,408,835	98.0910	21,898,865	22,325,000	21,985,320		127,629			3.468	4.199	MON	64,526	785,063	10/16/2015	06/05/2030
05490A-AG-8	BB-UBS TRUST BBUBS 2012-TFT D			4	3FM	5,293,355	97.0490	5,359,052	5,522,000	5,385,261		43,169			3.468	4.466	MON	15,960	194,182	10/20/2015	06/05/2030
05490R-AA-4	BAMLL 2015-ASTR A BAMLL 2015-ASTR A			4	1FM	20,580,240	104.6510	20,930,206	20,000,000	20,471,108		(47,155)			3.819	3.517	MON	63,650	763,800	07/24/2015	07/14/2037
05490V-AE-7	BBCMS BBCMS 2015-MSQ C			4	1FM	15,360,690	101.4060	15,210,920	15,000,000	15,250,639		(49,367)			3.990	3.674	MON	36,573	606,782	09/17/2015	09/15/2032
05490V-AG-2	BBCMS BBCMS 2015-MSQ D			4	1FM	9,968,930	99.2950	9,929,480	10,000,000	9,976,045		3,597			3.990	4.124	MON	24,382	404,521	09/17/2015	09/15/2032
05491H-AA-5	BAMLL 2016-FR13 A BAMLL 2016-FR13 A			4	1FM	7,292,813	88.0950	7,928,535	9,000,000	7,577,515		221,715			1.696	5.076	MON	12,722	154,202	09/09/2016	07/27/2045
05525B-AA-8	BANC OF AMERICA MERRILL LYNCH BAMLL 2013-WBRK A			4	1FM	46,987,500	101.6390	50,819,615	50,000,000	47,899,993		239,987			3.534	4.287	MON	147,263	1,791,694	01/09/2014	03/10/2037
05525B-AL-4	BANC OF AMERICA MERRILL LYNCH 2013-WBRK CLASS D 144A	0		4	1FM	5,689,254	95.0010	5,828,341	6,135,000	5,840,008		36,271			3.534	4.348	MON	18,069	219,841	04/05/2013	03/10/2025
05525B-AN-0	BANC OF AMERICA MERRILL LYNCH BAMLL 2013-WBRK E 144A	0		4	1FM	5,996,758	89.0000	6,230,000	7,000,000	6,290,351		45,170			3.534	4.854	MON	20,617	250,837	04/05/2013	03/10/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05525M-AA-4	BANC OF AMERICA MERRILL LYNCH BAMLL 2014-520M A			4	1FM	27,294,921	108.6360	28,788,556	26,500,000	27,199,742		(28,797)			4.185	4.058	MON	61,611	1,124,508	08/01/2014	08/15/2034
05525M-AE-6	BANC OF AMERICA MERRILL LYNCH BAMLL 2014-520M B			4	1FM	10,135,620	104.3120	10,431,223	10,000,000	10,116,401		(6,705)			4.214	4.190	MON	18,728	427,243	08/01/2014	08/15/2034
05526Q-AG-1	BAMLL BAMLL 2015-200P C			4	1FM	3,244,363	101.1730	3,338,715	3,300,000	3,254,962		4,826			3.596	3.873	MON	9,888	120,310	12/01/2015	04/14/2033
05526W-AJ-2	BAMLL 2015-HAUL C BAMLL 2015-HAUL B			4	1FM	8,239,576	98.0070	7,840,567	8,000,000	8,209,639		(12,914)			4.311	4.072	MON	28,740	344,880	07/28/2015	06/05/2031
05526W-AL-7	BAMLL 2015-HAUL C BAMLL 2015-HAUL C			4	1FM	19,466,074	96.7280	18,281,603	18,900,000	19,406,778		(25,662)			4.781	4.561	MON	75,301	903,609	07/28/2015	10/05/2032
05538U-AA-1	BB-UBS TRUST BBUBS 2012-SHOW A			4	1FM	3,968,125	101.1580	4,046,332	4,000,000	3,979,206		2,482			3.430	3.536	MON	11,434	137,208	05/28/2013	11/05/2036
05538U-AC-7	BB-UBS TRUST BBUBS 2012-SHOW B			4	1FM	9,928,961	101.4870	10,656,086	10,500,000	10,112,917		46,521			3.882	4.543	MON	33,969	407,631	10/29/2013	11/05/2036
05538U-AE-3	BB-UBS TRUST BBUBS 2012-SHOW C			4	1FM	25,394,898	100.3330	25,083,225	25,000,000	25,246,548		(31,159)			4.026	3.946	MON	83,875	1,020,479	11/01/2012	11/05/2036
05538U-AG-8	BB-UBS TRUST BBUBS 2012-SHOW D			4	1FM	2,432,813	98.2980	2,457,456	2,500,000	2,444,835		6,712			4.026	4.495	MON	8,388	102,048	02/18/2016	11/05/2024
05538U-AL-7	BB-UBS TRUST BBUBS 2012-SHOW XA			4,6	1FE	9,999,939	3.8820	6,262,069		6,160,844		(805,737)			0.596	3.741	MON	80,085	1,051,219	11/06/2012	11/05/2036
05546J-AE-8	BARCLAYS COMMERCIAL MTG SEC BBCMS 2015-VFM A2			4	1FM	3,957,500	95.8090	3,832,340	4,000,000	3,961,770		3,805			3.375	3.530	MON	9,375	135,000	11/10/2016	03/12/2036
05546J-AJ-7	BARCLAYS COMMERCIAL MTG SEC BBCMS 2015-VFM C			4	1FM	14,539,032	93.8580	13,515,621	14,400,000	14,506,290		(11,436)			3.483	3.448	MON	34,829	508,510	03/18/2015	03/15/2036
05547H-AC-5	BARCLAYS COMM MTGE SEC BBCMS 2015-SRCH A2			4	1FM	20,598,480	107.8400	21,568,092	20,000,000	20,517,538		(56,434)			4.197	3.900	MON	58,292	839,400	12/04/2015	08/10/2035
05547H-AJ-0	BARCLAYS COMM MTGE SEC BBCMS 2015-SRCH B			4	1FM	6,179,766	106.6870	6,401,213	6,000,000	6,150,252		(16,759)			4.498	4.207	MON	18,742	269,880	12/04/2015	08/10/2035
05547H-AL-5	BARCLAYS COMM MTGE SEC BBCMS 2015-SRCH C			4	1FM	9,269,406	104.6120	9,415,105	9,000,000	9,231,809		(18,810)			4.798	4.503	MON	29,988	431,820	12/04/2015	08/10/2035
05604F-AJ-4	BWAY MORTGAGE TRUST BWAY 2013-1515 B			4	1FM	36,102,530	100.0430	36,571,774	36,556,000	36,250,087		32,624			3.473	3.618	MON	105,796	1,269,553	06/02/2015	03/10/2033
05604F-AL-9	BWAY MORTGAGE TRUST BWAY 2013-1515 C			4	1FM	11,523,750	98.5690	11,828,239	12,000,000	11,608,670		44,918			3.446	3.987	MON	34,462	413,544	01/25/2016	03/10/2033
05604F-AN-5	BWAY MORTGAGE TRUST BWAY 2013-1515 D			4	1FM	9,105,156	98.4500	8,860,494	9,000,000	9,089,896		(11,884)			3.633	3.486	MON	27,249	326,988	08/15/2016	03/10/2033
059497-BA-4	BANK OF AMERICA COMM MTG INC BANC OF AMERICA COMM MTGE TR	0		4	1FM	1,100,805	101.4290	1,120,163	1,104,382	1,117,340		16,529			5.482	4.388	MON	5,045	60,542	09/21/2016	01/15/2049
05951G-AC-6	BANC AMERICA FUNDING CORP	0		4	1FM	2,517,154	86.8480	3,162,531	3,641,452	2,517,754		9,109			1.682	8.834	MON	1,021	81,523	12/10/2015	03/25/2037
060352-AL-5	BANK BANK	0		4	1FM	1,299,943	98.5810	1,281,548	1,300,000	1,302,092		2,149			3.851	3.842	MON	4,172	20,860	07/14/2017	07/15/2060
06054A-BC-2	BACM BACM 2015-UBS7 B			4	1FM	9,223,564	104.8630	9,437,693	9,000,000	9,178,074		(19,959)			4.366	4.142	MON	32,742	398,391	09/16/2015	09/15/2048
06054A-BD-0	BACM BACM 2015-UBS7 C			4	1FM	8,385,188	102.5420	8,726,295	8,510,000	8,415,688		9,959			4.366	4.630	MON	30,959	376,700	07/14/2016	09/15/2048
06054M-AK-9	BANC OF AMER COMM MTGE TRUST BACM 2016-UB10 C			4	1FM	9,550,765	106.0870	10,078,218	9,500,000	9,539,986		(6,815)			4.912	4.927	MON	38,888	473,174	06/16/2016	06/15/2049
06650A-AK-3	BANK 2017 BANK 2017	0		4	1FM	756,548	100.7160	755,369	750,000	756,442		(107)			4.075	3.953	MON	2,547	2,547	10/27/2017	11/15/2027
12508G-AZ-9	UBS COMMERCIAL MORTGAGE TRUST SERIES 2017C1 CLASS C			4	1FM	8,075,735	100.6730	8,053,816	8,000,000	8,075,651		(84)			4.394	4.373	MON	29,293	29,296	11/21/2017	11/15/2050
12514M-BF-1	CD COMMERCIAL MTGE TRUST CD 2016-CD1 B			4	1FM	4,634,814	95.4860	4,296,852	4,500,000	4,618,492		(12,148)			3.077	2.745	MON	11,539	138,465	08/10/2016	08/10/2049
12514M-BG-9	CD COMMERCIAL MTGE TRUST CD 2016-CD1 C			4	1FM	7,209,675	96.9850	6,788,980	7,000,000	7,185,657		(17,893)			3.631	3.303	MON	21,181	254,170	08/10/2016	08/10/2049
12515A-BG-4	CD COMM MTGE TRUST CD 2016-CD2 AM			4	1FM	6,179,964	102.3310	6,139,850	6,000,000	6,163,811		(15,192)			3.668	3.340	MON	18,340	220,080	11/18/2016	11/10/2049
12515A-BH-2	CD COMM MTGE TRUST CD 2016-CD2 B			4	1FM	11,329,695	101.5060	11,165,615	11,000,000	11,300,374		(27,577)			3.879	3.550	MON	35,558	426,690	11/18/2016	11/10/2049
12515A-BJ-8	CD COMM MTGE TRUST CD 2016-CD2 C			4	1FM	6,943,060	100.1730	7,012,144	7,000,000	6,943,081		(201)			4.031	4.149	MON	23,513	286,108	11/18/2016	11/10/2049
12515D-AU-8	CD COMMERCIAL MTGE TRUST CD 2017-CD4 B			4	1FM	8,239,968	102.3760	8,190,080	8,000,000	8,227,449		(12,519)			3.947	3.614	MON	26,313	184,193	04/28/2017	05/10/2050
12531Y-AV-0	CFCRE COMM MTGE TRUST CFCRE 2016-C4 B			4	1FM	10,299,984	101.7330	10,173,334	10,000,000	10,254,119		(28,649)			4.147	3.785	MON	34,558	414,700	05/04/2016	05/10/2058
12532A-BB-4	CFCRE COMM MTGE TRUST CFCRE 2016-C6 B			4	1FM	3,604,974	99.3850	3,478,475	3,500,000	3,594,679		(9,307)			3.804	3.462	MON	11,095	133,140	11/01/2016	11/10/2049
12532B-AF-4	CFCRE COMM MTGE TRUST CFCRE 2016-C7 B			4	1FM	5,664,960	104.4620	5,745,429	5,500,000	5,652,210		(12,503)			4.360	4.108	MON	19,986	243,281	12/09/2016	12/10/2054
12532B-AG-2	CFCRE COMM MTGE TRUST CFCRE 2016-C7 C			4	1FM	5,289,811	101.7610	5,596,870	5,500,000	5,306,453		16,113			4.441	5.026	MON	20,355	247,703	12/09/2016	12/10/2054
12532C-BB-0	CFCRE COMMERCIAL MTGE TRUST CFCRE COMMERCIAL MTGE TRUST			4	1FM	10,939,595	102.2360	10,858,486	10,621,000	10,924,173		(15,422)			3.846	3.507	MON	34,040	204,242	05/18/2017	06/15/2050
12532C-BC-8	CFCRE COMMERCIAL MTGE TRUST CFCRE COMMERCIAL MTGE TRUST			4	1FM	8,239,963	101.5470	8,123,760	8,000,000	8,228,674		(11,289)			4.199	3.861	MON	27,990	167,940	05/18/2017	06/15/2050
12591R-BD-1	COMM MORTGAGE TRUST COMM 2014-CR15 B			4	1FM	16,478,791	107.0600	17,129,606	16,000,000	16,406,233		(18,158)			4.719	4.579	MON	62,925	763,982	02/10/2014	02/10/2047
12591T-AH-9	COMM MORTGAGE TRUST COMM 2014-LC15 B			4	1FM	22,658,796	104.4180	22,972,057	22,000,000	22,433,065		(63,461)			4.599	4.253	MON	84,315	1,011,780	03/14/2014	04/10/2047
12591Y-BF-1	COMM MORTGAGE TRUST COMM 2014-UBS3 B			4	1FM	29,730,684	102.7210	29,728,577	28,941,000	29,537,406		(85,238)			4.313	3.959	MON	104,019	1,248,225	05/22/2014	06/10/2047
12592K-BF-0	COMM MORTGAGE TRUST COMM 2014-UBS5 B			4	1FM	15,449,035	103.7900	15,568,568	15,000,000	15,318,772		(39,948)			4.514	4.185	MON	56,425	677,100	09/09/2014	09/10/2047
12592M-BM-1	COMM MORTGAGE TRUST COMM 2014-LC17 AM			4	1FM	18,538,629	104.9790	18,896,186	18,000,000	18,379,475		(51,044)			4.188	3.845	MON	62,820	753,840	09/18/2014	10/10/2047
12592M-BN-9	COMM MORTGAGE TRUST COMM 2014-LC17 B			4	1FM	15,478,518	104.0050	15,673,590	15,070,000	15,374,042		(38,232)			4.490	4.178	MON	56,387	676,643	02/18/2016	10/10/2047
12592P-BJ-1	COMM MORTGAGE TRUST COMM 2014-UBS6 B			4	1FM	17,508,901	101.3640	17,231,945	17,000,000	17,369,645		(44,479)			4.349	4.024	MON	61,611	739,330	11/25/2014	06/10/2025
12592T-AL-9	COMM MORTGAGE TRUST COMM 2015-3BP D			4	1FM	9,925,823	97.2330	10,209,485	10,500,000	10,041,732		53,936			3.238	4.012	MON	28,336	344,755	07/14/2016	02/10/2025
12593A-BD-6	COMM MORTGAGE TRUST COMM 2015-CR23 B			4	1FM	21,420,304	101.1960	21,045,728	20,797,000	21,280,669		(54,791)			4.183	3.852	MON	72,495	869,939	05/06/2015	05/10/2048
12593A-BE-4	COMM MORTGAGE TRUST COMM 2015-CR23 C			4	1FM	14,867,643	98.5190	14,777,826	15,000,000	14,891,991		10,839			4.254	4.454	MON	53,173	647,065	05/06/2015	05/10/2048
12593G-AJ-1	COMM 2015-PC1 B COMM 2015-PC1 B			4	1FM	9,037,376	102.3470	9,211,212	9,000,000	9,027,762		(4,288)			4.441	4.499	MON	33,308	405,265	07/01/2015	07/10/2050
12593Q-BG-4	COMM MTGE TRUST COMM 2015-CR26 AM			4	1FM	12,348,672	103.7850	12,454,186	12,000,000	12,265,810		(37,981)			4.085	3.705	MON	40,850	490,200	09/28/2015	10/10/2048
12593Q-BH-2	COMM MTGE TRUST COMM 2015-CR26 B			4	1FM	14,948,003	105.3860	15,280,987	14,500,000	14,862,874		(37,808)			4.493	4.207	MON	54,294	660,664	09/28/2015	10/10/2048
12593V-AJ-8	CREDIT SUISSE MTGE TRUST CSMC 2015-GLPA C			4	1FM	30,277,740	104.5630	31,368,987	30,000,000	30,123,716		(24,769)			4.138	4.113	MON	103,458	1,186,319	12/03/2015	11/15/2037
12593V-AL-3	CREDIT SUISSE MTGE TRUST CSMC 2015-GLPA D			4	1FM	8,905,581	101.8970	9,170,705	9,000,000	8,890,323		8,038			4.138	4.362	MON	31,037	355,896	12/03/2015	11/15/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12594C-BH-2	COMMERCIAL MTGE TRUST COMM 2016-DC2 AM			4	1FM	10,299,627	104.8450	10,484,456	10,000,000	10,268,726		(27,474)			4.243	3.886	MON	35,358	424,300	03/03/2016	02/10/2049
12594C-BJ-8	COMMERCIAL MTGE TRUST COMM 2016-DC2 B			4	1FM	8,334,739	103.4960	8,600,541	8,310,000	8,327,087		(4,004)			4.642	4.688	MON	32,145	391,137	03/03/2016	02/10/2049
12594J-AG-0	COMM MTGE TRUST COMM 2016-GCT C			4	1FM	6,700,965	100.2260	6,514,660	6,500,000	6,652,815		(35,454)			3.461	2.902	MON	18,749	228,116	07/25/2016	08/10/2029
12594J-AJ-4	COMM MTGE TRUST COMM 2016-GCT D			4	1FM	7,508,333	99.3940	7,454,546	7,500,000	7,505,520		(2,268)			3.461	3.498	MON	21,634	263,211	07/25/2016	08/10/2029
12594P-BA-8	CREDIT SUISSE MTGE TRUST CSMC 2016-NXSR B			4	1FM	6,694,955	103.1850	6,707,029	6,500,000	6,677,535		(17,000)			4.251	3.903	MON	23,026	276,313	12/14/2016	12/15/2049
12594P-BB-6	CREDIT SUISSE MTGE TRUST CSMC 2016-NXSR C			4	1FM	5,325,859	99.3570	5,464,658	5,500,000	5,341,552		15,243			4.364	4.889	MON	20,000	243,371	12/14/2016	12/15/2049
12595J-AW-4	CSAIL COMMERCIAL MORTGAGE TRUS SERIES 2017CX10 CLASS C			4	1FM	7,628,528	101.7080	7,628,081	7,500,000	7,628,545		18			4.113	4.074	MON	25,708	25,708	11/17/2017	11/15/2027
126192-AE-3	COMM MORTGAGE TRUST COMM 2012-LC4 AM			4	1FM	10,643,054	103.8340	10,668,892	10,275,000	10,457,462		(43,600)			4.063	3.590	MON	34,789	417,473	06/18/2013	12/10/2044
126192-AF-0	COMM MORTGAGE TRUST COMM 2012-LC4 B			4	1FM	7,817,568	104.8450	7,763,807	7,405,000	7,615,820		(48,179)			4.934	4.182	MON	30,447	365,363	01/08/2014	12/10/2044
126192-AK-9	COMM MORTGAGE TRUST COMM 2012-LC4 D			4	3FM	10,563,281	90.3490	9,034,917	10,000,000	10,337,026		(77,493)			5.605	4.766	MON	46,707	566,973	10/28/2016	03/10/2022
12624B-AL-0	COMM MORTGAGE TRUST COMM 2012-CR1 D			4	1FM	8,936,115	97.3690	8,276,354	8,500,000	8,793,791		(56,787)			5.320	4.605	MON	37,681	458,847	07/18/2016	05/15/2045
12624K-AH-9	COMM MORTGAGE TRUST COMM 2012-CR2 C			4	1FM	11,917,562	104.6730	11,514,042	11,000,000	11,460,984		(96,421)			4.832	3.874	MON	44,294	540,088	02/13/2013	08/15/2045
12624K-AW-6	COMM MORTGAGE TRUST COMM 2012-CR2 D			4	1FM	465,012	99.0500	445,723	450,000	461,665		(2,046)			4.832	4.373	MON	1,812	22,094	04/25/2016	08/15/2045
12624N-AC-4	COMM MORTGAGE TRUST COMM 2012-LTRT A2			4	1FM	28,823,462	99.8180	30,510,836	30,566,488	29,556,948		185,606			3.400	4.193	MON	86,595	1,039,138	01/08/2014	10/05/2030
12624N-AN-0	COMM MORTGAGE TRUST COMM 2012-LTRT D			4	3FM	4,395,786	94.0460	4,220,790	4,488,000	4,422,747		11,735			4.189	4.623	MON	15,665	190,595	08/26/2015	10/05/2030
12624P-AF-2	COMM MORTGAGE TRUST COMM 2012-CR3 XA			4,6	1FE	6,978,590	7.4280	3,567,041		3,421,852		(162,476)			1.885	3.579	MON	75,435	1,003,090	10/04/2012	11/15/2045
12624P-AL-9	COMM MORTGAGE TRUST COMM 2012-CR3 B			4	1FM	13,608,584	101.0870	13,377,642	13,233,775	13,425,456		(40,648)			3.922	3.578	MON	43,252	519,029	06/03/2013	11/15/2045
12624P-AQ-8	COMM MORTGAGE TRUST COMM 2012-CR3 C			4	1FM	12,164,417	102.6880	11,936,555	11,624,078	11,908,947		(56,863)			4.584	4.013	MON	44,404	532,848	05/28/2013	11/15/2045
12624P-AS-4	COMM MORTGAGE TRUST COMM 2012-CR3 D			4	1FM	7,082,732	97.3570	6,668,952	6,850,000	7,015,989		(32,249)			4.755	4.273	MON	27,144	330,957	04/07/2016	10/15/2045
12624P-AU-9	COMM MORTGAGE TRUST COMM 2012-CR3 E			4	1FM	3,718,897	85.8680	3,181,160	3,704,715	3,713,802		(1,524)			4.755	4.822	MON	7,830	178,993	11/14/2014	10/15/2045
12624Q-AS-2	COMMERCIAL MORTGAGE TRUST COMM 2012-CR4 XA			4,6	1FE	9,252,381	6.2290	4,299,598		4,702,428		(141,678)			1.796	3.512	MON	103,311	1,340,519	11/06/2012	10/15/2045
12624Q-BA-0	COMMERCIAL MORTGAGE TRUST COMM 2012-CR4 B			4	1FM	5,124,649	100.1310	5,006,547	5,000,000	5,061,956		(13,081)			3.703	3.414	MON	15,429	185,150	11/02/2012	10/15/2045
12624X-AT-5	COMM MORTGAGE TRUST COMM 2013-CR6 C			4	1FM	5,405,430	98.6750	5,298,840	5,370,000	5,384,742		(3,573)			3.777	3.724	MON	16,902	202,825	12/16/2015	03/10/2046
12625C-AJ-2	COMMERCIAL MORTGAGE TRUST COMM 2013-WWP B			4	1FM	37,638,058	105.2760	39,478,590	37,500,000	37,541,826		(14,552)			3.726	3.708	MON	116,422	1,397,063	01/07/2014	03/10/2031
12625C-AL-7	COMMERCIAL MORTGAGE TRUST COMM 2013-WWP C			4	1FM	12,364,575	104.3040	13,038,046	12,500,000	12,418,337		12,121			3.544	3.692	MON	36,919	443,025	03/25/2013	03/10/2031
12625F-AF-3	COMMERCIAL MORTGAGE TRUST COMM 2013-CR7 XA			4,6	1FE	5,719,110	5.0990	3,090,131		3,082,416		(276,134)			1.203	4.328	MON	60,825	1,023,305	06/24/2013	03/10/2046
12625F-AU-0	COMMERCIAL MORTGAGE TRUST COMM 2013-CR7 B			4	1FM	15,353,723	100.2210	15,734,744	15,700,000	15,481,650		32,775			3.613	3.910	MON	47,270	567,241	06/05/2014	03/10/2046
12625F-AY-2	COMMERCIAL MORTGAGE TRUST COMM 2013-CR7 C			4	1FM	10,651,584	97.9930	10,891,958	11,115,000	10,794,690		39,026			3.960	4.606	MON	36,637	451,552	04/16/2014	03/10/2046
12625K-AL-9	COMM MORTGAGE TRUST COMM 2013-CR8 AM			4	1FM	5,149,278	103.2040	5,160,193	5,000,000	5,070,357		(14,329)			3.823	3.557	MON	15,930	193,984	06/04/2013	06/10/2046
12625K-AM-7	COMM MORTGAGE TRUST COMM 2013-CR8 B			4	1FM	20,483,332	101.3950	20,278,922	20,000,000	20,261,919		(50,371)			3.960	3.737	MON	66,013	803,439	06/04/2013	06/10/2046
12625K-AN-5	COMM MORTGAGE TRUST COMM 2013-CR8 C			4	1FM	25,186,800	98.3340	25,507,744	25,940,000	25,449,344		68,390			3.960	4.406	MON	85,618	1,042,061	03/19/2014	06/10/2046
12625U-AC-7	COMM MORTGAGE TRUST COMM 2013-CR9 AM			4	1FM	9,974,881	105.5570	10,555,687	10,000,000	9,981,152		2,187			4.254	4.379	MON	35,451	431,412	07/02/2013	07/10/2045
12625U-AE-3	COMM MORTGAGE TRUST COMM 2013-CR9 B			4	1FM	19,163,798	102.9700	20,593,936	20,000,000	19,428,906		83,452			4.254	4.921	MON	70,902	862,823	07/02/2013	07/10/2045
12625U-AG-8	COMM MORTGAGE TRUST COMM 2013-CR9 C			4	1FM	18,496,484	99.1620	19,832,392	20,000,000	19,066,595		140,659			4.254	5.336	MON	70,902	862,823	07/02/2013	07/10/2045
12625U-BC-6	COMM MORTGAGE TRUST COMM 2013-CR9 XA			4,6	1FE	4,399,326	0.5540	1,282,316		1,246,345		(575,838)			0.186	4.313	MON	36,371	514,028	07/02/2013	07/10/2045
12625X-AG-2	COMM MORTGAGE TRUST COMM 2013-300P B			4	1FM	12,061,734	106.3560	12,762,715	12,000,000	12,033,324		(6,910)			4.394	4.419	MON	43,935	534,543	08/15/2013	08/10/2030
12625X-AJ-6	COMM MORTGAGE TRUST COMM 2013-300P C			4	1FM	21,427,623	105.3160	23,169,443	22,000,000	21,636,058		52,074			4.394	4.819	MON	80,548	979,995	08/15/2013	08/10/2030
12626B-AQ-7	COMM MORTGAGE TRUST COMM 2013-CR10 B			4	1FM	10,791,368	107.1700	11,252,833	10,500,000	10,686,506		(28,835)			4.789	4.530	MON	41,900	509,792	06/19/2014	08/10/2046
12626G-AP-8	COMM MORTGAGE TRUST COMM 2013-LC13 B			4	1FM	11,416,160	108.5840	11,426,281	10,523,000	11,182,161		(104,006)			5.009	3.790	MON	43,925	527,097	02/01/2016	08/10/2046
12626G-AR-4	COMM MORTGAGE TRUST COMM 2013-LC13 C			4	1FM	14,170,646	104.8380	13,701,498	13,069,180	13,851,897		(94,818)			5.042	4.154	MON	54,910	668,215	03/06/2015	09/10/2023
126281-BE-3	CSAIL 2015-C1 B CSAIL 2015-C1 B			4	1FM	13,390,000	101.8820	13,244,698	13,000,000	13,294,551		(35,452)			4.044	3.705	MON	43,807	525,681	03/06/2015	04/15/2050
12631D-BE-2	WF-RBS COMMERCIAL MORTGAGE COMM 2014-CR17 B			4	1FM	30,010,166	103.9880	30,156,456	29,000,000	29,748,243		(106,091)			4.377	3.930	MON	105,778	1,269,330	06/27/2014	05/10/2047
12632D-BA-0	COMM MORTGAGE TRUST COMM 2014-CR18 B			4	1FM	29,302,130	103.7230	29,301,632	28,250,000	28,964,497		(101,833)			4.456	4.013	MON	104,902	1,258,820	07/22/2014	07/15/2047
12634N-AY-4	CSAIL COMMERCIAL MTG TRUST CSAIL 2015-C2 B			4	1FM	25,749,875	100.1920	25,047,960	25,000,000	25,558,704		(75,383)			4.208	3.839	MON	87,665	1,051,975	05/06/2015	06/15/2057
12634N-AZ-1	CSAIL COMMERCIAL MTG TRUST CSAIL 2015-C2 C			4	1FM	14,854,635	91.7780	13,766,763	15,000,000	14,872,358		8,306			4.210	4.392	MON	52,621	640,336	05/06/2015	06/15/2057
12635F-AY-0	CSAIL 2015-C3 B CSAIL 2015-C3 B			4	1FM	14,103,866	103.8480	14,538,759	14,000,000	14,078,640		(9,516)			4.108	4.092	MON	47,926	583,723	08/06/2015	08/15/2048
12635Q-BK-5	COMM MORTGAGE TRUST COMM 2015-CR27 B			4	1FM	10,299,069	104.7630	10,476,300	10,000,000	10,242,769		(26,181)			4.361	4.082	MON	36,339	442,287	10/20/2015	10/10/2058
12635R-AX-6	CSAIL CSAIL 2015-C4 A4			4	1FM	18,539,892	104.6090	18,829,584	18,000,000	18,972,691		220,534			3.808	3.002	MON	57,120	685,440	11/18/2015	11/11/2048
12635R-BB-3	CSAIL CSAIL 2015-C4 AS			4	1FM	18,157,711	104.7760	18,471,014	17,629,000	18,059,928		(47,534)			4.174	3.830	MON	61,320	735,834	11/18/2015	11/11/2048
12636F-BN-2	COMM MTGE TRUST COMM 2015-LC23 B			4	1FM	7,724,453	104.3560	7,826,706	7,500,000	7,682,830		(19,713)			4.459	4.080	MON	27,869	334,425	11/06/2015	10/10/2053
12636F-BP-7	COMM MTGE TRUST COMM 2015-LC23 C			4	1FM	7,353,297	104.1670	7,812,551	7,500,000	7,370,067		8,928			4.646	4.945	MON	29,036	353,283	11/06/2015	10/10/2053
12636G-AE-1	COMM MORTGAGE TRUST COMM 2016-667M B			4	1FM	4,600,830	97.7210	4,397,462	4,500,000	4,590,353		(9,146)			3.179	2.973	MON	11,920	145,024	10/12/2016	10/10/2036
12636G-AG-6	COMM MORTGAGE TRUST COMM 2016-667M C			4	1FM	4,486,146	96.1230	4,325,520	4,500,000	4,487,560		953			3.179	3.273	MON	11,920	145,024	10/12/2016	10/10/2036
12636G-AJ-0	COMM MORTGAGE TRUST COMM 2016-667M D			4	1FM	4,701,387	93.9910	4,699,564	5,000,000	4,731,005		24,902			3.179	3.973	MON	13,244	161,137	10/12/2016	10/10/2026
12637U-BB-4	CSAIL COMM MTGE TRUST CSAIL 2016-C7 B			4	1FM	4,097,740	98.9720	3,958,865	4,000,000	4,087,772		(9,247)			4.343	4.106	MON	14,475	176,174	11/10/2016	11/15/2049
12637U-BC-2	CSAIL COMM MTGE TRUST CSAIL 2016-C7 C			4	1FM	5,573,184	94.0440	5,642,645	6,000,000	5,606,950		30,203			4.393	5.370	MON	21,963	267,260	11/10/2016	11/15/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
12649A-AC-3	CREDIT SUISSE MORTGAGE TRUST CSMC 2014-USA A2			4	1FM	10,299,920	103.1930	10,319,339	10,000,000	10,218,925		(25,917)			3.953	3.631	MON	32,942	395,300	09/22/2014	09/15/2025
12649A-AJ-8	CREDIT SUISSE MORTGAGE TRUST CSMC 2014-USA B			4	1FM	26,371,361	103.1230	26,497,385	25,695,000	26,196,526		(59,433)			4.185	3.898	MON	89,603	1,075,233	03/07/2016	09/15/2025
12649A-AL-3	CREDIT SUISSE MORTGAGE TRUST CSMC 2014-USA C			4	1FM	18,682,676	100.0410	18,147,432	18,140,000	18,504,186		(66,671)			4.336	4.040	MON	65,538	786,460	08/25/2016	09/15/2037
17290X-AW-0	CITIGROUP COMM MTGE TRUST CGCMT 2016-GC37 B			4	1FM	6,694,906	102.8840	6,687,491	6,500,000	6,667,008		(16,819)			4.233	3.897	MON	22,929	275,145	04/13/2016	04/10/2049
17290X-AX-8	CITIGROUP COMM MTGE TRUST CITIGROUP COMM MTGE TRUST	0		4	1FM	9,733,058	106.0320	10,603,230	10,000,000	9,774,800		28,993			4.922	5.371	MON	41,020	497,648	04/13/2016	04/10/2049
17290Y-AU-2	CITIGROUP COMM MTGE TRUST CGCMT 2016-C1 B			4	1FM	5,557,451	102.0870	5,508,613	5,396,000	5,548,424		(14,912)			4.117	3.755	MON	18,513	222,153	05/17/2016	05/10/2049
17290Y-AV-0	CITIGROUP COMM MTGE TRUST CGCMT 2016-C1 C			4	1FM	7,455,740	104.8930	8,004,389	7,631,000	7,495,395		10,144			4.953	5.303	MON	31,497	381,759	02/01/2017	05/10/2049
17291C-BU-8	CITIGROUP COMMERCIAL MTGE TRST CGCMT 2016-C2 B			4	1FM	7,209,866	96.6040	6,762,267	7,000,000	7,184,704		(18,922)			3.176	2.841	MON	18,527	222,320	08/11/2016	09/10/2049
17291C-BV-6	CITIGROUP COMMERCIAL MTGE TRST CGCMT 2016-C2 C			4	1FM	8,754,426	97.3480	8,274,594	8,500,000	8,725,643		(21,675)			4.031	3.698	MON	28,553	342,635	08/11/2016	09/10/2049
17291E-AA-9	CITIGROUP COMMERCIAL MTGE TRUS CITIGROUP COM MTGE TRUST	0		4	1FM	820,147	77.6370	931,645	1,200,000	847,436		26,172			3.250	7.942	MON	3,250	39,000	12/06/2016	12/10/2049
17291E-AY-7	CITIGROUP COMMERCIAL MTGE TRUS CGCMT 2016-P6 AS			4	1FM	7,209,656	104.4110	7,308,759	7,000,000	7,190,957		(17,916)			4.032	3.695	MON	23,520	282,240	12/06/2016	12/10/2049
17291E-AZ-4	CITIGROUP COMMERCIAL MTGE TRUS CGCMT 2016-P6 B			4	1FM	9,779,720	103.4870	9,831,233	9,500,000	9,753,263		(25,586)			4.247	3.956	MON	33,622	409,202	12/06/2016	12/10/2049
17291E-BA-8	CITIGROUP COMMERCIAL MTGE TRUS CGCMT 2016-P6 C			4	1FM	8,445,251	100.8260	8,570,233	8,500,000	8,448,506		2,813			4.287	4.491	MON	30,366	315,920	03/21/2017	12/10/2049
17291E-BA-8	CITIGROUP COMMERCIAL MTGE TRUS CGCMT 2016-P6 C	0		4	1FM	2,058,689	100.8260	2,150,624	2,133,000	2,064,343		5,384			4.287	4.491	MON	7,621	92,728	03/21/2017	12/10/2049
17318U-AG-9	CITIGROUP COMMERCIAL MTG TR CGCMT 2012-GC8 B			4	1FM	5,151,016	103.7410	5,187,060	5,000,000	5,079,738		(17,303)			4.285	3.898	MON	17,854	214,250	01/27/2014	09/10/2045
17318U-AH-7	CITIGROUP COMMERCIAL MTG TR CGCMT 2012-GC8 C			4	1FM	6,375,211	103.5860	6,158,159	5,945,000	6,166,993		(44,852)			4.873	4.040	MON	24,143	293,571	03/12/2013	09/10/2045
17320D-AN-8	CITIGROUP COMMERCIAL MTG TR CGCMT 2013-GC11 AS			4	1FM	12,158,125	101.2600	12,404,344	12,250,000	12,192,626		8,053			3.422	3.528	MON	34,933	419,195	06/06/2013	04/10/2046
17320D-AQ-1	CITIGROUP COMMERCIAL MTG TR CGCMT 2013-GC11 B			4	1FM	22,318,329	100.9320	22,205,077	22,000,000	22,165,867		(32,019)			3.732	3.580	MON	68,420	821,040	04/17/2014	04/10/2023
17320D-AS-7	CITIGROUP COMMERCIAL MTG TR CGCMT 2013-GC11 C			4	1FM	18,042,364	99.2730	17,869,199	18,000,000	18,008,858		(5,995)			4.134	4.131	MON	62,010	744,120	06/21/2013	04/10/2023
17320D-AU-2	CITIGROUP COMMERCIAL MTG TR CGCMT 2013-GC11 D			4	1FM	6,775,156	92.9790	6,508,501	7,000,000	6,819,117		24,422			4.424	5.053	MON	25,784	315,746	05/10/2016	04/10/2046
17321J-AH-7	CITIGROUP COMMERCIAL MTG TR CGCMT 2013-GC15 C			4	1FM	20,231,568	105.9260	19,836,721	18,727,000	19,812,515		(148,755)			5.099	4.150	MON	79,572	964,908	02/14/2017	09/10/2046
17322V-AW-6	CITIGROUP COMMERCIAL MTG TRUST CGCMT 2014-GC23 B			4	1FM	5,149,762	102.6320	5,131,606	5,000,000	5,103,308		(14,288)			4.175	3.831	MON	17,396	208,750	07/18/2014	07/10/2024
17322V-AX-4	CITIGROUP COMMERCIAL MTG TRUST CGCMT 2014-GC23 C			4	1FM	19,644,453	99.8490	18,971,263	19,000,000	19,448,313		(61,727)			4.452	4.117	MON	70,641	859,596	01/28/2015	07/10/2024
17323V-BD-6	CGCMT 2015-GC29B CGCMT 2015-GC29 B			4	1FM	12,358,993	99.4550	11,934,650	12,000,000	12,274,899		(31,923)			3.758	3.430	MON	37,580	450,960	04/01/2015	04/10/2048
17323Y-AG-4	CITIGROUP COMMERCIAL MTG TRUST CGCMT 2015-GC31 B			4	1FM	17,897,526	99.4200	17,767,363	17,871,000	17,875,227		(8,018)			4.063	4.092	MON	60,507	736,280	06/24/2015	06/10/2045
17323Y-AH-2	CITIGROUP COMMERCIAL MTG TRUST CGCMT 2015-GC31 C			4	1FM	9,471,896	94.1520	9,415,157	10,000,000	9,565,753		17,563			4.063	4.764	MON	33,858	411,999	06/24/2015	12/10/2025
17324D-AX-2	CGCMT 2015-P1 B CGCMT 2015-P1 B			4	1FM	9,784,314	103.8010	9,861,127	9,500,000	9,730,477		(23,147)			4.288	4.030	MON	33,944	413,055	08/06/2015	09/15/2048
17324D-AY-0	CGCMT 2015-P1 B CGCMT 2015-P1 C			4	1FM	8,852,293	101.5880	8,426,713	8,295,000	8,786,732		(50,386)			4.341	3.590	MON	30,005	365,058	08/31/2016	09/15/2048
17325D-AG-8	CITIGROUP COMMERCIAL MTGE TRUS CGCMT 2016-P5 B			4	1FM	6,179,577	98.7780	5,926,678	6,000,000	6,161,080		(15,430)			3.698	3.367	MON	18,490	221,880	09/30/2016	10/10/2049
17325D-AH-6	CITIGROUP COMMERCIAL MTGE TRUS CGCMT 2016-P5 C			4	1FM	6,011,578	101.1110	6,066,671	6,000,000	6,007,648		(3,605)			4.323	4.349	MON	21,615	263,025	09/30/2016	10/10/2049
17325G-AG-1	CITIGROUP COMM MTGE TRUST CGCMT 2016-C3 B			4	1FM	4,119,842	98.7110	3,948,440	4,000,000	4,108,289		(10,312)			3.669	3.335	MON	12,230	146,760	11/03/2016	11/15/2049
17325G-AH-9	CITIGROUP COMM MTGE TRUST CGCMT 2016-C3 C			4	1FM	6,868,943	98.2180	6,875,288	7,000,000	6,877,178		7,082			4.137	4.406	MON	24,132	273,018	03/28/2017	11/15/2049
17325H-AA-2	CITIGROUP COMMERCIAL MTGE TRUS CITIGROUP COMMERCIAL MTGE	0		4	1FM	1,589,692	81.2540	1,625,082	2,000,000	1,611,147		21,456			3.250	6.040	MON	5,417	43,333	03/31/2017	04/14/2050
17325H-BS-2	CITIGROUP COMMERCIAL MTGE TRUS CGCMT 2017-P7 B			4	1FM	10,299,637	102.2000	10,219,950	10,000,000	10,281,869		(17,768)			4.137	3.798	MON	34,475	275,800	03/31/2017	04/14/2050
17325H-BT-0	CITIGROUP COMMERCIAL MTGE TRUS CITIGROUP COMM MTGE	0		4	1FM	2,059,829	102.7470	2,054,930	2,000,000	2,056,931		(2,897)			4.342	4.083	MON	7,237	58,934	03/31/2017	04/14/2050
200474-BF-0	COMM MTG TRUST COMM 2015-LC19 B			4	1FM	15,449,766	100.5980	15,089,630	15,000,000	15,336,767		(40,135)			3.829	3.500	MON	47,863	574,350	01/26/2015	02/10/2048
20048E-BB-6	COMMERCIAL MORTGAGE TRUST COMM 2013-LC6 B			4	1FM	2,046,667	100.7320	2,135,520	2,120,000	2,074,277		7,527			3.739	4.232	MON	6,606	75,668	11/28/2017	01/10/2046
20048E-BC-4	COMMERCIAL MORTGAGE TRUST COMM 2013-LC6 C			4	1FM	19,444,973	100.0450	18,968,530	18,960,000	19,223,856		(50,209)			4.242	3.945	MON	67,024	804,283	11/13/2015	01/10/2046
21870K-AN-8	CORE INDUSTRIAL	0		4	1FM	4,949,641	100.7800	5,039,005	5,000,000	4,959,258		2,000			4.227	4.281	MON	17,612	214,275	04/07/2015	02/10/2025
21870K-AQ-1	CORE INDUSTRIAL	0		4	1FM	4,650,096	97.0380	4,851,895	5,000,000	4,747,555		25,858			4.227	4.828	MON	17,612	214,275	04/07/2015	02/10/2025
23305Y-AK-5	DBUBS MORTGAGE TRUST 2011-LC3A B 144A	0		4	1FM	33,750,392	108.5270	39,883,786	36,750,000	35,453,335		317,449			5.341	6.588	MON	163,551	1,990,142	08/12/2011	08/10/2044
23305Y-AM-1	DBUBS MORTGAGE TRUST DBUBS 2011-LC3A D			4	1FM	10,566,875	104.0250	10,402,466	10,000,000	10,334,422		(75,333)			5.341	4.527	MON	44,504	541,535	06/17/2015	02/10/2022
23306N-AN-2	DBWF 2015-LCM	0		4	1FM	9,903,242	83.0830	9,803,851	11,800,000	10,132,690		109,849			3.421	5.446	MON	33,641	409,301	06/16/2015	06/10/2034
23306N-AQ-5	DBWF 2015-LCM	0		4	1FM	1,926,693	76.0730	1,901,817	2,500,000	2,024,797		34,618			3.421	5.832	MON	7,127	86,716	06/17/2015	06/10/2034
23307C-AG-0	DBWF MORTGAGE TRUST DBWF 2016-85T C			4	1FM	6,475,654	102.3740	6,654,287	6,500,000	6,477,465		1,670			3.808	3.929	MON	20,627	250,964	12/09/2016	12/10/2036
23312V-AH-9	DEUTSCHE BANK COMM MTGE TRST DBJPM 2016-C3 AM			4	1FM	7,209,600	97.1130	6,797,884	7,000,000	7,183,117		(19,165)			3.041	2.706	MON	17,739	212,870	07/26/2016	09/10/2049
23312V-AJ-5	DEUTSCHE BANK COMM MTGE TRST DBJPM 2016-C3 B			4	1FM	8,754,422	96.5020	8,202,707	8,500,000	8,723,394		(22,463)			3.264	2.934	MON	23,120	277,440	07/26/2016	09/10/2049
29425A-AG-8	CGCMT 2015-GC33 B CGCMT 2015-GC33 B			4	1FM	14,421,160	107.3570	15,029,948	14,000,000	14,319,354		(45,960)			4.570	4.239	MON	53,320	648,775	09/15/2015	09/10/2058
29429E-AH-4	CITIGROUP COMM MTGE TRUST CGCMT 2016-P4 AS			4	1FM	5,150,000	97.8730	4,893,626	5,000,000	5,130,598		(13,720)			3.075	2.739	MON	12,813	153,750	07/14/2016	07/10/2049
29429E-AJ-0	CITIGROUP COMM MTGE TRUST CGCMT 2016-P4 B			4	1FM	11,077,325	96.5230	10,381,062	10,755,000	11,037,383		(28,264)			3.377	3.047	MON	30,266	363,196	07/14/2016	07/10/2049
29429E-AK-7	CITIGROUP COMM MTGE TRUST CGCMT 2016-P4 C			4	1FM	9,779,190	97.5720	9,613,759	9,853,000	9,785,337		4,341			3.976	4.146	MON	32,645	398,246	07/14/2016	07/10/2049
30261Q-AM-5	FREMF MTGE TRUST FREMF 2013-K26 C			4	1FM	9,646,484	98.5900	9,859,049	10,000,000	9,711,510		40,450			3.598	4.219	MON	29,984	364,981	05/23/2016	12/25/2045
30262S-AR-9	FREMF 2015-K42-B FREMF 2015-K42 B			4	1FM	15,265,559	102.3170	15,192,985	14,849,000	15,138,325		(44,717)			3.852	3.548	MON	47,669	580,208	01/16/2015	01/25/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
30262S-AS-7	FREMF 2015-K42-B FREMF 2015-K42 C			4	1FM	4,798,840	97.5080	4,875,389	5,000,000	4,836,327		13,538			3.852	5.035	MON	16,051	195,369	01/16/2015	01/25/2048
30290T-AQ-5	FREMF MORTGAGE TRUST FREMF 2012-K21 C			4	1FM	9,975,000	99.5080	9,950,790	10,000,000	9,967,407		(4,350)			3.938	3.986	MON	32,814	399,324	05/04/2016	07/25/2045
30290X-AN-3	FREMF MTGE TRUST FREMF 2013-K24 B			4	1FM	13,771,041	101.4600	13,372,383	13,180,000	13,655,715		(89,688)			3.501	2.770	MON	38,456	468,117	09/09/2016	11/25/2045
30290X-AQ-6	FREMF MTGE TRUST FREMF 2013-K24 C			4	1FM	9,696,875	98.4560	9,845,566	10,000,000	9,755,314		36,597			3.501	4.045	MON	29,177	355,173	05/09/2016	11/25/2045
30291K-AQ-3	FREMF MTGE TRUST FREMF 2013-K30 C			4	1FM	9,404,688	96.7160	9,671,629	10,000,000	9,516,346		70,972			3.557	4.582	MON	29,642	360,341	05/23/2016	06/25/2045
35563B-AL-4	FREMF MTGE TRUST FREMF 2014-K37 C			4	1FM	15,060,993	102.0220	15,216,548	14,915,000	15,029,095		(20,312)			4.558	4.474	MON	56,655	689,512	06/20/2016	01/25/2047
36191Y-AL-2	GSMS 2011-GC5 D GSMS 2011-GC5 D			4	1FM	7,343,438	95.4760	6,683,314	7,000,000	7,183,549		(50,106)			5.398	4.645	MON	31,491	382,791	05/14/2014	08/10/2044
36192C-AL-9	GS MORTGAGE SECURITIES TRUST GSMS 2013-GC10 B			4	1FM	15,449,103	100.1770	15,026,622	15,000,000	15,239,508		(45,576)			3.682	3.340	MON	46,025	552,300	01/24/2013	02/10/2046
36192C-AN-5	GS MORTGAGE SECURITIES TRUST GSMS 2013-GC10 C			4	1FM	11,563,137	99.9940	11,345,309	11,346,000	11,505,437		(30,328)			4.285	3.985	MON	40,515	486,176	11/12/2015	02/10/2046
36192H-AA-2	GS MORTGAGE SECURITIES TRUST GSMS 2012-ALOH A			4	1FM	13,885,859	103.1110	14,435,540	14,000,000	13,933,405		11,488			3.551	3.677	MON	41,428	497,140	08/06/2013	04/10/2034
36192K-AY-3	GSMS 2012-GCJ7 C GSMS 2012-GCJ7 C			4	1FM	15,755,310	104.6410	14,936,519	14,274,000	15,263,674		(217,076)			5.698	3.972	MON	67,819	825,821	11/06/2015	05/10/2045
36192P-AD-8	GS MORTGAGE SECURITIES TRUST GSMS 2012-GCJ9 B			4	1FM	7,721,250	101.2080	8,096,631	8,000,000	7,829,683		29,581			3.747	4.248	MON	24,980	299,760	02/05/2014	11/10/2045
36192P-AG-1	GS MORTGAGE SECURITIES TRUST GSMS 2012-GCJ9 C			4	1FM	15,373,878	101.3740	15,206,099	15,000,000	15,194,083		(38,383)			4.448	4.182	MON	55,600	667,200	11/16/2012	11/10/2045
36192Q-AA-2	GS MTG SECURITIES TRUST GSMS 2012-TMSQ A			4	1FM	38,804,526	99.3520	40,428,279	40,692,000	39,615,396		192,666			3.007	3.609	MON	101,967	1,223,608	08/12/2013	12/10/2030
36192Q-AG-9	GS MTG SECURITIES TRUST GSMS 2012-TMSQ B			4	1FM	3,922,188	98.8940	3,955,748	4,000,000	3,940,344		10,178			3.409	3.750	MON	11,363	136,360	03/04/2016	12/10/2022
36192Q-AJ-3	GS MTG SECURITIES TRUST GSMS 2012-TMSQ C			4	1FM	4,035,281	98.4160	4,035,061	4,100,000	4,051,622		8,204			3.458	3.781	MON	11,815	143,747	12/09/2015	12/10/2030
36193A-AJ-7	GS MORTGAGE SECURITIES TRUST GSMS 2013-KING C			4	1FM	8,610,370	100.3420	9,009,738	8,979,000	8,851,470		58,123			3.435	4.238	MON	25,703	312,719	07/02/2013	12/10/2027
36197V-AJ-7	GS MORTGAGE SECURITIES TRUST 2013-PEMB E 144A	0		4	1FM	7,203,836	79.5800	6,963,250	8,750,000	7,624,055		47,413			3.550	5.881	MON	25,882	311,444	04/10/2013	03/05/2025
36198F-AP-7	GS MORTGAGE SECURITIES TRUST GSMS 2013-GC14 B			4	1FM	10,175,727	106.2250	10,622,472	10,000,000	10,110,492		(15,700)			4.763	4.662	MON	39,691	482,987	08/15/2013	08/10/2046
36198F-AT-9	GS MORTGAGE SECURITIES TRUST GSMS 2013-GC14 C			4	1FM	38,119,168	104.8670	41,946,668	40,000,000	38,824,232		179,169			4.763	5.512	MON	158,763	1,931,948	08/15/2013	08/10/2046
36248E-AG-0	GS MTGE SEC TRUST GSMS 2010-C2 D			4	1FM	5,214,844	99.9200	4,995,981	5,000,000	5,132,763		(50,321)			5.183	4.147	MON	21,595	262,765	05/04/2016	12/10/2043
36248F-AQ-5	GS MORTGAGE SECURITIES TRUST GSMS 2011-GC3 D			4	1FM	9,095,947	103.0280	8,658,482	8,404,000	8,786,732		(110,644)			5.642	4.206	MON	39,511	480,055	06/11/2015	03/10/2044
36248G-AH-3	GS MORTGAGE SECURITIES TRUST GSMS 2013-GC16 AS			4	1FM	17,903,250	107.8900	18,753,363	17,382,000	17,705,357		(51,337)			4.649	4.301	MON	67,341	808,089	11/14/2013	11/10/2046
36248G-AJ-9	GS MORTGAGE SECURITIES TRUST GSMS 2013-GC16 B			4	1FM	17,547,697	107.2460	17,057,554	15,905,000	17,097,349		(172,717)			5.161	3.795	MON	68,405	820,857	09/09/2015	03/10/2024
36248G-AL-4	GS MORTGAGE SECURITIES TRUST GSMS 2013-GC16 C			4	1FM	13,203,895	103.6760	12,488,852	12,046,000	12,836,839		(112,620)			5.327	4.193	MON	53,476	650,054	07/30/2014	11/10/2046
36248P-AJ-9	GS MORTGAGE SEC TRUST GSMS 2014-NEW B			4	1FM	5,758,257	102.3390	5,619,414	5,491,000	5,678,019		(60,313)			3.790	2.600	MON	17,342	208,109	08/25/2016	01/10/2021
36248P-AN-0	GS MORTGAGE SEC TRUST GSMS 2014-NEW D			4	1FM	10,931,172	100.2850	11,031,374	11,000,000	10,961,553		20,780			3.790	3.995	MON	34,742	416,900	08/25/2016	01/10/2031
36250G-AT-2	GS MORTGAGE SECURITIES TRUST GSMS 2015-GC30 AS			4	1FM	10,299,451	102.4330	10,243,289	10,000,000	10,228,839		(28,016)			3.777	3.435	MON	31,475	377,700	05/15/2015	05/01/2050
36250G-AU-9	GS MORTGAGE SECURITIES TRUST GSMS 2015-GC30 B			4	1FM	20,598,682	99.4150	19,882,950	20,000,000	20,465,420		(51,627)			4.013	3.742	MON	66,890	814,022	05/15/2015	05/10/2050
36250G-AW-5	GS MORTGAGE SECURITIES TRUST GSMS 2015-GC30 C			4	1FM	17,680,579	96.6070	17,580,509	18,198,000	17,783,002		44,012			4.057	4.497	MON	61,531	748,685	09/29/2015	05/10/2050
36250H-AK-9	GS MORTGAGE SECURITIES TRUST GSMS 2014-GC26 B			4	1FM	14,419,481	101.8010	14,252,209	14,000,000	14,269,455		(34,200)			4.215	4.047	MON	49,175	590,100	11/21/2014	11/10/2047
36250W-AJ-9	GSMS 2015-590M GSMS 2015-590M C			4	1FM	20,003,200	102.3670	20,473,420	20,000,000	19,999,531		(1,449)			3.805	3.878	MON	63,423	771,651	10/23/2015	10/10/2035
36251F-BB-1	GS MORTGAGE SECURITIES TRUST GSMS 2015-GC28 B			4	1FM	14,419,339	101.3600	14,190,415	14,000,000	14,314,623		(38,048)			3.980	3.645	MON	46,433	557,200	02/13/2015	02/10/2048
36251F-BD-7	GS MORTGAGE SECURITIES TRUST GSMS 2015-GC28 C			4	1FM	13,321,747	95.8570	12,739,419	13,290,000	13,308,781		(2,826)			4.326	4.400	MON	47,916	583,071	10/22/2015	02/10/2048
36251P-AJ-3	GS MORTGAGE SECURITIES TRST GSMS 2016-GS3 B			4	1FM	10,299,425	98.3650	9,836,549	10,000,000	10,267,450		(25,622)			3.395	3.070	MON	28,292	339,500	09/22/2016	10/10/2049
36251P-AL-8	GS MORTGAGE SECURITIES TRST GSMS 2016-GS3 C			4	1FM	7,408,605	100.1860	7,263,477	7,250,000	7,391,266		(13,846)			3.998	3.799	MON	24,158	293,705	09/23/2016	10/10/2049
36251P-AL-8	GS MORTGAGE SECURITIES TRST GSMS 2016-GS3 C	0		4	1FM	2,042,826	100.1860	2,003,718	2,000,000	2,038,143		(3,739)			3.998	3.799	MON	6,664	81,022	09/23/2016	10/10/2049
36251P-AM-6	GS MORTGAGE SECURITIES TRST GS MORTGAGE SEC TRUST	0		4	1FM	711,815	79.1330	791,330	1,000,000	738,591		21,583			2.620	6.654	MON	2,183	26,200	09/22/2016	10/10/2049
36251X-AA-5	GS MORTGAGE SEC TRUST GS MTGE SEC TRUST	0		4	1FM	1,031,858	83.9290	1,175,317	1,400,365	1,060,903		26,821			3.233	6.983	MON	3,773	45,274	11/16/2016	11/10/2049
36251X-AV-9	GS MORTGAGE SEC TRUST GSMS 2016-GS4 AS			4	1FM	7,209,910	100.8660	7,060,648	7,000,000	7,189,860		(18,487)			3.645	3.307	MON	21,263	255,150	11/16/2016	11/10/2049
36251X-AW-7	GS MORTGAGE SEC TRUST GSMS 2016-GS4 B			4	1FM	2,071,169	100.3620	2,018,278	2,011,000	2,066,825		(4,085)			3.702	3.472	MON	6,204	75,260	11/16/2016	11/10/2049
36251X-AY-3	GS MORTGAGE SEC TRUST GSMS 2016-GS4 C			4	1FM	5,838,330	98.7270	5,923,642	6,000,000	5,856,650		17,344			3.803	4.282	MON	19,016	224,108	01/23/2017	11/10/2049
36251X-AY-3	GS MORTGAGE SEC TRUST GSMS 2016-GS4 C	0		4	1FM	994,847	98.7270	1,009,380	1,022,391	998,149		3,036			3.803	4.282	MON	3,240	39,403	01/23/2017	11/10/2049
36251X-BK-2	GS MORTGAGE SEC TRUST GSMS 2016-GS4	0		4	1FM	13,725,732	98.4000	13,979,983	14,207,300	13,788,246		74,378			3.557	3.985	MON	42,116	505,394	11/29/2016	10/10/2031
36252C-AJ-1	GS MTGE SEC TRUST GSMS 2017-485L C			4	1FM	6,701,113	102.8950	6,738,605	6,549,000	6,687,295		(13,818)			4.115	3.746	MON	21,731	220,934	02/03/2017	02/10/2037
36252R-BC-2	GS MORTGAGE SECURITIES TRUST GSMS 2014-GC18 B			4	1FM	3,018,363	105.7600	2,909,462	2,751,000	2,950,593		(27,094)			4.885	3.641	MON	11,199	134,386	06/02/2015	01/10/2047
36252R-BJ-7	GS MORTGAGE SECURITIES TRUST GSMS 2014-GC18 C			4	1FM	13,570,557	101.0740	12,932,472	12,795,000	13,359,333		(72,651)			4.944	4.278	MON	52,716	642,410	05/06/2015	01/10/2047
36252T-AY-1	GS MTGE SECURITIES TRUST GSMS 2016-GS2 C			4	1FM	8,474,372	105.0930	8,670,151	8,250,000	8,458,141		(10,960)			4.529	4.381	MON	31,139	378,890	05/17/2016	05/10/2049
36253B-AZ-6	GS MORTGAGE SECURITIES TRUST GSMS 2014-GC22 B			4	1FM	22,835,423	103.3480	22,881,336	22,140,000	22,664,742		(73,620)			4.391	3.986	MON	81,014	972,167	07/22/2014	06/10/2047
36253G-AJ-1	GS MORTGAGE SECURITIES TRUST GSMS 2014-GC24 AS			4	1FM	8,239,784	105.3260	8,426,094	8,000,000	8,168,650		(22,803)			4.162	3.817	MON	27,747	332,960	09/15/2014	09/10/2047
36253P-AJ-1	GS MTGE SECURITIES TRUST GS MTGE SECURITIES TRUST			4	1FM	10,299,795	102.5950	10,259,526	10,000,000	10,286,673		(13,122)			4.322	3.989	MON	36,017	252,117	05/19/2017	05/10/2050
36254C-BA-7	GS MORTGAGE SECURITIES TRUST GS MTGE SECURITIES TRUST	0		4	1FM	1,029,923	101.6500	1,016,496	1,000,000	1,028,995		(929)			3.884	3.539	MON	3,237	12,947	08/11/2017	08/10/2050
36254C-BB-5	GS MORTGAGE SECURITIES TRUST GS MTGE SECURITIES TRUST	0		4	1FM	2,059,886	101.9860	2,039,718	2,000,000	2,058,087		(1,799)			4.236	3.889	MON	7,060	28,240	08/11/2017	08/10/2050
36254K-AU-6	GS MORTGAGE SECURITIES TRUST SERIES 2017GS8 CLASS C			4	1FM	5,143,586	102.5890	5,129,463	5,000,000	5,142,831		(754)			4.338	4.076	MON	18,073	18,073	11/21/2017	11/10/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
43300L-AN-0	HILTON USA TRUST HILTON USA TRUST	0		4	1FM	20,190,875	91.2400	22,810,000	25,000,000	20,422,834		209,959			4.194	6.913	MON	87,365	1,062,936	11/22/2016	11/22/2046
44421L-AE-2	HUDSON YARDS HY 2016-10HY B			4	1FM	5,412,922	96.7060	5,077,083	5,250,000	5,393,042		(14,898)			2.977	2.670	MON	13,023	158,444	08/08/2016	08/10/2038
44421L-AG-7	HUDSON YARDS HY 2016-10HY C			4	1FM	10,050,153	95.6340	9,563,373	10,000,000	10,043,866		(4,973)			2.977	2.970	MON	24,805	301,797	08/08/2016	08/10/2038
44422P-BC-5	HUDSONS BAY SIMON JV TRUST HBCT 2015-HB7 B7			4	1FM	8,413,032	99.1030	8,094,731	8,168,000	8,347,706		(31,744)			4.666	4.211	MON	31,760	381,119	11/05/2015	08/05/2034
44422P-BE-1	HUDSONS BAY SIMON JV TRUST HBCT 2015-HB7 C7			4	1FM	41,191,193	98.0110	39,529,849	40,332,000	40,966,312		(108,375)			5.159	4.925	MON	173,394	2,109,627	11/05/2015	08/05/2034
44422P-BN-1	HUDSONS BAY SIMON JV TRUST HBCT 2015-HB10 A10			4	1FM	20,460,781	101.3160	19,756,638	19,500,000	20,373,406		(80,257)			4.155	3.537	MON	67,511	637,023	05/03/2017	08/05/2034
46361T-AJ-1	IRVINE CORE OFFICE TRUST ICOT 2013-IRV C			4	1FM	13,224,552	98.9010	13,569,155	13,720,000	13,427,748		47,406			3.173	3.674	MON	25,395	441,403	05/28/2013	05/15/2048
46590L-BA-9	JPMDB COMM MTGE JPMDB COMM MTGE	0		4	1FM	1,458,995	97.4040	1,461,060	1,500,000	1,461,031		2,037			4.580	5.003	MON	5,725	52,480	03/17/2017	02/15/2027
46590M-AV-2	JP MORGAN CHASE COMM MTGE JPMCC 2016-JP2 AS			4	1FM	10,608,949	97.2490	10,016,648	10,300,000	10,566,605		(29,941)			3.056	2.703	MON	26,227	314,727	07/08/2016	08/15/2049
46590M-AW-0	JP MORGAN CHASE COMM MTGE JPMCC 2016-JP2 B			4	1FM	5,767,994	97.9140	5,483,178	5,600,000	5,745,034		(16,249)			3.460	3.100	MON	16,144	193,732	07/08/2016	08/15/2049
46590R-AK-5	JP MORGAN CHASE COMM MTGE JPMCC 2016-JP3 B			4	1FM	5,149,965	97.3840	4,869,220	5,000,000	5,133,479		(13,210)			3.397	3.062	MON	14,154	169,850	09/22/2016	08/15/2049
46590R-AL-3	JP MORGAN CHASE COMM MTGE JPMCC 2016-JP3 C			4	1FM	4,374,563	94.7910	4,265,609	4,500,000	4,384,282		7,727			3.480	3.835	MON	13,051	159,319	09/22/2016	08/15/2049
46627Q-BC-1	JP MORGAN CHASE COMM MTGE JP MORGAN CHASE COMM MTGE	0		4	2FM	1,401,709	100.0000	1,410,218	1,410,218	1,413,806		11,225			5.855	5.131	MON	6,881	82,568	09/21/2016	06/12/2043
46631B-AJ-4	JP MORGAN CHASE COMM MTGE JP MORGAN CHASE COMM MTGE	0		4	1FM	241,626	101.7870	244,400	240,110	245,828		4,212			6.040	4.167	MON	1,202	14,333	09/21/2016	06/15/2049
46636D-AY-2	JPMCC 2011-C4 E JPMCC 2011-C4 E			4	1FM	5,399,609	100.4810	5,024,042	5,000,000	5,242,810		(66,039)			5.534	4.092	MON	23,060	280,563	06/25/2015	07/15/2046
46636V-AR-7	JP MORGAN CHASE COMM MTG SE JPMCC 2011-C5 D			4	3FM	14,180,728	100.0620	13,448,338	13,440,000	13,898,445		(114,276)			5.408	4.496	MON	60,565	736,880	12/12/2016	08/15/2046
46639E-AK-7	JP MORGAN CHASE COMM MTG SE JPMCC 2012-LC9 B			4	1FM	4,865,625	102.0430	5,102,163	5,000,000	4,915,988		13,637			3.812	4.191	MON	15,883	190,595	01/27/2014	12/15/2022
46639E-AL-5	JP MORGAN CHASE COMM MTG SE JPMCC 2012-LC9 C			4	1FM	17,310,320	102.0350	16,835,694	16,500,000	16,964,250		(95,286)			4.372	3.793	MON	60,112	734,298	04/27/2016	12/15/2047
46639E-AN-1	JP MORGAN CHASE COMM MTG SE JPMCC 2012-LC9 D			4	1FM	4,331,602	96.9590	4,291,386	4,426,000	4,347,461		10,415			4.372	4.828	MON	16,125	196,970	05/24/2016	12/15/2047
46639J-AK-6	JP MORGAN CHASE COMM MTG SE JPMCC 2013-C10 C			4	1FM	21,943,367	99.7940	21,785,969	21,831,000	21,922,854		(27,530)			4.142	4.092	MON	75,353	918,441	09/10/2015	02/15/2023
46639J-AL-4	JP MORGAN CHASE COMM MTG SE JPMCC 2013-C10 D			4	1FM	6,625,183	90.7530	6,388,107	7,039,000	6,726,755		45,429			4.142	5.142	MON	24,296	296,135	09/21/2015	12/15/2047
46639N-AW-1	JPMBB JPMBB 2013-C12 C			4	1FM	1,533,548	99.9660	1,453,214	1,453,708	1,520,232		(10,370)			4.091	3.282	MON	4,956	60,246	09/09/2016	07/15/2045
46639N-AX-9	JPMBB JPMBB 2013-C12 D			4	1FM	7,200,078	88.7170	6,824,078	7,691,933	7,317,237		52,186			4.091	5.120	MON	26,225	318,775	08/26/2015	07/15/2045
46640J-AX-5	JP MORGAN CHASE COMM MTGE JPMCC 2013-C13 C			4	1FM	8,273,776	101.0320	8,607,927	8,520,000	8,317,551		26,023			4.052	4.552	MON	28,769	350,071	05/18/2016	01/15/2046
46640L-AK-8	JPMBB COMMERCIAL MTG SECS JPMBB 2013-C14 C			4	1FM	16,245,214	101.5960	16,007,508	15,756,000	16,134,228		(44,813)			4.569	4.255	MON	59,989	729,575	01/25/2016	08/15/2046
46640L-AN-2	JPMBB COMMERCIAL MTG SECS JPMBB 2013-C14 D			4	1FM	6,922,461	88.5940	6,644,579	7,500,000	7,047,984		64,442			4.569	5.923	MON	28,555	347,284	03/09/2016	08/15/2046
46641B-AK-9	JP MORGAN CHASE COMMERCIAL MTG JPMCC 2013-C16 C			4	1FM	10,164,824	103.8880	9,609,644	9,250,000	9,901,252		(92,639)			4.975	3.832	MON	38,345	466,542	04/01/2015	12/15/2046
46641J-BC-9	JP MORGAN CHASE COMMERCIAL MTG JPMBB 2014-C18 C			4	1FM	13,408,726	102.3970	12,909,234	12,607,000	13,182,693		(73,325)			4.814	4.122	MON	50,571	615,279	10/09/2014	02/15/2047
46642N-BH-8	JPMBB COMMERCIAL MORTGAGE SEC JPMBB 2014-C22 AS			4	1FM	15,884,614	104.4220	16,103,999	15,422,000	15,733,964		(41,174)			4.110	3.618	MON	52,814	633,767	08/06/2014	09/15/2047
46643P-BK-5	JPMBB 2014-C25 JPMBB 2014-C25 B			4	1FM	11,329,934	102.8310	11,311,388	11,000,000	11,206,022		(28,264)			4.347	4.030	MON	39,849	478,192	11/04/2014	04/15/2025
46644K-AA-8	JPMORGAN CHASE COMM MTGE JPMCC 2015-FRR2 AK36			4	1FM	7,222,500	88.9250	8,003,249	9,000,000	7,388,753		166,253			2.292	5.370	MON	17,194	172,963	01/27/2017	12/27/2046
46644R-BD-6	JPMBB 2015-C29 AS JPMBB 2015-C29 AS			4	1FM	8,231,728	103.2200	8,249,365	7,992,000	8,177,752		(22,142)			3.917	3.573	MON	26,085	313,015	06/04/2015	05/15/2048
46645U-AY-3	JPMORGAN CHASE COMM MTGE JPMCC 2016-JP4 B			4	1FM	9,784,962	102.2290	9,711,772	9,500,000	9,760,149		(24,215)			4.053	3.714	MON	32,083	384,997	12/05/2016	12/15/2049
46645U-AZ-0	JPMORGAN CHASE COMM MTGE JPMCC 2016-JP4 C			4	1FM	6,727,305	94.4250	7,081,847	7,500,000	6,783,415		54,674			3.460	4.756	MON	21,624	263,869	12/05/2016	12/15/2049
46646R-AP-8	JPMDB COMM MTGE SEC JPMDB 2016-C4 B			4	1FM	6,179,994	99.1300	5,947,778	6,000,000	6,162,688		(15,640)			3.638	3.301	MON	18,190	218,280	10/31/2016	12/15/2049
46648K-BA-3	JPMDB COMMERCIAL MTGE SEC JPMDB COMMERCIAL MTGE SEC	0		4	1FM	1,021,760	101.7770	1,017,769	1,000,000	1,021,516		(244)			4.185	3.684	MON	3,488	7,092	10/13/2017	10/15/2027
50184B-AC-2	LADDER CAPITAL COMMERCIAL MORT LCCM 2013-GCP A2			4	1FM	13,367,956	105.5050	13,759,976	13,042,000	13,277,179		(20,366)			3.985	3.782	MON	43,311	519,737	03/08/2013	02/15/2028
50184B-AJ-7	LADDER CAPITAL COMMERCIAL MORT LCCM 2013-GCP B			4	1FM	16,194,322	103.5830	16,265,664	15,703,000	16,073,087		(31,163)			4.336	4.066	MON	56,741	680,898	10/29/2015	02/15/2036
50184B-AL-2	LADDER CAPITAL COMMERCIAL MORT LCCM 2013-GCP C			4	1FM	1,236,000	102.0920	1,225,108	1,200,000	1,294,969		20,037			4.407	3.644	MON	4,407	52,884	12/09/2014	02/15/2036
55312T-AF-0	ML-CFC COMMERCIAL MTGE TRUST ML CFC COMM MORTGAGE TRST	0		4	1FM	5,147,857	101.2510	5,147,775	5,084,182	5,121,203		(26,285)			5.526	4.639	MON	23,413	280,952	09/21/2016	03/12/2051
553514-AJ-9	MORGAN STANLEY BAML TRUST MSBAM 2012-CKSV B			4	1FM	7,841,876	99.3100	7,485,952	7,538,000	7,692,296		(31,269)			4.088	3.613	MON	25,679	308,153	11/06/2012	10/15/2030
553514-AL-4	MORGAN STANLEY BAML TRUST MSBAM 2012-CKSV C			4	1FM	28,196,694	97.3560	27,141,927	27,879,000	28,021,044		(35,799)			4.288	4.225	MON	99,625	1,212,297	10/10/2012	10/15/2030
55352N-AJ-6	MSCG TRUST MSCCG 2015-ALDR B			4	1FM	11,803,586	95.9430	11,321,299	11,800,000	11,800,792		(606)			3.462	3.528	MON	34,041	414,164	05/19/2015	06/07/2035
55352N-AL-1	MSCG TRUST MSCCG 2015-ALDR C			4	1FM	14,917,385	94.3630	14,248,816	15,100,000	14,955,872		15,926			3.462	3.678	MON	43,560	529,990	05/19/2015	06/07/2035
55352N-AN-7	MSCG TRUST MSCCG 2015-ALDR D			4	1FM	2,867,157	91.8160	2,754,470	3,000,000	2,896,030		11,628			3.462	4.078	MON	8,654	105,296	05/19/2015	06/07/2035
556227-AE-6	MAD MAD 2015-11MD B			4	1FM	7,981,038	101.1930	8,095,431	8,000,000	7,983,535		1,389			3.555	3.654	MON	23,699	288,334	09/15/2015	09/10/2033
556227-AG-1	MAD MAD 2015-11MD C			4	1FM	26,173,200	100.2600	27,070,070	27,000,000	26,348,898		80,720			3.555	4.036	MON	79,983	973,126	09/15/2015	09/10/2033
61690F-AQ-6	MORGAN STANLEY BAML TRUST MSBAM 2015-C22 B			4	1FM	20,598,340	101.5130	20,302,604	20,000,000	20,457,025		(54,066)			3.883	3.548	MON	64,717	776,600	04/10/2015	05/15/2046
61690F-AS-2	MORGAN STANLEY BAML TRUST MSBAM 2015-C22 C			4	1FM	8,865,917	97.9560	8,535,922	8,714,000	8,824,318		(15,055)			4.241	4.099	MON	30,798	374,760	04/10/2015	05/15/2046
61690G-AJ-0	MORGAN STANLEY BAML TRUST MSBAM 2014-C14 B			4	1FM	15,449,193	105.2560	15,788,360	15,000,000	15,298,895		(26,198)			4.633	4.472	MON	57,917	705,716	01/30/2014	02/15/2047
61690K-AK-8	MORGAN STANLEY BAML TRUST MSBAM 2013-C7 C			4	1FM	25,154,570	100.7060	24,995,182	24,820,000	24,958,210		(41,776)			4.134	4.069	MON	85,511	1,042,807	09/09/2015	02/15/2046
61690K-AL-6	MORGAN STANLEY BAML TRUST MSBAM 2013-C7 D			4	1FM	3,683,750	91.0750	3,642,984	4,000,000	3,717,923		34,173			4.250	5.741	MON	14,168	130,054	03/01/2017	02/15/2046
61690Q-AG-4	MSBAM 2015-C AS MSBAM 2015-C23 AS			4	1FM	21,114,559	104.8750	21,499,309	20,500,000	20,974,164		(56,898)			4.004	3.659	MON	68,402	820,820	06/05/2015	07/15/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
61690Y-BY-7	MORGAN STANLEY CAPITAL I TRST MSC 2016-BNK2 B			4	1FM	3,604,702	97.7080	3,419,792	3,500,000	3,594,656		(9,079)			3.485	3.153	MON	10,165	121,975	11/04/2016	11/15/2049
61690Y-BZ-4	MORGAN STANLEY CAPITAL I TRST MSC 2016-BNK2 C			4	1FM	4,079,793	98.9450	4,012,205	4,055,000	4,075,993		(3,639)			3.910	3.878	MON	13,214	158,800	11/10/2017	11/15/2049
61691A-BN-2	MORGAN STANLEY CAPITAL TRUST MSC 2015-UBS8 AS			4	1FM	10,299,752	104.7660	10,476,635	10,000,000	10,244,516		(27,538)			4.114	3.765	MON	34,283	411,400	12/02/2015	12/15/2048
61691A-BP-7	MORGAN STANLEY CAPITAL TRUST MSC 2015-UBS8 B			4	1FM	25,747,953	103.8490	25,962,165	25,000,000	25,615,855		(65,923)			4.315	3.974	MON	89,896	1,078,750	12/02/2015	12/15/2048
61691A-BQ-5	MORGAN STANLEY CAPITAL TRUST MSC 2015-UBS8 C			4	1FM	6,815,261	101.7600	7,123,178	7,000,000	6,839,322		13,812			4.589	4.967	MON	26,768	325,742	12/02/2015	12/15/2048
61691B-AJ-0	MORGAN STNLY CAP BARCLAYS BNK MSCBB 2016-MART C			4	1FM	10,099,990	98.5480	9,953,352	10,100,000	10,097,703		(1,820)			2.817	2.813	MON	23,710	284,517	09/14/2016	09/13/2031
61691E-BD-6	MORGAN STANLEY CAP I TRUST MSC 2016-UB12 AS			4	1FM	8,239,702	102.6580	8,212,678	8,000,000	8,217,388		(20,924)			3.778	3.438	MON	25,187	302,240	11/22/2016	12/15/2049
61691E-BE-4	MORGAN STANLEY CAP I TRUST MSC 2016-UB12 B			4	1FM	7,209,806	100.6430	7,045,032	7,000,000	7,190,786		(17,834)			4.030	3.693	MON	23,508	282,100	11/22/2016	12/15/2049
61691E-BF-1	MORGAN STANLEY CAP I TRUST MSC 2016-UB12 C			4	1FM	8,191,604	99.2930	8,439,897	8,500,000	8,213,732		20,559			4.150	4.643	MON	29,397	305,129	10/25/2017	12/15/2049
61691G-AW-0	MORGAN STANLEY BAML TRUST MSBAM 2016-C32 B			4	1FM	7,724,768	101.6440	7,623,294	7,500,000	7,705,236		(19,010)			4.095	3.757	MON	25,594	307,125	12/06/2016	12/15/2049
61691G-AX-8	MORGAN STANLEY BAML TRUST MSBAM 2016-C32 C			4	1FM	5,337,228	101.1880	5,565,343	5,500,000	5,348,770		11,153			4.296	4.731	MON	19,689	239,581	12/06/2016	12/15/2049
61760R-AN-2	MORGAN STANLEY CAPITAL I TRUST MSC 2011-C3 E			4	1FM	10,505,916	96.9790	9,641,604	9,942,000	10,305,889		(77,167)			5.155	4.329	MON	42,709	513,188	01/26/2017	07/15/2049
61761D-AF-9	MORGAN STANLEY BAML TRUST MSBAM 2012-C6 B			4	1FM	17,886,024	102.0110	17,588,821	17,242,000	17,569,888		(68,203)			3.930	3.481	MON	56,468	677,611	03/22/2013	11/15/2045
61761D-AH-5	MORGAN STANLEY BAML TRUST MSBAM 2012-C6 C			4	1FM	8,450,000	102.0930	8,167,411	8,000,000	8,334,692		(53,444)			4.536	3.636	MON	30,240	302,400	04/27/2017	11/15/2045
61761D-AS-1	MORGAN STANLEY BAML TRUST MSBAM 2012-C6 E			4	1FM	6,629,388	95.0740	6,531,550	6,870,000	6,673,188		24,508			4.575	5.272	MON	26,193	321,572	08/18/2016	11/15/2045
61761Q-AH-6	MORGAN STANLEY BAML TRUST MSBAM 2013-C8 B			4	1FM	10,623,457	101.0230	10,607,441	10,500,000	10,558,981		(24,709)			3.562	3.478	MON	31,171	380,157	06/05/2015	02/15/2023
61761Q-AK-9	MORGAN STANLEY BAML TRUST MSBAM 2013-C8 C			4	1FM	14,250,625	98.6200	13,801,813	13,995,000	14,088,443		(34,830)			4.059	3.973	MON	47,342	576,251	01/25/2016	12/15/2048
61761Q-AN-3	MORGAN STANLEY BAML TRUST MSBAM 2013-C8 D			4	1FM	4,730,469	90.7740	4,538,725	5,000,000	4,799,398		22,605			4.059	4.916	MON	16,914	205,877	09/22/2014	05/15/2024
61762D-AG-6	MORGAN STANLEY BAML TRUST MSBAM 2013-C9 D			4	1FM	1,221,809	91.1070	1,161,609	1,275,000	1,230,048		6,105			4.135	4.914	MON	4,393	53,560	08/22/2016	05/15/2046
61762D-AZ-4	MORGAN STANLEY BAML TRUST MSBAM 2013-C9 B			4	1FM	26,007,570	99.6290	25,166,331	25,260,000	25,672,202		(76,296)			3.708	3.364	MON	78,053	936,641	01/15/2016	05/15/2046
61762D-BB-6	MORGAN STANLEY BAML TRUST MSBAM 2013-C9 C			4	1FM	13,996,685	99.9350	13,947,908	13,957,000	13,982,813		(9,125)			4.047	4.078	MON	47,070	574,026	05/06/2016	05/15/2046
61762M-BC-4	MORGAN STANLEY BAML TRUST MSBAM 2013-C10 D			4	1FM	11,099,273	93.2220	10,947,078	11,743,000	11,236,570		71,050			4.082	4.996	MON	39,948	486,116	09/16/2016	07/15/2046
61762M-BX-8	MORGAN STANLEY BAML TRUST MSBAM 2013-C10 XA			4,6	1FE	11,768,207	0.7250	3,408,689		3,281,388		(1,303,781)			0.208	4.195	MON	81,452	1,252,794	06/25/2013	07/15/2046
61762M-BZ-3	MORGAN STANLEY BAML TRUST MSBAM 2013-C10 B			4	1FM	32,728,662	101.7100	34,581,465	34,000,000	33,217,066		118,721			4.082	4.635	MON	115,662	1,407,465	06/21/2013	07/15/2046
61762M-CB-5	MORGAN STANLEY BAML TRUST MSBAM 2013-C10 C			4	1FM	8,712,365	99.9180	8,630,944	8,638,000	8,690,968		(9,163)			4.082	4.012	MON	29,385	356,560	03/02/2017	07/15/2046
61762T-AH-9	MORGAN STANLEY BAML TRUST MSBAM 2013-C11 B			4	1FM	30,088,267	104.2030	32,316,461	31,013,000	30,375,047		72,415			4.369	4.851	MON	112,914	1,373,972	08/01/2013	08/15/2046
61762T-AK-2	MORGAN STANLEY BAML TRUST MSBAM 2013-C11 C			4	1FM	18,011,218	96.1980	18,518,057	19,250,000	18,433,976		107,509			4.369	5.320	MON	70,087	852,835	02/05/2014	08/15/2046
61762X-AZ-0	MORGAN STANLEY BAML TRUST MSBAM 2013-C12 C			4	1FM	4,190,156	102.2760	4,091,040	4,000,000	4,172,313		(17,843)			4.764	4.007	MON	15,879	113,351	05/02/2017	10/15/2046
61763K-BD-5	MORGAN STANLEY BAML TRUST MSBAM 2014-C15 B			4	1FM	6,694,756	105.9100	6,884,135	6,500,000	6,627,239		(19,229)			4.565	4.210	MON	24,727	296,725	03/26/2014	04/15/2047
61763K-BF-0	MORGAN STANLEY BAML TRUST MSBAM 2014-C15 C			4	1FM	22,883,006	104.4890	22,768,256	21,790,000	22,524,550		(104,973)			4.891	4.353	MON	88,814	1,080,962	07/28/2014	04/15/2047
61763M-AJ-9	MSBAM 2014-C16 MSBAM 2014-C16 B			4	1FM	23,173,511	102.9620	23,166,376	22,500,000	23,005,084		(71,829)			4.322	3.999	MON	81,039	987,486	06/05/2014	05/15/2024
61763P-BC-6	MORGAN STANLEY REREMIC TRUST MORGAN STANLEY RE REMIC	0		4	1FM		0.0000					(6,777)			1.982	0.000	MON		21,842	12/01/2016	07/26/2046
61763P-BC-6	MORGAN STANLEY REREMIC TRUST MORGAN STANLEY RE REMIC	0		4	1FM		0.0000								1.982	0.000	MON			12/01/2016	07/26/2046
61763P-BC-6	MORGAN STANLEY REREMIC TRUST MORGAN STANLEY RE REMIC	0		4	1FM	9,265,527	88.0800	10,809,429	12,272,221	9,598,123		332,596			1.982	6.446	MON	20,266	190,090	11/18/2016	07/26/2046
61763X-AH-9	COMM MORTGAGE TRUST MSBAM 2014-C18 AS			4	1FM	6,603,222	105.6220	6,771,428	6,411,000	6,545,209		(18,589)			4.110	3.759	MON	21,958	263,492	09/18/2014	10/15/2047
61764P-BZ-4	MORGAN STANLEY BAML TRUST MSBAM 2014-C19 C			4	1FM	19,157,643	95.7120	18,985,893	19,836,500	19,314,139		54,502			4.000	4.430	MON	66,122	793,460	10/29/2015	06/15/2025
61764X-BM-6	MORGAN STANLEY BAML TRUST MSBAM 2015-C21 B			4	1FM	16,737,125	99.2880	16,134,248	16,250,000	16,614,793		(44,355)			3.854	3.518	MON	52,190	626,275	02/13/2015	03/15/2048
61764X-BP-9	MORGAN STANLEY BAML TRUST MSBAM 2015-C21 C			4	1FM	14,082,482	98.0750	13,638,736	13,906,500	14,031,417		(17,657)			4.161	4.078	MON	48,217	586,743	10/14/2015	03/15/2048
61765D-AX-6	MSC 2015-MS1 B MSC 2015-MS1 B			4	1FM	10,954,491	100.7190	11,079,091	11,000,000	10,961,494		3,604			4.030	4.162	MON	36,943	449,448	06/25/2015	05/15/2048
61765Y-AC-6	MORGAN STANLEY CAP I TRUST MSC 2016-PSQ B			4	1FM	9,804,530	98.6470	9,864,660	10,000,000	9,834,682		16,410			3.826	4.146	MON	31,884	387,921	01/29/2016	12/10/2047
61765Y-AD-4	MORGAN STANLEY CAP I TRUST MSC 2016-PSQ C			4	1FM	4,561,255	95.3120	4,765,597	5,000,000	4,633,714		36,395			3.826	5.046	MON	15,942	193,962	01/29/2016	12/10/2047
61766C-AK-5	MORGAN STANLEY CAP I TRUST MSC 2016-UBS9 B			4	1FM	10,299,325	105.3030	10,530,280	10,000,000	10,243,776		(30,524)			4.528	4.206	MON	37,733	459,181	02/19/2016	03/15/2049
61766C-AL-3	MORGAN STANLEY CAP I TRUST MSC 2016-UBS9 C			4	1FM	2,868,996	102.6280	3,075,764	2,997,000	2,887,943		10,701			4.544	5.094	MON	11,349	92,156	11/29/2017	03/15/2049
61766E-BJ-3	MORGAN STANLEY BAML TRUST MSBAM 2016-C29 B			4	1FM	7,724,866	101.0560	7,579,209	7,500,000	7,692,414		(19,820)			4.039	3.698	MON	25,244	302,925	04/22/2016	05/15/2049
61766E-BK-0	MORGAN STANLEY BAML TRUST MSBAM 2016-C29 C			4	1FM	2,659,118	104.5150	2,821,918	2,700,000	2,663,383		2,744			4.752	5.035	MON	10,692	130,108	04/22/2016	05/15/2049
61766L-AC-3	MORGAN STANLEY BAML TRUST MORGAN STANLEY BAML TRUST	0		4	1FM	2,237,820	78.3590	2,807,463	3,582,803	2,409,303		88,962			3.000	8.787	MON	8,957	107,484	02/12/2016	01/15/2026
61766L-BX-6	MORGAN STANLEY BAML TRUST MORGAN STANLEY BAML TRUST	0		4	1FM	5,370,378	103.7430	6,098,423	5,878,378	5,440,182		38,520			4.594	5.846	MON	22,504	273,823	02/17/2016	01/15/2026
61766N-BF-1	MS BAML TRUST MSBAM 2016-C30 B			4	1FM	6,179,974	98.0240	5,881,452	6,000,000	6,159,232		(16,583)			3.307	2.962	MON	16,535	198,420	09/26/2016	09/15/2049
61766N-BG-9	MS BAML TRUST MSBAM 2016-C30 C			4	1FM	6,080,824	99.8700	5,992,229	6,000,000	6,069,393		(9,280)			4.131	4.012	MON	20,657	251,403	09/26/2016	09/15/2049
61766R-BD-7	MORGAN STANLEY BAML TRUST MSBAM 2016-C31 B			4	1FM	6,179,754	99.7660	5,985,949	6,000,000	6,162,440		(15,342)			3.880	3.545	MON	19,400	232,800	10/25/2016	11/15/2049
61766R-BE-5	MORGAN STANLEY BAML TRUST MSBAM 2016-C31 C			4	1FM	5,905,583	100.0830	6,004,996	6,000,000	5,910,219		3,727			4.320	4.545	MON	21,598	262,839	10/25/2016	11/15/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
61767F-AJ-0	MORGAN STANLEY CAPITAL I TRST MORGAN STANLETY CAP I TRST	0		4	1FM	2,381,733	82.0500	2,441,080	2,975,124	2,442,007		45,125			3.500	6.244	MON	8,677	104,129	08/12/2016	08/15/2026
61767F-BE-0	MORGAN STANLEY CAPITAL I TRST MSC 2016-UB11 B			4	1FM	7,209,776	95.9380	6,715,659	7,000,000	7,183,634		(19,458)			3.136	2.794	MON	18,293	219,520	08/12/2016	08/15/2049
61767F-BF-7	MORGAN STANLEY CAPITAL I TRST MSC 2016-UB11 C			4	1FM	8,754,723	97.0110	8,245,903	8,500,000	8,723,539		(23,541)			3.691	3.344	MON	26,145	313,735	08/12/2016	08/15/2049
61767F-BF-7	MORGAN STANLEY CAPITAL I TRST MSC 2016-UB11 C	0		4	1FM	3,736,928	97.0110	3,519,739	3,628,200	3,723,617		(10,048)			3.691	3.344	MON	11,159	133,917	08/12/2016	08/15/2049
63874E-AJ-9	NATIXIS COMMERCIAL MTGE SECURI NCMS 2017-75B C			4	1FM	11,037,395	102.6430	11,116,221	10,830,000	11,026,417		(10,978)			4.058	3.909	MON	31,740	261,239	05/10/2017	04/09/2027
63874E-AL-4	NATIXIS COMMERCIAL MTGE SECURI NCMS 2017-75B D			4	1FM	4,935,810	98.2300	4,911,503	5,000,000	4,938,756		2,946			4.058	4.309	MON	14,654	120,610	05/10/2017	04/09/2027
68162M-AJ-1	OLYMPIC TOWER MTGE TRUST OT 2017-OT C			4	1FM	8,064,087	102.9960	8,055,323	7,821,000	8,051,229		(12,858)			3.945	3.645	MON	25,713	183,421	05/12/2017	05/10/2039
74824D-AG-5	QUEENS CENTER MORTGAGE TRUST QCMT 2013-QCA B			4	1FM	23,359,492	100.4450	24,106,764	24,000,000	23,574,763		49,176			3.376	3.674	MON	67,520	810,240	06/11/2013	01/11/2037
74824D-AJ-9	QUEENS CENTER MORTGAGE TRUST QCMT 2013-QCA C			4	1FM	25,339,931	100.0230	26,676,233	26,670,000	25,776,145		103,903			3.474	4.088	MON	77,214	939,438	07/18/2013	01/11/2037
78413M-AE-8	SFAVE COMM MTG SEC TR SFAVE 2015-5AVE A2B			4	1FM	10,071,289	102.3460	10,234,633	10,000,000	10,064,358		(2,752)			4.144	4.123	MON	34,533	414,400	05/20/2015	01/05/2035
78413M-AN-8	SFAVE COMM MTG SEC TR SFAVE 2015-5AVE C			4	1FM	35,165,130	88.9960	31,148,684	35,000,000	35,144,559		(5,089)			4.388	4.454	MON	127,984	1,557,134	02/04/2015	01/05/2035
78413M-AQ-1	SFAVE COMM MTG SEC TR SFAVE 2015-5AVE D			4	1FM	13,559,749	83.6840	12,552,573	15,000,000	13,645,055		43,829			4.388	5.304	MON	54,850	630,594	11/02/2017	01/05/2035
82510W-AJ-9	SHOPS AT CRYSTALS TRUST SHOPS 2016-CSTL C			4	1FM	10,137,380	99.3150	9,931,485	10,000,000	10,115,547		(15,112)			3.731	3.613	MON	31,093	378,291	06/24/2016	07/05/2036
87264J-AG-1	TMSQ 2014-1500 C TMSQ 2014-1500 B			4	1FM	5,351,742	101.0130	5,303,201	5,250,000	5,332,315		(11,116)			3.835	3.640	MON	16,778	204,129	08/25/2016	10/10/2036
87264J-AJ-5	TMSQ 2014-1500 C TMSQ 2014-1500 C			4	1FM	4,039,844	100.0120	4,000,488	4,000,000	4,029,190		(4,076)			3.835	3.783	MON	12,783	155,526	06/03/2015	10/10/2036
87264J-AL-0	TMSQ 2014-1500 C TMSQ 2014-1500 D			4	1FM	9,046,055	96.7390	8,706,512	9,000,000	9,037,449		(5,567)			3.835	3.836	MON	28,762	321,173	06/30/2016	10/10/2036
90117P-AQ-8	1211 AVE OF AMERICAS TRUST 1211 AVE OF THE AMERICAS TRUST	0		4	1FM	1,942,992	99.7350	1,944,833	1,950,000	1,942,992					4.142	0.000	MON	6,731		12/04/2017	08/10/2035
90187L-AJ-8	PARK AVENUE TRUST PRKAV 2017-245P C			4	1FM	8,139,392	100.5770	8,046,146	8,000,000	8,132,355		(7,037)			3.657	3.524	MON	24,383	173,930	05/17/2017	06/05/2037
902055-AE-2	LIBERTY STREET TRUST LBTY 2016-225L C			4	1FM	17,251,763	106.2350	17,794,331	16,750,000	17,173,842		(42,013)			4.501	4.138	MON	62,826	753,918	02/17/2016	02/10/2036
90268T-AN-4	UBS-CITIGROUP COMM MTG TRUST UBSC 2011-C1 C			4	1FM	12,008,906	108.1790	11,899,713	11,000,000	11,552,616		(129,568)			6.051	4.743	MON	55,445	675,134	11/21/2013	01/10/2045
90268T-AS-3	UBS-CITIGROUP COMM MTG TRUST UBSC 2011-C1 E			4	3FM	8,640,000	98.2750	7,861,961	8,000,000	8,448,340		(98,240)			6.051	4.668	MON	40,324	491,006	11/18/2015	01/10/2045
90269G-AE-1	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2012-C1 AS			4	1FM	8,517,656	105.7850	8,568,549	8,100,000	8,341,249		(41,217)			4.171	3.569	MON	28,154	337,851	06/07/2013	05/10/2045
90269G-AF-8	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2012-C1 B			4	1FM	18,570,758	107.6550	18,244,274	16,947,000	17,755,407		(176,269)			4.822	3.613	MON	68,099	817,184	03/13/2013	05/10/2045
90269G-AL-5	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2012-C1 C			4	1FM	5,295,117	106.7030	5,335,172	5,000,000	5,163,491		(35,688)			5.544	4.781	MON	23,106	281,135	01/09/2014	05/10/2045
90269G-AN-1	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2012-C1 D			4	1FM	15,530,859	99.5520	14,932,826	15,000,000	15,301,811		(96,839)			5.544	4.910	MON	69,317	843,413	12/19/2016	05/10/2045
90269P-AJ-0	UBS-BAMLL TRUST UBSBM 2012-WRM C			4	1FM	30,115,820	98.0950	29,428,410	30,000,000	30,027,687		(12,887)			4.238	4.283	MON	105,950	1,281,995	01/19/2017	06/10/2030
90270R-AA-2	UBS-BARCLAYS COMM MTG TR UBSBB 2012-C4 AS			4	1FM	4,710,547	102.8200	5,141,007	5,000,000	4,824,912		30,598			3.317	4.116	MON	13,819	165,825	01/08/2014	12/10/2045
90270R-AE-4	UBS-BARCLAYS COMM MTG TR UBSBB 2012-C4 XB			4,6	1FE	5,685,941	2.2360	3,011,269		3,031,833		(557,169)			0.482	3.512	MON	52,104	675,057	12/10/2012	12/10/2045
90270R-AG-9	UBS-BARCLAYS COMM MTG TR UBSBB 2012-C4 B			4	1FM	3,547,578	100.8620	3,530,158	3,500,000	3,524,600		(5,069)			3.718	3.569	MON	10,844	130,134	02/21/2013	12/10/2045
90270R-AJ-3	UBS-BARCLAYS COMM MTG TR UBSBB 2012-C4 C			4	1FM	30,736,324	101.3890	30,416,709	30,000,000	30,401,991		(69,397)			4.362	4.140	MON	108,201	1,320,021	06/10/2013	12/10/2045
90270Y-AG-4	UBS BARCLAYS COMM MTGE TRUST UBSBB 2013-C5 B			4	1FM	12,764,536	100.8430	12,497,313	12,392,796	12,592,416		(37,312)			3.649	3.309	MON	37,681	452,176	02/19/2013	03/10/2046
90270Y-AL-3	UBS BARCLAYS COMM MTGE TRUST UBSBB 2013-C5 C			4	1FM	10,294,897	100.8690	10,086,864	10,000,000	10,156,091		(29,271)			4.081	3.809	MON	34,015	414,010	02/19/2013	03/10/2046
90276C-AJ-0	UBS COMMERCIAL MTGE TRUST UBS COMM MTGE TRUST	0		4	1FM	2,265,981	101.9860	2,243,690	2,200,000	2,263,815		(2,166)			3.993	3.643	MON	7,321	29,282	07/31/2017	08/15/2027
90276C-AK-7	UBS COMMERCIAL MTGE TRUST UBS COMMERCIAL MTGE TRUST	0		4	1FM	2,265,827	101.9180	2,242,196	2,200,000	2,263,472		(2,356)			4.295	3.946	MON	7,874	31,497	07/31/2017	08/15/2027
90276E-AJ-6	UBS COMM MTGE TRUST UBS COMM MTGE TRUST			4	1FM	8,239,714	100.2850	8,022,800	8,000,000	8,228,084		(11,630)			4.036	3.688	MON	26,907	161,440	05/31/2017	06/15/2050
90276E-AK-3	UBS COMM MTGE TRUST UBS COMM MTGE TRUST			4	1FM	8,239,944	101.4820	8,118,560	8,000,000	8,228,430		(11,514)			4.440	4.088	MON	29,600	177,600	05/31/2017	06/15/2050
90276E-AK-3	UBS COMM MTGE TRUST UBS COMM MTGE TRUST	0		4	1FM	2,059,986	101.4820	2,029,640	2,000,000	2,057,108		(2,878)			4.440	4.088	MON	7,400	44,400	05/31/2017	06/15/2050
90276G-AY-8	UBS COMMERCIAL MTGE UBS COMMERCIAL MTGE			4	1FM	7,175,753	100.0880	7,006,129	7,000,000	7,173,739		(2,014)			4.319	4.158	MON	25,193	102,455	08/17/2017	08/15/2050
90276R-BK-3	UBS COMM MTGE TRUST UBS COMMERCIAL MTGE TRUST			4	1FM	7,025,302	101.2660	7,088,620	7,000,000	7,018,134		(7,168)			4.455	4.545	MON	25,989	52,845	09/29/2017	10/15/2027
90276T-AM-6	UBS COMMERCIAL MORTGAGE TRUST SERIES 2017C5 CLASS C			4	1FM	5,113,594	101.9270	5,096,343	5,000,000	5,112,919		(675)			4.321	4.150	MON	18,004	18,008	11/01/2017	11/15/2050
90276W-AW-7	UBS COMMERCIAL MORTGAGE TRUST SERIES 2017C7 CLASS B			4	1FM	11,074,744	103.5430	11,133,952	10,753,000	11,074,451		(292)			4.292	3.956	MON	38,460		12/20/2017	12/15/2050
90349D-AJ-1	UBS-BARCLAYS COMMERCIAL MTG TR UBSBB 2012-C3 XA			4,6	1FE	11,470,076	7.2880	5,875,686		5,813,940		(258,254)			1.890	3.801	MON	127,065	1,604,265	09/14/2012	08/10/2049
90349D-AN-2	UBS-BARCLAYS COMMERCIAL MTG TR UBSBB 2012-C3 B			4	1FM	34,911,996	104.1710	35,678,735	34,250,000	34,577,019		(69,619)			4.365	4.149	MON	124,584	1,495,013	08/02/2013	08/10/2049
90349G-AN-5	UBS BARCLAYS COMMERCIAL MTG UBSBB 2013-C6 B			4	1FM	24,247,033	101.2780	24,397,902	24,090,000	24,155,158		(16,126)			3.875	3.824	MON	77,793	933,512	01/07/2014	04/10/2046
90349G-AQ-8	UBS BARCLAYS COMMERCIAL MTG UBSBB 2013-C6 C			4	1FM	24,672,751	97.9630	24,490,813	25,000,000	24,759,688		27,126			4.068	4.313	MON	84,672	1,031,537	01/09/2014	04/10/2046
90349G-AS-4	UBS BARCLAYS COMMERCIAL MTG UBSBB 2013-C6 D			4	1FM	7,365,870	90.8500	6,907,352	7,603,000	7,424,050		24,102			4.346	4.888	MON	27,512	334,847	07/14/2016	04/10/2046
91830C-AL-2	VNDO 2012-6 VNDO 2012-6AVE D			4	1FM	5,197,250	98.5110	5,368,842	5,450,000	5,308,295		27,429			3.337	4.030	MON	15,156	184,404	03/16/2016	11/15/2030
91831U-AE-7	VNO MTGE TRUST VNDO 2016-350P C			4	1FM	4,516,505	102.1170	4,595,277	4,500,000	4,514,920		(1,605)			3.903	3.935	MON	14,635	178,057	12/14/2016	01/10/2035
92890F-AY-2	WF-RBS COMMERCIAL MORTGAGE TR WFRBS 2014-C20 B			4	1FM	22,806,378	103.2080	22,669,705	21,965,000	22,575,096		(89,327)			4.378	3.880	MON	80,136	961,628	05/30/2014	05/15/2024
92890F-AZ-9	WF-RBS COMMERCIAL MORTGAGE TR WFRBS 2014-C20 C			4	1FM	13,264,203	98.8760	12,557,192	12,700,000	13,166,104		(67,133)			4.513	3.858	MON	47,763	573,151	09/06/2016	05/15/2047
92890K-BF-1	WF-RBS COMMERCIAL MORTGAGE TR WFRBS 2014-C22 B			4	1FM	14,061,238	103.9040	14,052,961	13,525,000	13,933,352		(52,306)			4.371	3.885	MON	49,265	591,178	09/14/2016	09/15/2057
92890K-BG-9	WF-RBS COMMERCIAL MORTGAGE TR WFRBS 2014-C22 C			4	1FM	13,954,807	95.0430	13,862,058	14,585,000	14,110,132		96,041			3.765	4.354	MON	45,759	558,224	09/09/2015	09/15/2057

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92890N-AE-9	WF-RBS COMMERCIAL MORTGAGE TR WFRBS 2012-C10 D			4	1FM	9,173,117	88.8270	8,306,258	9,351,000	9,221,222		19,709			4.448	4.768	MON	34,658	421,953	07/26/2016	12/15/2022
92890N-AY-5	WF-RBS COMMERCIAL MORTGAGE TR WFRBS 2012-C10 C			4	1FM	10,249,730	101.0530	10,105,277	10,000,000	10,124,484		(25,842)			4.383	4.156	MON	36,522	444,738	11/30/2012	12/15/2045
92890P-AH-7	WF-RBS COMMERCIAL MORTGAGE TR WFRBS 2013-C14 B			4	1FM	12,576,966	101.2640	12,384,562	12,230,000	12,424,047		(35,390)			3.841	3.511	MON	39,146	469,754	01/08/2014	06/15/2046
92890P-AJ-3	WF-RBS COMMERCIAL MORTGAGE TR WFRBS 2013-C14 C			4	1FM	7,170,488	97.4300	7,574,196	7,774,000	7,399,208		56,218			3.995	5.083	MON	25,880	314,955	06/26/2013	06/15/2046
92930R-AD-4	WF-RBS COMMERCIAL MTG TRUST WFRBS 2012-C9 B			4	1FM	10,249,220	101.6420	10,164,210	10,000,000	10,123,644		(26,107)			3.840	3.551	MON	32,000	384,000	10/16/2012	11/15/2045
92930R-AF-9	WF-RBS COMMERCIAL MTG TRUST WFRBS 2012-C9 XA			4,6	1FE	7,998,978	7.5410	4,163,673		4,043,450		(417,358)			1.962	3.420	MON	90,267	1,165,259	10/18/2012	11/15/2045
92930R-AJ-1	WF-RBS COMMERCIAL MTG TRUST WFRBS 2012-C9 D			4	1FM	8,562,520	95.5830	8,124,545	8,500,000	8,534,101		(9,217)			4.793	4.763	MON	33,948	413,492	09/29/2016	11/15/2045
92935J-AN-5	WF-RBS COMM MTG TRUST 2011-C2 WFRBS 2011-C2 D			4	1FM	10,876,342	100.3590	10,037,265	10,001,327	10,472,248		(154,686)			5.653	3.937	MON	47,111	569,315	09/02/2015	07/15/2021
92935V-AS-7	WF -RBS COMMERCIAL MTG TRUST WFRBS 2011-C3 D			4	1FM	10,355,655	87.4190	8,529,668	9,757,186	10,098,239		(105,424)			5.640	4.486	MON	45,860	557,356	02/02/2016	03/15/2044
92936C-AY-5	WF-RBS COMMERCIAL MTG TRUST WFRBS 2011-C4 E			4	1FM	7,799,368	89.6810	6,637,258	7,401,000	7,636,317		(56,700)			5.247	4.426	MON	32,360	393,505	07/20/2015	06/15/2044
92936J-AN-4	WF-RBS COMM MTG TRUST WFRBS 2011-C5 E			4	1FM	8,389,730	98.2530	7,565,446	7,700,000	8,126,522		(99,061)			5.672	4.226	MON	36,393	442,699	10/19/2016	11/15/2044
92936Q-AS-7	WF-RBS COMMERCIAL MTG TR WFRBS 2012-C6 D			4	3FM	8,089,975	98.1490	7,474,551	7,615,521	7,921,004		(65,640)			5.580	4.620	MON	35,412	430,868	12/12/2016	04/15/2045
92936T-AE-2	WF-RBS COMMERCIAL MTG TRUST WFRBS 2012-C7 C			4	1FM	8,394,305	104.2540	8,247,507	7,911,000	8,269,590		(71,965)			4.825	3.802	MON	31,812	387,224	05/18/2016	06/15/2045
92936T-AJ-1	WF-RBS COMMERCIAL MTG TRUST WFRBS 2012-C7 D			4	1FM	5,548,792	92.8280	4,969,109	5,353,000	5,498,797		(29,905)			4.825	4.239	MON	21,526	262,016	04/25/2016	06/15/2045
92936Y-AG-6	WF-RBS COMMERCIAL MTG TRUST WFRBS 2012-C8 C			4	1FM	6,434,766	103.8540	6,231,234	6,000,000	6,344,492		(71,254)			4.894	3.554	MON	24,468	297,794	09/15/2016	08/15/2045
92936Y-AK-7	WF-RBS COMMERCIAL MTG TRUST WFRBS 2012-C8 XA			4,6	1FE	20,063,536	6.6840	11,185,352		11,095,642		(844,627)			1.851	3.633	MON	258,183	3,269,151	06/01/2017	08/15/2045
92936Y-AM-3	WF-RBS COMMERCIAL MTG TRUST WFRBS 2012-C8 XB			4,6	1FE	3,359,745	2.5320	1,687,966		1,674,374		(355,869)			0.583	3.958	MON	32,366	434,856	10/09/2012	08/15/2045
92937E-AG-9	WF-RBS COMMERCIAL MTG TRUST WFRBS 2013-C11 B			4	1FM	23,927,939	100.4070	23,415,898	23,321,000	23,636,937		(62,965)			3.714	3.413	MON	72,179	866,142	07/15/2013	03/15/2045
92937E-AH-7	WF-RBS COMMERCIAL MTG TRUST WFRBS 2013-C11 C			4	1FM	13,477,685	101.1420	13,320,425	13,170,000	13,353,087		(26,561)			4.216	3.946	MON	46,267	555,858	12/03/2015	03/15/2045
92937E-AJ-3	WF-RBS COMMERCIAL MTG TRUST WFRBS 2013-C11 D			4	1FM	6,662,073	91.0630	6,357,091	6,981,000	6,768,079		35,119			4.272	4.943	MON	24,850	298,552	03/06/2015	03/15/2045
92937F-AG-6	WF-RBS COMM MTG TRUST WFRBS 2013-C12 B			4	1FM	5,305,909	101.0960	5,332,818	5,275,000	5,296,984		(5,229)			3.863	3.770	MON	16,981	203,773	09/09/2015	03/15/2048
92937F-AH-4	WF-RBS COMM MTG TRUST WFRBS 2013-C12 C			4	1FM	29,080,220	101.9710	28,924,091	28,365,000	28,789,249		(63,295)			4.328	4.072	MON	102,311	1,231,643	04/15/2014	03/15/2048
92937F-AU-5	WF-RBS COMM MTG TRUST WFRBS 2013-C12 D			4	1FM	6,303,453	93.1930	6,430,351	6,900,000	6,443,885		66,472			4.403	5.837	MON	25,319	304,784	02/17/2016	03/15/2048
92937U-AH-1	WF-RBS COMMERCIAL MTG TRUST WFRBS 2013-C13 C			4	1FM	10,057,531	99.4410	10,431,356	10,490,000	10,221,121		39,972			3.910	4.449	MON	34,180	410,159	07/24/2013	05/15/2045
92938C-AG-2	WF-RBS COMM MORTGAGE TRUST WFRBS 2013-C15 XA			4,6	1FE	6,282,149	2.0570	2,980,173		2,955,568		(728,944)			0.489	4.009	MON	59,091	831,613	08/07/2013	08/15/2046
92938C-AH-0	WF-RBS COMM MORTGAGE TRUST WFRBS 2013-C15 B			4	1FM	7,198,832	104.6540	7,535,113	7,200,000	7,193,443		(1,009)			4.481	4.566	MON	26,887	327,011	01/08/2014	08/15/2046
92938J-AK-8	WF-RBS COMMERICAL MTG TRUST WFRBS 2013-UBS1 B			4	1FM	18,517,905	107.4330	19,291,661	17,957,000	18,408,339		(27,658)			4.624	4.453	MON	69,190	842,097	11/22/2013	03/15/2046
92938J-AL-6	WF-RBS COMMERICAL MTG TRUST WFRBS 2013-UBS1 C			4	1FM	12,059,758	104.5900	12,113,581	11,582,000	11,981,189		(33,922)			4.624	4.273	MON	44,627	543,145	05/01/2014	11/15/2023
92938V-AT-2	WF-RBS COMM MTG TRUST WFRBS 2014-C19 B			4	1FM	10,367,274	104.7950	10,547,655	10,065,000	10,262,439		(29,697)			4.723	4.367	MON	39,614	475,370	09/25/2015	03/15/2047
92938V-AU-9	WF-RBS COMM MTG TRUST WFRBS 2014-C19 C			4	1FM	10,428,906	101.3890	10,138,925	10,000,000	10,354,271		(30,180)			4.646	4.218	MON	38,717	464,600	07/14/2015	03/15/2047
92939F-AX-7	WF-RBS COMM MTG TRUST WFRBS 2014-C21 B			4	1FM	6,694,519	101.9300	6,625,454	6,500,000	6,633,063		(18,981)			4.213	3.861	MON	22,820	273,845	07/18/2014	08/15/2047
92939G-AJ-6	WFLD MORTGAGE TRUST WFLD 2014-MONT C			4	1FM	5,949,958	95.2250	5,728,716	6,016,000	5,963,269		6,293			3.755	3.977	MON	18,824	229,026	08/07/2014	08/10/2024
92939H-BA-2	COMM MORTGAGE TRUST WFRBS 2014-C23 AS			4	1FM	10,299,760	106.2210	10,622,142	10,000,000	10,210,093		(28,763)			4.210	3.860	MON	35,083	421,000	09/18/2014	10/15/2024
92939H-BC-8	COMM MORTGAGE TRUST WFRBS 2014-C23 C			4	1FM	3,290,760	98.5270	3,275,031	3,324,000	3,292,146		1,386			3.849	4.026	MON	10,662	108,634	01/31/2017	10/15/2057
92939K-BR-8	WF-RBS COMM MTG TRUST WFRBS 2014-C24 B			4	1FM	6,550,374	101.7290	6,469,957	6,360,000	6,498,347		(17,358)			4.204	3.866	MON	22,281	267,374	10/24/2014	11/15/2047
92939L-AH-9	WF-RBS COMM MTG TRUST WFRBS 2014-C25 B			4	1FM	3,693,555	101.8690	3,636,735	3,570,000	3,667,188		(11,897)			4.236	3.817	MON	12,602	151,225	09/22/2015	11/15/2047
92939L-AJ-5	WF-RBS COMM MTG TRUST WFRBS 2014-C25 C			4	1FM	3,740,686	99.5670	3,541,582	3,557,000	3,695,590		(17,114)			4.324	3.773	MON	12,816	155,972	04/22/2015	11/15/2047
92939V-AG-9	JPMDB COMM MTGE SEC JPMDB 2015-WPG C			4	1FM	13,068,555	90.9090	11,818,174	13,000,000	13,058,618		(6,565)			3.516	3.522	MON	38,090	463,428	07/07/2016	06/05/2035
94988H-AF-8	WELLS FARGO COMMERCIAL MTG TR WFCM 2012-LC5 B			4	1FM	23,974,948	102.5750	23,592,351	23,000,000	23,495,279		(102,300)			4.142	3.633	MON	79,388	952,660	01/30/2013	10/15/2045
94988H-AG-6	WELLS FARGO COMMERCIAL MTG TR WFCM 2012-LC5 C			4	1FM	19,211,758	102.0210	19,341,168	18,958,000	19,075,050		(28,506)			4.693	4.546	MON	74,142	889,699	02/17/2016	10/15/2045
94988H-AM-3	WELLS FARGO COMMERCIAL MTG TR WFCM 2012-LC5 XB			4,6	1FE	4,564,498	1.9660	2,323,172		2,303,638		(469,460)			0.429	4.932	MON	42,246	592,234	09/21/2012	10/15/2045
94988H-AP-6	WELLS FARGO COMMERCIAL MTG TR WFCM 2012-LC5 D			4	1FM	3,418,060	92.2450	3,155,717	3,421,000	3,415,464		(749)			4.765	4.866	MON	13,583	165,471	09/22/2014	10/15/2045
94988L-AG-7	WF COMMERCIAL MORTGAGE TRUST WFCM 2013-120B B			4	1FM	32,919,141	99.6360	34,872,520	35,000,000	34,214,427		314,924			2.710	3.774	MON	79,030	961,532	08/14/2013	03/18/2028
94988L-AL-6	WF COMMERCIAL MORTGAGE TRUST WFCM 2013-120B D			4	1FM	3,464,160	98.9110	3,544,979	3,584,000	3,523,396		23,915			2.710	3.507	MON	8,093	98,461	06/05/2015	03/18/2028
94989A-BA-2	WELLS FARGO COMMERCIAL MTG TR WFCM 2014-LC18 C			4	1FM	12,000,808	98.7170	11,847,049	12,001,000	11,996,075		(1,642)			4.193	4.210	MON	41,933	503,202	12/12/2014	12/15/2047
94989C-BC-4	WELLS FARGO COMM MORTGAGE TR WFCM 2015-C26 B			4	1FM	10,299,800	101.1980	10,119,839	10,000,000	10,223,465		(27,326)			3.783	3.448	MON	31,525	378,300	02/04/2015	02/15/2048
94989C-BD-2	WELLS FARGO COMM MORTGAGE TR WFCM 2015-C26 C			4	1FM	14,999,145	98.4000	14,760,057	15,000,000	14,993,719		(1,944)			4.071	4.087	MON	50,888	610,650	02/04/2015	02/15/2048
94989D-BB-4	WELLS FARGO COMM MTG TRUST WFCM 2015-C27 B			4	1FM	8,239,792	100.7430	8,059,422	8,000,000	8,180,828		(21,659)			4.139	3.313	MON	27,593	331,120	03/03/2015	02/15/2048
94989H-BJ-8	WFCM 2015-NXS1 C WFCM 2015-NXS1 C			4	1FM	7,995,359	99.4070	7,952,570	8,000,000	7,993,474		(591)			3.848	3.869	MON	25,653	307,840	09/13/2016	05/15/2048
94989J-BE-5	WELLS FARGO COMM MTG TRUST WFCM 2015-C28 B			4	1FM	18,324,900	100.3410	18,061,412	18,000,000	18,238,171		(32,058)			4.132	3.973	MON	61,987	754,452	05/13/2015	05/15/2048
94989J-BF-2	WELLS FARGO COMM MTG TRUST WFCM 2015-C28 C			4	1FM	11,783,472	97.9960	11,759,480	12,000,000	11,817,620		15,017			4.132	4.408	MON	41,325	502,973	05/13/2015	05/15/2048
94989M-AK-5	WFCM 2015-NXS2 B WFCM 2015-NXS2 B			4	1FM	16,405,575	102.6340	16,574,307	16,149,000	16,385,352		(6,686)			4.249	4.227	MON	57,180	695,838	06/30/2015	07/15/2058
94989N-BK-2	WFCM 2015-C30 B WFCM 2015-C30 B			4	1FM	7,214,375	104.9650	7,347,550	7,000,000	7,171,148		(18,923)			4.400	4.052	MON	25,667	308,000	09/28/2015	09/15/2048
94989Q-BA-7	WFCM 2015-SG1 B WFCM 2015-SG1 B			4	1FM	34,604,536	103.6240	34,994,787	33,771,000	34,398,393		(73,003)			4.469	4.262	MON	125,781	1,530,516	08/18/2015	12/15/2047
94989T-BE-3	WFCM WFCM 2015-LC22 B			4	1FM	8,227,624	106.5150	8,521,225	8,000,000	8,171,545		(25,327)			4.541	4.221	MON	30,276	368,314	09/15/2015	09/15/2058
94989Y-BE-2	WELLS FARGO COMM MTGE TRST WFCM 2016-C32 B			4	1FM	14,834,505	104.7420	15,711,233	15,000,000	14,845,826		7,287			4.721	4.921	MON	59,017	718,015	02/03/2016	01/15/2059
95000A-AZ-0	WFCM 2015-P2 WFCM 2015-P2 B			4	1FM	7,606,476	104.0620	7,684,974	7,385,000	7,567,648		(19,580)			4.255	3.913	MON	26,186	314,232	12/08/2015	12/15/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
95000F-AV-8	WELLS FARGO COMM MTGE TRUST WFCM 2016-C35 AS			4	1FM	9,573,748	98.3610	9,142,686	9,295,000	9,537,856		(25,338)			3.184	2.847	MON	24,663	295,953	07/15/2016	07/15/2048
95000F-AY-2	WELLS FARGO COMM MTGE TRUST WFCM 2016-C35 B			4	1FM	13,508,214	97.8290	12,830,252	13,115,000	13,459,298		(34,551)			3.438	3.105	MON	37,574	450,894	07/15/2016	07/15/2048
95000F-AZ-9	WELLS FARGO COMM MTGE TRUST WFCM 2016-C35 C			4	1FM	19,586,647	99.9550	19,578,133	19,587,000	19,583,085		(2,522)			4.176	4.193	MON	68,163	817,953	07/15/2016	07/15/2048
95000G-AJ-3	WELLS FARGO COMM MTGE TRUST WFCM 2016-BNK! D	0		4	1FM	2,006,920	80.7300	2,018,255	2,500,000	2,059,145		38,526			3.000	5.627	MON	6,250	75,000	08/04/2016	08/15/2049
95000G-BD-5	WELLS FARGO COMM MTGE TRUST WFCM 2016-BNK1 B			4	1FM	7,467,217	94.0370	6,817,695	7,250,000	7,440,704		(19,452)			2.967	2.637	MON	17,926	215,108	08/04/2016	08/15/2049
95000G-BE-3	WELLS FARGO COMM MTGE TRUST WFCM 2016-BNK1 C			4	1FM	13,495,254	92.1420	12,439,151	13,500,000	13,493,886		(1,017)			3.071	3.080	MON	34,549	414,585	08/05/2016	08/15/2049
95000G-BE-3	WELLS FARGO COMM MTGE TRUST WFCM 2016-BNK1 C	0		4	1FM	2,499,903	92.1420	2,303,547	2,500,000	2,499,555		(258)			3.071	3.080	MON	6,398	76,775	08/05/2016	08/15/2049
95000H-BL-5	WELLS FARGO COMM MTGE TRUST WFCM 2016-LC24 B			4	1FM	11,770,373	99.1130	11,397,947	11,500,000	11,739,522		(24,537)			3.621	3.356	MON	34,701	392,275	04/24/2017	10/15/2049
95000H-BM-3	WELLS FARGO COMM MTGE TRUST WFCM 2016-LC24 C			4	1FM	7,591,575	101.9430	7,645,715	7,500,000	7,578,724		(10,472)			4.465	4.369	MON	27,906	339,519	09/14/2016	10/15/2049
95000J-AX-6	WELLS FARGO COMM MTGE TRUST WFCM 2016-LC25 AS			4	1FM	10,299,580	102.4890	10,248,933	10,000,000	10,265,810		(32,120)			3.968	3.627	MON	33,064	400,300	11/22/2016	12/15/2059
95000J-BA-5	WELLS FARGO COMM MTGE TRUST WFCM 2016-LC25 B			4	1FM	7,190,490	103.5900	7,308,241	7,055,000	7,174,160		(15,611)			4.436	4.230	MON	26,081	316,522	04/10/2017	12/15/2059
95000K-BG-9	WELLS FARGO COMM MTGE TRST WFCM 2016-NXS6 B			4	1FM	8,239,992	99.6400	7,971,177	8,000,000	8,213,732		(21,654)			3.811	3.463	MON	25,407	304,880	09/29/2016	11/15/2049
95000K-BH-7	WELLS FARGO COMM MTGE TRST WFCM 2016-NXS6 C			4	1FM	5,004,415	101.9820	5,099,089	5,000,000	5,006,036		1,102			4.310	4.420	MON	17,960	218,481	09/29/2016	11/15/2049
95000L-BE-2	WFCM 2016 WFCM 2016-C33 B			4	1FM	15,449,040	106.4500	15,967,551	15,000,000	15,383,915		(38,818)			4.506	4.164	MON	56,325	675,900	03/18/2016	03/15/2059
95000L-BF-9	WFCM 2016 WFCM 2016-C33 C			4	1FM	7,443,095	98.7600	8,394,627	8,500,000	7,581,008		79,977			3.896	5.508	MON	27,597	331,160	04/05/2016	03/15/2059
95000M-BU-4	WELLS FARGO COMM MTGE TRUST WFCM 2016-C36 B			4	1FM	6,694,773	99.2410	6,450,686	6,500,000	6,675,329		(16,771)			3.671	3.337	MON	19,885	238,615	10/21/2016	11/15/2059
95000M-BV-2	WELLS FARGO COMM MTGE TRUST WFCM 2016-C36 C			4	1FM	5,423,908	100.6640	5,536,493	5,500,000	5,428,744		3,770			4.191	4.409	MON	19,207	233,733	10/21/2016	11/15/2059
95000P-AK-0	WELLS FARGO COMM MTGE TRUST WFCM 2016-C37 B			4	1FM	6,694,844	104.4780	6,791,050	6,500,000	6,678,245		(16,297)			4.319	4.043	MON	23,396	284,831	12/12/2016	12/15/2049
95000P-AL-8	WELLS FARGO COMM MTGE TRUST WFCM 2016-C37 C			4	1FM	7,865,270	102.3920	8,191,351	8,000,000	7,874,896		9,246			4.494	4.787	MON	29,961	345,832	01/31/2017	12/15/2049
95000T-BX-3	WFCM 2017-RB1 B WFCM 2017-RB1 B			4	1FM	10,299,370	101.8420	10,184,154	10,000,000	10,280,364		(19,007)			4.039	3.702	MON	33,658	302,925	03/22/2017	03/15/2050
95001A-BJ-4	WELLS FARGO COMMERCIAL MORTGAG SERIES 2017C41 CLASS C			4	1FM	6,118,182	101.2360	6,074,178	6,000,000	6,117,334		(848)			4.513	4.140	MON	22,563	22,563	11/17/2017	11/15/2050
95001F-BD-6	WELLS FARGO COMM MTGE TRUST WFCM 2017-RC1 C			4	1FM	8,314,071	101.0600	8,157,551	8,072,000	8,298,154		(15,917)			4.591	4.251	MON	30,882	277,939	02/28/2017	01/15/2060
95001M-AL-4	WELLS FARGO COMM MTGE TRUST WELLS FARGO COMM MTGE TRUST			4	1FM	5,999,652	98.3080	5,898,480	6,000,000	5,999,321		(331)			3.903	3.918	MON	19,515	97,575	06/27/2017	07/15/2050
96221Q-AK-9	WFRBS 2013-C18 C WFRBS 2013-C18 C			4	1FM	5,205,469	104.0950	5,204,761	5,000,000	5,145,778		(17,120)			4.659	4.282	MON	19,413	236,317	06/03/2014	12/15/2046
46645J-AF-9	JPMBB JPMBB 2015-C33 AS		C	4	1FM	17,911,198	104.1150	18,220,200	17,500,000	17,836,802		(36,384)			4.023	3.762	MON	58,663	703,955	11/17/2015	12/15/2048
46645J-AG-7	JPMBB JPMBB 2015-C33 B		C	4	1FM	7,724,948	103.4170	7,756,253	7,500,000	7,684,986		(19,562)			4.274	3.937	MON	26,713	320,550	11/17/2015	12/15/2048
61767C-AZ-1	MORGAN STANLEY BAML TRUST MSBAM 2017-C33 B		D	4	1FM	9,269,465	103.7540	9,337,874	9,000,000	9,254,775		(14,690)			4.105	3.764	MON	30,788	215,513	05/04/2017	05/15/2050
61767C-BA-5	MORGAN STANLEY BAML TRUST MSBAM 2017-C33 C		D	4	1FM	4,119,773	102.8080	4,112,321	4,000,000	4,113,499		(6,274)			4.558	4.220	MON	15,193	106,353	05/04/2017	05/15/2050
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						5,126,443,268	XXX	5,075,436,172	4,989,372,833	5,062,014,411		(10,578,848)			XXX	XXX	XXX	18,175,841	217,027,404	XXX	XXX
000000-00-0	PEAKS TRUST 2009-1				6	1,574,163	81.4000	1,281,369	1,574,163	1,281,369	525,770				7.069	7.173	MON	1,546	116,091	01/13/2010	01/15/2020
000000-00-0	BTMU CAP CORP BNSF RAILWAY CORP SERIES A			4	1	2,564,260	109.2290	2,800,916	2,564,260	2,564,260					6.550	6.550	FA	58,319	167,959	02/26/2009	02/26/2021
000000-00-0	BTMU CAP CORP BNSF RAILWAY CORP SERIES D			4	1	770,801	109.2290	841,939	770,801	770,801					6.550	6.550	FA	17,530	50,488	02/26/2009	02/26/2021
000000-00-0	BTMU CAP CORP BNSF RAILWAY CORP SERIES C			4	1	755,898	109.2290	825,660	755,898	755,898					6.550	6.550	FA	17,191	49,511	02/26/2009	02/26/2021
000000-00-0	BTMU CAP CORP BNSF RAILWAY CORP SERIES B			4	1	2,467,953	109.2290	2,695,720	2,467,953	2,467,953					6.550	6.550	FA	56,129	161,651	02/26/2009	02/26/2021
000000-00-0	BTMU CAP CORP BNSF RAILWAY CORP SERIES E			4	1	312,468	109.2290	341,305	312,468	312,468					6.550	6.550	FA	7,106	20,467	02/26/2009	02/26/2021
000000-00-0	CRG ISSUER CRG-17-1 CRG 2017-1 A	0		4	1Z	2,500,000	100.0000	2,500,000	2,500,000	2,500,000					4.500	4.656	JAJO	25,938	26,438	07/19/2017	01/10/2024
000000-00-0	HD SALEM OR LANDLORD LLC			4	1	3,668,793	112.4150	4,124,274	3,668,793	3,668,793					6.250	6.332	MON	637	229,299	03/01/2010	11/30/2030
000000-00-0	LEROY HOUSE TRUSTEE /WALGREENS			4	2FE	1,833,680	102.0000	1,870,354	1,833,680	1,833,680					6.410	6.496	MON	5,550	119,171	09/21/2007	09/21/2032
000000-00-0	74TH STREET - DORAL ASSOCIATES			4	2FE	4,756,284	103.0000	4,898,972	4,756,284	4,756,284					4.850	4.899	MON	17,301	233,884	08/29/2012	01/31/2034
000000-00-0	152ND ST HOMESTEAD ASSOC LLC			4	2FE	4,530,552	103.0000	4,666,468	4,530,552	4,530,552					4.850	4.899	MON	18,921	221,530	08/29/2012	01/31/2034
000000-00-0	KBCM CTL PASS THRU TR /RIVERSIDE WILLIAMSBURG MOB			4	1	5,088,202	132.3900	6,736,270	5,088,202	5,088,202					8.250	8.393	MON	24,487	419,776	03/05/2009	03/10/2034
000000-00-0	301 NORTH FEDERAL WAY LLC			4	2FE	2,252,807	101.9000	2,295,616	2,252,807	2,252,807					4.350	4.390	MON	8,439	98,950	07/18/2013	07/18/2038
000000-00-0	HARBOUR AIRCRAFT INV LTD HARBOUR AIRCRAFT INV LTD	0		4	1FE	1,711,561	100.2400	1,715,715	1,711,608	1,708,439		(2,856)			4.703	4.683	MON	6,708	154,120	06/22/2016	07/15/2041
000000-00-0	HARBOUR AIRCRAFT INV LTD HARBOUR AIRCRAFT INV LTD	0		4	2FE	1,198,086	100.2400	1,201,001	1,198,125	1,194,877		(3,150)			6.413	6.419	MON	6,403	128,287	06/22/2016	07/15/2041
000000-00-0	ICON BRAND HOLDINGS ICON BRAND HOLDINGS LLC	0		4	2Z	7,200,000	86.2500	6,900,000	8,000,000	7,267,621		67,621			4.863	10.040	JAJO	146,180	98,207	08/14/2017	01/20/2043
000366-AA-2	APOLLO AVIATION SEC EQUITY TRS APOLLO AVIATION SEC EQUITY TRU	0		4	1FE	1,908,990	100.4480	1,917,545	1,909,000	1,910,917		1,927			3.967	3.971	MON	3,155	39,969	05/25/2017	05/16/2042
00164T-AA-6	AMC EAST COMMUNITIES LLC 2007 SERIES A CLASS I			4	1FE	8,580,779	105.9960	8,690,273	8,198,719	8,407,350		(18,735)			5.740	5.187	JJ	217,002	470,606	07/22/2010	01/15/2028
00164T-AB-4	AMC EAST COMMUNITIES LLC 2007 SERIES A CLASS I			4	1FE	4,662,950	113.3560	5,667,782	5,000,000	4,724,681		10,102			5.870	6.436	JJ	135,336	293,500	07/22/2010	01/15/2038
00164T-AC-2	AMC EAST COMMUNITIES LLC 2007 SERIES A CLASS I			4	1FE	8,837,900	114.0980	11,409,753	10,000,000	8,913,295		12,469			5.940	6.811	JJ	273,900	594,000	07/22/2010	01/15/2053
00432C-DK-4	Access Group Inc 2007-A Class B	0		4	2FE	6,143,212	90.2910	6,544,841	7,248,628	6,300,258		102,490			2.018	5.111	FMAN	14,625	123,531	09/22/2015	02/25/2037
023767-AA-4	AMERICAN AIRLINES AAL 5 1/4 01/31/21			4	1FE	3,567,435	105.1640	3,751,664	3,567,435	3,567,435					5.250	5.250	JJ	78,558	187,290	01/20/2011	01/31/2021
02529B-AC-7	AMERICAN CREDIT 2015-3 B Mtge	0		4	1FE	2,372,924	100.2910	2,380,067	2,373,163	2,375,658		1,940			3.560	3.215	MON	4,459	84,485	09/30/2015	10/12/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
02666B-AD-8	American Homes 4 Rent AMERICAN HOMES 4 RENT	0		4	1FE	4,249,852	107.8210	4,582,398	4,250,000	4,247,696		(2,167)			5.036	5.062	MON	17,836	214,030	09/11/2015	10/17/2025
02666B-AG-1	American Homes 4 Rent AMERICAN HOMES 4 RENT	0		4,6	2Z	1	0.0010	69							0.000	0.000	MON			09/11/2015	10/17/2052
03065D-AG-2	AMERICREDIT AUTO RECEIVABLES AMCAR 2016-3 D			4	2FE	9,497,294	99.2590	9,429,631	9,500,000	9,498,138		615			2.710	2.733	MON	16,448	257,450	08/02/2016	09/08/2022
03065T-AG-7	AMERICREDIT AUTO RECEIVABLES AMCAR 2016-4 D			4	2FE	39,992,108	98.8850	39,554,116	40,000,000	39,993,678		1,271			2.740	2.762	MON	70,022	1,096,000	10/05/2016	11/08/2022
03066D-AG-1	AMERICREDIT AUTO RECEIVABLES AMERICREDIT AUTO REC	0		4	2FE	4,998,554	101.7940	5,089,715	5,000,000	4,999,044		329			3.650	3.685	MON	11,660	182,500	04/05/2016	05/09/2022
03766K-AA-1	APOLLO AVIATION SEC EQUITY APOLLO AVIATION SEC EQUITY	0		4	1FE	4,066,197	101.8890	4,202,925	4,125,000	4,106,889		38,930			4.875	5.122	MON	8,938	201,094	03/31/2016	03/17/2036
03766K-AB-9	APOLLO AVIATION SEC EQUITY APOLLO AVIATION SEC EQUITY	0		4	2FE	808,217	102.7130	847,380	825,000	819,217		10,543			6.500	6.907	MON	2,383	53,625	03/31/2016	03/17/2036
038779-AA-2	ARBYS FUNDING ARBYS FUNDING LLC	0		4	2FE	3,780,000	101.7940	3,847,821	3,780,000	3,780,000					4.969	4.796	JAJO	31,826	187,828	11/06/2015	10/30/2045
04015U-AC-2	ARES CLO LTD ARES 2015-38A B2			4	1FE	8,000,000	99.9540	7,996,318	8,000,000	8,000,000					3.840	4.193	JAJO	60,587	307,200	11/19/2015	01/20/2027
04015U-AD-0	ARES CLO LTD ARES 2015-38A C			4	1FE	18,872,700	101.5620	19,296,848	19,000,000	18,554,614		21,773			4.513	3.612	JAJO	173,861	817,521	11/19/2015	01/20/2027
04015W-AJ-3	ARES CLO LTD ARES 2016-39A C			4	1FE	8,000,000	99.9830	7,998,658	8,000,000	8,000,000					4.104	3.392	JAJO	68,398	311,633	06/22/2016	07/18/2028
04248N-AA-1	ARMY HAWAII FAMILY HSG ARMYHW 5.524 06/15/50			4	1FE	46,930,668	114.4720	44,659,575	39,013,631	46,687,725		(175,155)			5.524	4.050	JD	95,783	2,155,113	07/21/2016	06/15/2050
04281B-AG-2	ARROWPOINT CLO LTD ARROWPOINT CLO LTD	0		4	2FE	5,643,440	100.9250	6,105,963	6,050,000	5,767,807		93,955			6.007	7.503	JAJO	76,727	450,571	05/26/2016	07/15/2028
04365J-AF-6	ASCENTIUM EQUIPMENT REC ACER 2017-1A D			4	2FE	999,745	100.4880	1,004,884	1,000,000	999,784		39			3.800	3.837	MON	2,217	23,117	04/26/2017	01/10/2024
048677-AB-4	ATLANTIC MARINE CORP ATLMAR 5.343 12/01/50			4	1FE	22,368,429	107.0980	25,396,196	23,713,044	22,527,865		24,695			5.343	5.772	JD	105,582	1,266,988	09/16/2010	12/01/2050
048677-AG-3	ATLANTIC MARINE CORP ATLMAR 6.158 12/01/51			4	1FE	5,177,490	113.9080	5,529,530	4,854,383	5,143,792		(5,127)			6.158	5.660	JD	24,911	298,933	09/07/2011	12/01/2051
05178T-AA-9	AURORA MILITARY HOUSING III AURMIL 5.82 07/15/34			4	1FE	16,661,526	109.4460	18,235,419	16,661,526	16,661,526					5.820	5.820	JJ	447,140	969,701	06/28/2011	07/15/2034
05178T-AB-7	AURORA MILITARY HOUSING III AURMIL 6.615 01/15/42			4	1FE	10,000,000	120.6160	12,061,636	10,000,000	10,000,000					6.615	6.615	JJ	305,025	661,500	06/28/2011	01/15/2042
05364C-AJ-1	AVERY AVERY 2015-7A C			4	1FE	9,856,000	100.6970	10,069,723	10,000,000	9,882,150		10,016			4.254	4.537	JAJO	92,162	408,581	11/16/2015	01/15/2028
05377R-CB-8	AESOP FUNDING II LLC AESOP 2015-2A B			4	1FE	23,891,790	101.0790	24,154,939	23,897,000	23,894,163		956			3.420	3.449	MON	24,972	817,277	05/20/2015	12/20/2021
05377R-CP-7	AESOP FUNDING II LLC AVIS BUDGET RENTAL CAR FUNDING	0		4	2FE	3,228,215	100.5030	3,245,837	3,229,583	3,234,525		6,203			4.830	4.832	MON	4,766	155,989	05/24/2016	11/20/2022
05377R-CS-1	AESOP FUNDING II LLC AVIS BUDGET RENTAL CAR	0		4	2FE	3,272,266	96.9780	3,174,406	3,273,333	3,272,410		144			4.150	4.193	MON	4,151	103,769	03/08/2017	09/20/2023
07131R-AG-2	BATTALION CLO LTD SER 13-4A CLASS C	0		4	2FE	2,720,550	100.1050	3,003,150	3,000,000	2,828,764		83,646			4.715	6.579	JAJO	27,896	134,897	01/06/2016	10/22/2025
07131T-AA-1	BATTALION CLO LTD SERIES 13-4A CLASS D	0		4	3FE	1,505,520	100.0900	1,801,620	1,800,000	1,592,335		63,332			5.965	9.216	JAJO	21,175	103,688	01/06/2016	10/22/2025
081331-AB-6	BELVOIR LAND LLC FTBELV 5.03 12/15/25			4	1FE	4,136,232	104.4430	4,374,684	4,188,589	4,163,239		2,742			5.030	5.187	JD	9,364	210,686	01/24/2011	12/15/2025
081331-AD-2	BELVOIR LAND LLC FTBELV 5.27 12/15/47			4	1FE	3,816,995	107.4100	4,672,319	4,350,000	3,863,333		8,393			5.270	6.161	JD	10,189	229,245	07/12/2011	12/15/2047
081331-AE-0	BELVOIR LAND LLC FTBELV 5.3 12/15/35			4	1FE	1,852,939	104.9710	1,790,964	1,706,158	1,841,705		(6,462)			5.300	4.340	JD	4,019	90,426	02/23/2016	12/15/2035
11014P-AC-9	BRISTOL PARK CLO LTD BRIST 2016-1A C			4	1FE	5,000,000	101.6700	5,083,479	5,000,000	5,000,000					3.959	3.978	JAJO	42,341	160,334	11/01/2016	04/15/2029
125634-AN-5	CLIF FUNDING LLC CLI FUNDING LLC	0		4	1FE	2,642,492	99.5390	2,822,369	2,835,435	2,691,098		33,234			3.290	5.114	MON	3,369	93,286	03/30/2016	06/18/2029
125634-AQ-8	CLIF FUNDING LLC CLI FUNDING LLC	0		4	1FE	1,758,366	99.8000	1,871,293	1,875,041	1,788,382		21,132			3.380	4.922	MON	2,289	63,376	08/22/2016	10/18/2029
12563L-AA-5	CLIF FUNDING LLC CLIF FUNDING LLC	0		4	1FE	864,303	99.3500	858,770	864,392	873,616		9,312			4.210	3.903	MON	1,314	36,391	02/04/2016	02/18/2041
12563L-AE-7	CLIF FUNDING LLC CLI FUNDING LLC	0		4	1FE	1,873,716	100.5670	1,884,550	1,873,927	1,874,098		383			3.620	3.645	MON	2,450	37,498	05/24/2017	05/18/2042
126650-BS-8	CVS HEALTH CORP 144A	0		4	2FE	80,434	122.7520	98,734	80,434	80,434					7.507	7.625	MON	352	6,040	12/07/2009	01/10/2032
12803P-AB-4	CAJUN GLOBAL LLC CAJUN GLOBAL LLC	0		4	2FE	3,909,445	101.6060	4,003,284	3,940,000	3,947,563		38,118			0.000	6.410	FMAN		64,025	05/30/2017	08/20/2047
134011-AJ-4	CAMP PENDLETON QUANTICO PENDLE 5.572 10/01/50			4	1FE	30,468,569	111.5920	32,478,907	29,105,000	30,341,294		(24,562)			5.572	5.217	AO	405,433	1,621,731	06/25/2012	10/01/2050
13976A-AH-3	CAPITAL AUTO RECEIVABLES TRST AFIN 2016-3 D			4	1FE	3,999,571	99.1720	3,966,896	4,000,000	3,999,725		123			2.650	2.668	MON	3,239	106,000	09/12/2016	01/22/2024
14069B-AA-2	CAPMARK MILITARY HSG CPMRK 2007-AETC A1			4	1	12,915,012	102.3130	14,600,752	14,270,731	13,017,559		19,937			5.746	6.633	MON	47,833	819,996	05/24/2012	02/10/2052
14069E-AA-6	CAPMARK MILITARY HOUSING TRUST CPMRK 2007-ACC A1			4	1FE	37,539,037	121.0420	41,324,765	34,140,946	37,441,171		(59,711)			6.084	5.370	MON	121,166	2,077,137	04/29/2016	07/10/2052
14310D-BA-4	CARLYLE GLOBAL MARKET STRATEGI SERIES 20132A CLASS DR			4	2FE	11,400,000	99.8650	11,384,592	11,400,000	11,400,000					3.850	2.439	JAJO	30,479		11/20/2017	01/18/2029
14310G-AW-0	CARLYLE GLOBAL MARKET STRATEGI SERIES 20133A CLASS CR			4	2FE	8,500,000	99.5930	8,465,423	8,500,000	8,500,000					3.860	2.467	JAJO	23,696		11/13/2017	10/15/2030
14312E-AE-3	CARLYLE GROUP MARKET STRATEGIE CGMS 2012-3A BR			4	1FE	10,500,000	100.8560	10,589,885	10,500,000	10,500,000					3.854	3.872	JAJO	86,552	384,476	08/18/2016	10/14/2028
14315B-AG-1	CARLYLE GLOBAL MARKET STRATEGI SERIES 20174A CLASS C			4	2FE	19,000,000	99.7470	18,951,881	19,000,000	19,000,000					2.800	2.809	JAJO	47,289		10/13/2017	01/15/2030
14315C-AA-2	CARLYLE GLOBAL MARKET STRATEGI SERIES 20174A CLASS D			4	3FE	5,500,000	99.6180	5,479,013	5,500,000	5,500,000					6.150	6.195	JAJO	30,067		10/13/2017	01/15/2030
14855J-AB-1	CASTLE LAKE CASTLE LAKE AIRCRAFT	0		4	1FE	6,015,871	99.0000	5,957,456	6,017,633	6,039,150		23,266			4.450	4.397	MON	11,902	267,785	08/01/2016	08/15/2041
14855J-AC-9	CASTLE LAKE CASTLE LAKE AIRCRAFT	0		4	2FE	3,788,434	100.0000	3,791,033	3,791,033	3,807,808		19,356			6.150	6.125	MON	10,362	233,149	08/01/2016	08/15/2041
14855T-AA-1	CASTLELAKE AIRCRAFT CLAST 2015-1A A	0		4	1FE	2,624,082	100.6260	2,640,561	2,624,142	2,649,769		25,685			4.703	4.387	MON	5,485	123,413	12/10/2015	12/15/2040
15137K-AC-3	CENT CLO LP CECLO 2015-24A B			4	1FE	15,272,875	101.0830	15,415,087	15,250,000	15,269,805		(2,037)			4.109	4.098	JAJO	134,033	592,247	08/05/2016	10/15/2026
15672G-AA-7	CERBERUS ONSHORE CERBERUS ONSHORE II CLO	0		4	1FE	1,496,003	100.1200	1,497,799	1,496,003	1,496,003					3.503	3.137	JAJO	11,355	54,869	08/11/2016	09/07/2026
15672G-AG-4	CERBERUS ONSHORE CERBERUSONSHORE II CLO LLC	0		4	1FE	3,051,000	101.1600	3,086,392	3,051,000	3,051,000					3.803	3.938	JAJO	25,142	122,060	08/11/2016	09/07/2026
15672G-AL-3	CERBERUS ONSHORE	0		4	1FE	2,646,000	101.0100	2,672,725	2,646,000	2,646,000					4.503	4.929	JAJO	25,818	126,643	08/11/2016	09/07/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
15672G-AN-9	CERBERUS ONSHORE CERBERUS ONSHORE II CLO LLC	0		4	1FE	3,600,167	101.1000	3,685,095	3,645,000	3,643,959		61,887			5.203	5.943	JAJO	41,093	203,091	08/11/2016	09/07/2026
15672G-AQ-2	CERBERUS ONSHORE CERBERUS ONSHORE II CLO LLC	0		4	2FE	2,106,000	101.1700	2,185,272	2,160,000	2,121,715		30,842			6.853	7.887	JAJO	32,074	160,346	08/11/2016	09/07/2026
165183-AP-9	CHESAPEAKE FUNDING II LLC CHESAPEAKE FUNDING II LLC			4	2FE	2,499,566	100.7460	2,518,639	2,500,000	2,499,639		73			3.710	3.744	MON	4,122	50,240	05/23/2017	07/15/2029
17119B-AG-2	CHRYSLER CAPITAL AUTO REC TRUS CCART 2016-BA D			4	2FE	14,497,439	99.5720	14,437,975	14,500,000	14,497,880		347			3.510	3.541	MON	22,620	508,950	10/26/2016	09/15/2023
210795-QB-9	CONTINENTAL AIRLINES UAL 4 10/29/24			4	1FE	9,638,992	103.8950	9,941,908	9,569,216	9,613,612		(4,654)			4.000	3.902	AO	65,921	382,769	09/20/2012	10/29/2024
21079N-AA-9	CONTINENTAL AIRLINES UAL 5.983 04/19/22			4	1FE	8,905,935	108.7500	9,773,163	8,986,816	8,950,031		7,732			5.983	6.119	AO	107,536	537,681	03/30/2010	04/19/2022
210805-BU-0	CONTINENTAL AIRLINES UAL 6.9 01/02/18			4	1FE	30,842	100.0000	30,279	30,279	30,280		(33)			6.900	6.392	JJ	1,039	2,186	03/29/2010	01/02/2018
233046-AD-3	DB MASTER FINANCE LLC DNKN 2015-1A A2II			4	2FE	4,931,639	101.9900	4,959,282	4,862,500	4,907,368		(9,606)			3.980	3.750	FMAN	22,041	193,527	05/19/2015	02/20/2022
233046-AE-1	DB MASTER FINANCE LLC DB MASTER FINANCE LLC	0		4	2FE	1,200,000	100.7770	1,209,324	1,200,000	1,200,000					3.629	3.645	FMAN	8,226		10/23/2017	11/20/2047
233046-AF-8	DB MASTER FINANCE LLC DB MASTER FINANCE LLC	0		4	2FE	2,000,000	102.2850	2,045,700	2,000,000	2,000,000					4.030	4.050	FMAN	15,224		10/23/2017	11/20/2047
24703F-AF-3	DELL EQUIPMENT FINANCE TRUST DEFT 2017-1 D			4	2FE	3,149,568	99.9730	3,149,144	3,150,000	3,149,661		93			3.440	3.470	MON	2,709	68,929	04/25/2017	04/24/2023
247361-ZH-4	DELTA AIR LINES SERIES 2010-2A	0		4	1FE	148,690	102.6700	151,394	147,456	147,695		(184)			4.950	4.773	MN	770	7,299	11/15/2010	05/23/2019
247367-BH-7	DELTA AIR LINES DAL 6.821 08/10/22			4	1FE	6,724,204	113.2170	7,675,994	6,779,896	6,749,557		7,389			6.821	6.946	FA	181,129	491,896	08/20/2010	08/10/2022
247367-BH-7	DELTA AIR LINES DAL 6.821 08/10/22	0		4	1FE	150,005	113.2170	164,486	145,283	147,800		(3,458)			6.821	6.946	FA	3,881	(19,244)	08/20/2010	08/10/2022
24736V-AA-0	DELTA AIR LINES DAL 6.2 07/02/18			4	1FE	1,959,811	102.1430	2,001,802	1,959,811	1,959,811					6.200	6.200	JJ	60,417	121,508	06/28/2010	07/02/2018
25755T-AH-3	DOMINOS PIZZA MASTER ISSUER DOMINOS PIZZA MASTER ISSUER LL			4	2FE	20,947,500	102.8420	21,542,759	20,947,500	20,947,500					4.118	4.139	JAJO	158,147	218,597	06/12/2017	07/25/2047
25755T-AH-3	DOMINOS PIZZA MASTER ISSUER DOMINOS PIZZA MASTER ISSUER LL	0		4	2FE	2,992,500	102.8420	3,077,537	2,992,500	2,992,500					4.118	4.139	JAJO	22,592	30,604	06/12/2017	07/25/2047
25820L-AE-8	DORPK 2015 - 1A C DORPK 2015-1A C			4	1FE	12,877,800	100.0630	13,008,199	13,000,000	12,921,290		15,859			4.563	3.664	JAJO	116,980	565,947	01/28/2015	01/20/2027
26207W-AG-0	DRIVE 2015 DRIVE AUTO RECEIVABLES TRUST	0		4	2FE	3,249,498	102.3670	3,326,911	3,250,000	3,249,724		156			4.590	4.638	MON	6,630	149,175	09/23/2015	01/17/2023
26208A-AF-9	DRIVE AUTO RECEIVABLES TRUST DRIVE AUTO REC TRUST	0		4	1FE	2,999,753	100.7730	3,023,199	3,000,000	2,999,895		95			3.190	3.215	MON	4,253	95,700	05/18/2016	07/15/2022
26208A-AG-7	DRIVE AUTO RECEIVABLES TRUST DRIVE 2016-BA D			4	2FE	18,997,137	102.7740	19,527,024	19,000,000	18,517,361		(481,813)			4.530	5.620	MON	38,253	860,700	05/18/2016	08/15/2023
26208A-AG-7	DRIVE AUTO RECEIVABLES TRUST DRIVE 2016-BA D	0		4	2FE	5,999,096	102.7740	6,166,429	6,000,000	5,847,588		(152,151)			4.530	5.620	MON	12,080	271,800	05/18/2016	08/15/2023
26208B-AN-0	DRIVE AUTO REC TRUST DRIVE 2016-CA D			4	2FE	12,197,609	102.7080	12,530,343	12,200,000	12,197,961		343			4.180	4.222	MON	22,665	509,960	11/16/2016	03/15/2024
26208C-AN-8	DRIVE AUTO RECEIVABLES TRUST DRIVE 2017-AA D			4	2FE	19,499,571	102.4960	19,986,730	19,500,000	19,499,573		2			4.160	4.197	MON	36,053	709,800	01/24/2017	05/15/2024
26208D-AF-3	DRIVE AUTO RECIEVABLES TRUST DRIVE 2017-BA D			4	2FE	9,999,745	100.5250	10,052,466	10,000,000	9,999,793		48			3.720	3.750	MON	16,533	264,533	03/21/2017	10/17/2022
26208E-AG-9	DRIVE AUTO RECEIVABLES TRUST DRIVE AUTO RECEIVABLES TRUST			4	2FE	8,999,717	101.9940	9,179,461	9,000,000	8,999,740		24			3.840	3.872	MON	15,360	162,240	06/21/2017	03/15/2023
26208L-AA-6	DRIVEN BRANDS FUNDING LLC	0		4	2FE	14,700,000	103.5850	15,226,966	14,700,000	14,700,000					5.216	5.220	JAJO	151,221	766,752	07/24/2015	07/20/2022
26208L-AB-4	DRIVEN BRANDS FUNDING LLC DRIVEN BRANDS FUNDING LLC	0		4	2FE	6,296,054	106.0510	6,702,423	6,320,000	6,304,400		6,122			6.125	6.236	JAJO	76,345	387,100	05/13/2016	07/20/2046
26244M-AE-2	DRYDEN SR LOAN FUND DRSLF 2016-45A C			4	1FE	9,000,000	100.1410	9,012,726	9,000,000	9,000,000					3.754	3.237	JAJO	72,262	348,661	08/23/2016	07/15/2027
26245C-AG-8	DRYDEN SR LOAN FUND DRSLF 2016-43A C			4	1FE	11,000,000	100.2520	11,027,718	11,000,000	11,000,000					4.063	3.395	JAJO	90,619	483,498	07/15/2016	07/20/2029
268602-AB-5	ELM TRUST MDCP ELM TRUST MDCP	0		4	2FE	6,124,849	100.7190	6,169,027	6,125,000	6,124,879		45			5.535	5.600	MON	10,359	343,727	12/08/2016	06/20/2025
26971H-AB-8	EAGLE 2014-1A A2 EGLE 2014-1A A2			4	1FE	22,866,941	98.8560	22,477,319	22,737,500	22,786,877		(25,456)			4.310	4.207	MON	43,555	979,986	12/16/2014	12/15/2039
30605X-AB-9	FAIRWAY OUTDOOR FUNDING LLC 2012-1 B 144A	0		4	3FE	1,000,000	101.8450	1,018,450	1,000,000	1,000,000					8.835	9.048	MON	3,927	88,350	10/19/2012	10/15/2042
30605Y-AB-7	FLCON 2017-1A FLCON 2017-1 A	0		4	1Z	3,022,072	101.2500	3,059,856	3,022,080	3,027,800		5,728			4.581	4.573	MON	6,153	115,752	02/01/2017	02/15/2042
32057H-AJ-6	FIRST INVESTORS AUTO OWNERS TR FIAOT 2016-2A D			4	2FE	2,249,958	98.7040	2,220,844	2,250,000	2,248,289		(1,641)			3.350	3.301	MON	2,931	75,375	09/12/2016	11/15/2022
32059B-AJ-7	FIRST INV AUTO OWNER TRST FIRST INV AUTO OWNER TRSY			4	2FE	4,399,600	100.0000	4,400,000	4,400,000	4,399,634		34			3.560	3.589	MON	6,962	63,091	07/11/2017	09/15/2023
33843P-AG-1	FLAGSHIP CREDIT AUTO TRUST FCAT 2016-3 C			4	1FE	21,498,955	99.4730	21,386,648	21,500,000	21,499,372		306			2.720	2.737	MON	25,991	584,800	08/03/2016	07/15/2022
33843Q-AG-9	FLAGSHIP CREDIT AUTO TRUST FCAT 2017-1 D			4	2FE	899,947	101.6800	915,124	900,000	899,956		9			4.230	4.269	MON	1,692	33,100	01/26/2017	05/15/2023
33844F-AD-9	FLAGSHIP CREDIT AUTO TRUST FCAT 2016-4 C			4	1FE	10,199,436	99.3350	10,132,204	10,200,000	10,199,564		85			2.710	2.727	MON	12,285	276,420	10/19/2016	11/15/2022
33844F-AE-7	FLAGSHIP CREDIT AUTO TRUST FCAT 2016-4 D			4	2FE	3,749,379	100.4750	3,767,829	3,750,000	3,749,513		93			3.890	3.927	MON	6,483	145,875	10/19/2016	11/15/2022
33844H-AG-8	FLAGSHIP CREDIT AUTO TRUST FLAGSHIP CREDIT AUTO TRUST			4	2FE	3,739,771	99.7550	3,730,830	3,740,000	3,739,809		38			3.620	3.649	MON	6,017	72,959	05/19/2017	07/15/2023
34417M-AA-5	FOCUS 2017-1A A2I FOCUS 2017-1A A2I			4	2FE	9,950,000	101.3440	10,083,704	9,950,000	9,950,000					3.857	3.876	JAJO	65,028	217,471	03/21/2017	04/30/2047
347508-AB-9	FORT KNOX MILITARY HOUSING I-B 144A	0		2	2FE	4,632,057	57.5000	4,330,785	7,531,801	5,970,291		91,900			1.817	5.453	MON	6,463	105,373	08/04/2010	02/15/2052
361863-AA-1	GMACN 2004-BUCK A1 GMACN 2004-BUCK A1			4	1	16,651,743	104.1750	16,839,086	16,164,289	16,670,225		(14,800)			6.033	5.778	MON	56,886	975,199	10/16/2015	08/10/2042
36186V-AA-9	GMACN 2003-CAMP A			4	1Z	41,604,601	112.6230	40,908,569	36,323,504	41,530,879		(73,722)			6.049	4.721	MON	128,171	1,098,583	06/29/2017	12/10/2043
36186X-AD-9	GMAC COMM MTG ASSET CORP GMACN 2012-BLIS A			4	1FE	39,564,543	101.3160	40,090,367	39,569,777	39,564,835		98			5.174	5.231	MON	119,428	2,047,340	11/23/2012	07/10/2050
36186X-AE-7	GMAC COMM MTG ASSET CORP GMACN 2012-BLIS A I/O			4,6	1FE	5,084,375	4.5940	3,206,519		4,539,339		(84,266)			0.576	6.000	MON	23,453	400,831	11/28/2012	07/10/2050
36246M-AU-3	GTP ACQUISITION PARTNERS AMTTOW 3.482 06/16/25				1FE	15,000,000	98.7950	14,819,288	15,000,000	15,000,000					3.482	3.507	MON	23,213	522,300	05/20/2015	06/16/2025
37956A-AA-1	GLOBAL SC FINANCE SRL GLOBAL SC FINANCE SRL	0		4	1FE	4,704,658	101.7720	4,789,735	4,706,344	4,706,196		1,538			3.850	3.882	MON	7,046	121,770	04/19/2017	04/15/2037
38012L-AA-7	GMACN GMACN 2006-NELL A			4	1	4,839,589	93.5310	4,526,532	4,839,589	4,839,589					5.364	5.424	MON	15,143	259,590	12/04/2012	05/10/2051

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
38013A-AB-8	GMACN GMACN 2011-DRUM A			4	1FE	22,361,762	103.4780	23,141,189	22,363,390	22,361,876		29			5.587	5.653	MON	72,884	1,263,212	08/25/2011	05/10/2050
38013A-AC-6	GMACN GMACN 2011-DRUM A IO			4,6	1FE	8,305,818	9.9130	6,618,281		7,229,968		(190,031)			1.013	6.500	MON	39,454	666,757	08/31/2011	05/10/2050
38081E-AA-9	GOLDEN BEAR 2016-1A A GLDN 2016-1A A			4	1FE	7,006,617	102.1200	7,155,157	7,006,617	7,006,617					3.750	3.754	MS	73,715	262,748	06/15/2016	09/20/2047
398079-AQ-6	GREYWOLF CLO LTD GREYWOLF CLO LTD	0		4	1FE	1,200,000	99.9900	1,199,880	1,200,000	1,200,000					3.503	3.518	JAJO	8,992		10/05/2017	10/15/2029
398079-AS-2	GREYWOLF CLO LTD GREYWOLF CLO LTD	0		4	2FE	2,473,750	99.9900	2,499,750	2,500,000	2,474,557		807			4.403	4.633	JAJO	23,546		10/05/2017	10/15/2029
40433J-AA-9	HOOTY 2014-1A A2 HOOTY 2014-1a 2a	0		4	2FE	1,278,028	97.5280	1,367,823	1,402,500	1,293,861		15,833			4.846	7.456	FMAN	7,740	50,974	03/03/2017	08/20/2044
40490B-AG-3	Halcyon Loan Advisors Funding SERIES 20172A CLASS C			4	2FE	10,150,000	99.4940	10,098,663	10,150,000	10,150,000					4.450	0.723	JAJO	57,714		10/10/2017	01/17/2030
411707-AA-0	CKE RESTAURANT'S HOLDINGS INC. HNGRY 2013-1A A2			4	2FE	8,862,415	100.1980	8,879,927	8,862,415	8,862,415					4.474	4.373	MJSD	12,115	410,358	10/04/2016	03/20/2043
411707-AA-0	CKE RESTAURANT'S HOLDINGS INC. HNGRY 2013-1A A2	0		4	2FE	3,743,922	100.1980	3,765,089	3,757,664	3,750,161		4,261			4.474	4.373	MJSD	5,137	154,685	10/04/2016	03/20/2043
419838-AA-5	HAWAIIAN AIRLINES 13-1A HA 3.9 01/15/26			4	1FE	17,573,215	102.1120	18,497,131	18,114,605	17,653,254		31,397			3.900	4.403	JJ	325,761	686,125	08/13/2015	01/15/2026
42770Q-AA-0	HERO 2014-2A HERO 2014-2A A			4	1FE	5,788,444	102.3870	5,930,640	5,792,387	5,788,602		169			3.990	3.999	MS	64,841	227,949	10/17/2014	09/21/2040
42770W-AA-7	HERO FUNDING TRUST HERO 2016-2A A			4	1FE	4,229,429	101.6250	4,299,565	4,230,815	4,273,313		77			3.750	3.760	MON	4,848	163,301	05/26/2016	09/20/2041
428041-BA-4	HERTZ FLEET LEASE FUNDING LLC HFLF 2017-1 D			4	2FE	1,999,810	99.1360	1,982,712	2,000,000	2,000,609		799			3.690	3.704	MON	4,305	46,125	04/18/2017	04/10/2031
42806D-AJ-8	HERTZ HERTZ 2015-3A B			4	1FE	22,997,762	99.4680	22,877,560	23,000,000	23,023,079		(7,888)			3.710	3.700	MON	14,222	853,300	09/30/2015	09/25/2021
42806D-AZ-2	HERTZ HERTZ 2016-3A B	0		4	1FE	3,499,909	99.5120	3,482,934	3,500,000	3,497,321		(2,609)			3.110	3.181	MON	1,814	108,850	06/01/2016	07/25/2020
42806D-BA-6	HERTZ HERTZ 2016-3A C	0		4	2FE	1,999,420	100.0470	2,000,930	2,000,000	1,997,537		(1,974)			4.430	4.554	MON	1,477	88,600	06/01/2016	07/25/2020
42806D-BE-8	HERTZ HERTZ 2016-4A C	0		4	2FE	3,749,580	100.3350	3,762,570	3,750,000	3,744,010		(6,102)			5.060	5.164	MON	3,163	189,750	06/01/2016	07/25/2022
44330B-AP-9	Highbridge Loan Management Ltd SERIES 20132RR CLASS B			4	1FE	1,411,388	92.5500	1,411,388	1,525,000	1,410,693		(694)			3.263	3.299	JAJO	10,089		10/18/2017	10/21/2029
44330B-AR-5	Highbridge Loan Management Ltd SERIES 20132RR CLASS C			4	2FE	1,587,680	99.2300	1,587,680	1,600,000	1,596,971		9,291			0.000	2.898	JAJO			10/18/2017	10/21/2029
45112A-AA-5	ICONX ICONX 2012-1A A			4	3FE	10,125,515	92.5930	9,375,499	10,125,515	10,125,515					4.229	4.250	JAJO	78,505	434,771	11/16/2012	01/25/2043
45804C-AA-4	RIVERMONT INC 2006-3 144A	0		4	4FE	10,192,000	79.0000	13,983,000	17,700,000	12,207,640		267,156			3.361	8.426	MON	51,223	551,439	05/13/2013	12/26/2050
46033#-AA-8	INTERNATIONAL SPEEDWAY LEASE BACKED TRUST 2008			2	1FE	12,158,934	115.2460	14,012,685	12,158,934	12,158,934					6.250	6.330	MON	63,328	759,929	07/14/2008	12/01/2034
46616Y-AC-8	321 HENDERSON RECEIVABLES LLC 2012-2A B 144A	0		4	2FE	3,602,868	110.8200	3,995,509	3,605,401	3,655,460		52,532			6.770	6.629	MON	10,848	244,086	07/18/2012	10/17/2061
46620J-AA-9	321 HENDERSON RECEIVABLES LLC 321 HENDERSON REC LLC	0		4	1FE	1,983,802	102.7800	2,040,529	1,985,333	1,983,901		99			3.990	4.032	MON	3,521	57,871	03/15/2017	08/15/2062
47232X-AA-6	JEFFERIES MILITARY HOUSING JMHT 2010-SILL A			4	1FE	13,979,509	116.0270	16,028,703	13,814,632	13,963,828		(2,801)			6.730	6.789	MON	54,234	932,594	05/26/2010	06/10/2055
47232X-AA-6	JEFFERIES MILITARY HOUSING JMHT 2010-SILL A	0		4	1FE	3,862,701	116.0270	4,579,629	3,947,038	3,870,500		1,817			6.730	6.789	MON	15,495	262,766	05/26/2010	06/10/2055
47760Q-AA-1	JIMMY 2017-1A 2AI JIMMY 2017-1A A2I			4	2FE	7,980,000	100.3860	8,010,821	7,980,000	7,980,000					3.610	3.626	JAJO	50,414	90,424	06/27/2017	07/30/2047
48239#-AC-4	KBCM CTL PASS THRU TR /ERIE MEDICAL/ST. VINCENT HOSP			4	3	5,061,111	106.6960	5,400,003	5,061,111	5,061,111					6.000	6.076	MON	13,496	303,667	04/02/2007	03/15/2032
48239#-AE-0	KBCM CTL PASS THRU TR /RIVERSIDE HEALTH SYSTEMS LN 1			4	1	7,670,827	116.6240	8,946,025	7,670,827	7,670,827					6.320	6.404	MON	21,547	487,378	10/17/2007	10/15/2032
48239#-AF-7	KBCM CTL PASS THRU TR /RIVERSIDE HEALTH SYSTEM LN 3			4	1	4,111,932	115.4630	4,747,760	4,111,932	4,111,932					6.260	6.342	MON	11,440	257,407	10/17/2007	10/15/2032
48239#-AG-5	KBCM CTL PASS THRU TR /RIVERSIDE CAMPUS MOB LLC			4	1	2,929,609	121.2780	3,552,972	2,929,609	2,929,609					6.970	7.072	MON	9,075	205,396	06/03/2008	06/15/2034
48250V-AN-7	KKR FIN CLO LTD KKR FINANCIAL CLO LTD	0		4	1FE	1,995,000	100.1000	2,002,000	2,000,000	2,018,204		22,885			4.623	4.949	JAJO	19,768	87,985	04/20/2016	01/16/2028
48250W-AE-5	KKRCLO TRUST KKR CLO TRUST	0		4	1FE	4,727,202	101.0700	4,790,718	4,740,000	4,778,833		50,222			4.567	5.010	JAJO	45,690	268,750	05/31/2016	07/15/2028
48250W-AF-2	KKRCLO TRUST KKR FINANCIAL CLO	0		4	2FE	5,489,100	101.0300	5,758,710	5,700,000	5,496,551		(8,625)			5.707	6.970	JAJO	70,469	409,098	05/31/2016	07/15/2028
50543L-AA-0	LABRADOR AVIATION FINANCE LTD LABRADOR AVIATION FINANCE LTD	0		4	1FE	8,504,640	101.7670	8,826,141	8,672,917	8,531,895		25,403			4.300	4.729	MON	16,575	372,936	12/08/2016	01/15/2042
52177R-AH-1	LEAF II RECEIVABLES FUNDING LL LEAF II RECEIVABLE FUNDING LLC			4	2FE	999,681	100.1670	1,001,669	1,000,000	999,719		38			4.470	4.520	MON	1,987	24,958	05/17/2017	07/15/2022
553894-AB-2	MVW OWNER TRUST MVWOT 2016-1A B			4	2FE	1,959,588	96.9830	1,901,016	1,960,158	1,959,632		30			2.640	2.658	MON	1,581	51,748	08/02/2016	12/20/2033
561278-AA-6	MALON D MIMMS FAMILY LP			4	2FE	2,198,880	104.0000	2,286,836	2,198,880	2,198,880					6.560	6.650	MON	12,421	145,306	09/05/2008	09/05/2033
57165L-AB-0	MARRIOTT VACATION CLUB OWNR TR MVCOT 2010-1A B			4	2FE	423,635	99.9320	423,433	423,721	423,641		22			4.520	4.558	MON	585	19,152	11/08/2010	10/20/2032
59524E-AB-8	MID-ATLANTIC MILITARY CO MIDATL 5.24 08/01/50			4	1FE	14,148,694	109.0290	18,173,858	16,668,853	14,415,466		37,195			5.240	6.466	FA	363,937	873,448	09/15/2011	08/01/2050
62953J-AE-5	NXT CAPITAL CLO LLC NXT CAPITAL CLO LLC	0		4	1FE	720,000	100.0000	720,000	720,000	720,000					3.865	3.883	JAJO	5,643		10/06/2017	10/20/2029
62953J-AG-0	NXT CAPITAL CLO LLC NXT CAPITAL CLO LLC	0		4	2FE	1,140,000	100.0000	1,140,000	1,140,000	1,140,000					5.265	5.299	JAJO	12,170		10/06/2017	10/20/2029
667294-AM-4	NORTHWEST AIRLINES DAL 7.575 03/01/19			4	1FE	1,549,540	101.9870	1,487,365	1,458,391	1,477,661		(15,586)			7.575	6.370	MS	36,824	110,473	09/20/2010	03/01/2019
668457-AA-2	NORTHWIND HOLDINGS LLC 2007-1A A1 144A	0		4	1FE	5,533,371	95.2500	6,396,395	6,715,375	6,210,950		373,129			2.261	6.135	MJSD	13,073	129,795	03/16/2016	12/01/2037
66859T-AG-4	NORTHWOODS CAPITAL LTD NORTHWOODS CAPITAL LTD	0		4	2FE	1,485,000	100.1000	1,501,500	1,500,000	1,495,467		10,467			5.363	5.899	FMAN	11,173	76,708	01/06/2017	11/12/2025
67085K-AA-0	OFFUTT AFB AMERICA FIRST OFFUTT 5.46 09/01/50			4	2FE	29,694,295	102.4390	29,457,925	28,756,657	29,667,004		(19,721)			5.460	5.186	MS	523,371	1,565,808	11/30/2016	09/01/2050
67097Q-AJ-4	OCP CLO LTD SERIES 201714A CLASS C			4	2FE	23,500,000	99.8930	23,474,970	23,500,000	23,500,000					2.600	2.608	FMAN	22,064		11/16/2017	11/20/2030
67102S-AE-4	OCP CLO LTD OCP CLO LTD	0		4	1FE	3,375,781	100.0540	3,626,958	3,625,000	3,473,881		67,008			4.058	5.490	JAJO	27,377	138,897	03/15/2016	04/26/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
67110D-AW-7	OCP CLO LTD OCP CLO LTD			4	2FE	15,000,000	99.6490	14,947,280	15,000,000	15,000,000					5.021	5.000	JAJO	140,160	159,258	07/25/2017	10/26/2030
675922-AN-8	Octagon Investment Partners 34 SERIES 20171A CLASS D			4	2FE	3,240,000	99.7490	3,231,865	3,240,000	3,240,000					2.500	2.508	JAJO	4,050		11/08/2017	01/20/2030
677071-AN-2	OHANA MILITARY COMM LLC OHANA 5.558 10/01/36			4	1FE	7,491,592	111.9310	7,745,659	6,920,000	7,384,286		(22,103)			5.558	4.898	AO	96,153	384,614	08/13/2012	10/01/2036
677071-AU-6	OHANA MILITARY COMM LLC OHANA 6 10/01/51			4	1FE	38,073,093	119.1070	40,653,103	34,131,694	37,917,431		(72,658)			6.000	5.113	AO	511,975	2,047,902	11/16/2015	10/01/2051
68267A-AB-8	ONEMAIN DIRECT AUTO REC ODART 2016-1A B			4	1FE	3,999,913	100.2670	4,010,691	4,000,000	3,999,968		41			2.760	2.777	MON	4,907	110,400	07/12/2016	05/15/2021
68268E-AA-1	ONEMAIN FINANCIAL ONEMAIN FINANCIAL ISSUANCE TRU	0		4	1FE	1,399,410	100.6360	1,408,907	1,400,000	1,407,614		8,042			3.190	3.664	MON	1,613	44,660	04/19/2016	03/18/2026
68268E-AB-9	ONEMAIN FINANCIAL ONEMAIN FINANCIAL	0		4	2FE	4,962,049	101.0780	5,265,679	5,209,500	5,069,637		91,103			3.850	5.294	MON	7,243	200,566	03/30/2016	03/18/2026
68268G-AA-6	ONEMAIN FINANCIAL ISSUANCE ONEMAIN FINANCIAL ISSUANCE	0		4	1FE	3,162,685	101.6480	3,215,631	3,163,500	3,161,816		(923)			3.660	3.720	MON	4,181	115,784	02/03/2016	02/20/2029
68268G-AB-4	ONEMAIN FINANCIAL ISSUANCE ONEMAIN FINANCIAL ISSUANCE TRT	0		4	1FE	1,669,720	102.9630	1,719,479	1,670,000	1,668,767		(972)			4.570	4.642	MON	2,756	76,319	02/03/2016	02/20/2029
68268H-AA-4	ONEMAIN FINANCIAL ISSUANCE ONEMAIN FINANCIAL ISSUANCE TRS	0		4	1FE	47,662,157	102.7110	49,198,425	47,900,000	47,682,733		11,560			3.830	3.986	MON	66,248	1,834,570	06/02/2016	06/18/2031
68268H-AB-2	ONEMAIN FINANCIAL ISSUANCE ONEMAIN FINANCIAL ISSUANCE TRS	0		4	1FE	9,446,885	98.6910	9,375,664	9,500,000	9,444,942		(3,810)			5.610	5.813	MON	19,245	532,950	06/02/2016	06/18/2031
68268H-AC-0	ONEMAIN FINANCIAL ISSUANCE ONEMAIN FIN ISSUANCE TRUST	0		4	2FE	7,499,075	97.7830	7,333,695	7,500,000	7,486,519		(12,615)			6.860	7.000	MON	18,579	514,500	06/02/2016	06/18/2031
69403W-AC-1	PACIFIC BEACON LLC PACBEA 5.508 07/15/36			4	1FE	19,816,000	111.2890	22,257,772	20,000,000	19,853,755		6,708			5.508	5.584	JJ	504,900	1,101,600	09/07/2011	07/15/2036
724060-AA-6	PIPELINE FUNDING CO NEE 7 1/2 01/15/30			2	2FE	8,085,022	123.4940	8,939,731	7,239,000	7,843,431		(33,538)			7.500	6.347	JJ	250,349	542,925	09/30/2010	01/15/2030
74981H-CJ-7	RACE POINT CLO LTD RACEPOINT CLO LTD			4	2FE	19,762,500	100.7460	19,909,912	19,762,500	19,762,500					4.554	4.580	JAJO	192,492	61,807	08/28/2017	10/15/2030
783478-AB-2	RUTTENBERG FAMILY LP /WALGREENS			4	2FE	2,313,763	100.0000	2,313,763	2,313,763	2,313,763					6.520	6.587	MON	7,124	152,953	02/04/2004	02/15/2029
78403D-AK-6	SBA TOWER TRUST SBA TOWER TRUST	0		4	1FE	9,000,000	99.3150	8,938,350	9,000,000	9,000,000					2.877	3.392	MON	11,508	258,930	06/21/2016	07/15/2021
78443C-CV-4	SLM STUDENT LOAN TRUST SLM STUDENT LOAN TRUST	0		4	1FE	3,836,885	89.6900	4,746,634	5,292,255	3,912,621		79,147			1.878	5.741	MJSD	4,695	78,111	04/13/2016	12/15/2039
78469P-AC-8	SOCIAL PROFESSIONAL LN PRGRM SOCIAL PROFESSIONAL LN PRGRM	0		4	1FE	2,531,715	99.6630	2,612,601	2,621,443	2,571,515		27,175			3.570	4.276	MON	1,560	93,484	02/26/2016	01/26/2038
797426-AG-8	SAN DIEGO FAMILY HOUSING SDFMHO 5.9405 07/01/48			4	1FE	5,113,490	114.3530	5,358,595	4,686,030	5,065,287		(8,459)			5.941	5.238	JJ	139,187	168,257	02/10/2012	07/01/2048
80284R-AG-4	SANTANDER DRIVE AUTO RECEIVABL SDART 2016-3 D			4	2FE	35,488,793	99.9140	35,469,335	35,500,000	35,491,120		1,846			2.800	2.827	MON	44,178	994,000	10/04/2016	08/15/2022
82652W-AB-4	SIERRA RECEIVABLES SRFC 2016-2A B			4	2FE	3,812,825	99.1550	3,780,802	3,813,040	3,812,845		18			2.780	2.798	MON	3,239	106,002	07/11/2016	07/20/2033
82652X-AB-2	SRFC -2016-1A B SRFC 2016-1A B			4	2FE	5,424,154	100.0320	5,427,135	5,425,384	5,435,867		(999)			3.670	3.615	MON	6,084	199,112	03/15/2016	03/21/2033
834017-AC-9	SOCIAL PROFESSIONAL LOAN PGM SOCIAL PREFESSIONAL LOAN PGM	0		4	1FE	2,360,965	100.3190	2,417,995	2,410,301	2,388,496		20,405			3.520	3.808	MON	1,414	84,843	04/20/2016	03/25/2036
83546D-AD-0	SONIC CAPITAL LLC SONIC 2016-1A A2			4	2FE	16,692,893	101.4600	16,895,403	16,652,292	16,684,386		(4,190)			4.472	4.488	MON	22,754	744,691	12/02/2016	05/20/2046
83546D-AD-0	SONIC CAPITAL LLC SONIC 2016-1A A2	0		4	2FE	6,290,680	101.4600	6,388,311	6,296,389	6,291,677		975			4.472	4.488	MON	8,604	281,574	12/02/2016	05/20/2046
83609J-AG-4	SOUND POINT CLO SOUND POINT CLO	0		4	1FE	3,465,000	100.8500	3,529,750	3,500,000	3,507,120		39,573			4.565	5.041	JAJO	32,397	152,370	04/25/2016	07/20/2028
85022W-AA-2	SPRINGCASTLE SPV SCFT 2016-AA A			4	1FE	14,847,726	100.5510	14,930,106	14,848,295	14,914,952		67,449			3.050	2.897	MON	7,548	545,163	09/16/2016	04/25/2029
85022W-AA-2	SPRINGCASTLE SPV SCFT 2016-AA A	0		4	1FE	8,098,760	100.5510	8,143,694	8,099,070	8,135,429		36,445			3.050	2.897	MON	4,117	154,732	09/16/2016	04/25/2029
85172M-AB-0	SPRINGFIELD FUNDING TRUST SPRINGFIELD FUNDING TRUST	0		4	1FE	4,536,914	100.5360	4,524,102	4,500,000	4,531,934		(4,980)			3.800	3.628	MON	7,600	114,000	05/03/2017	05/15/2028
85172P-AC-1	SPRINGLEAF FUNDING TRUST SPRINGIIAF FUNDING TRUST			4	2FE	3,376,161	100.5750	3,396,433	3,377,000	3,376,255		94			3.860	3.897	MON	5,793	60,469	06/21/2017	07/15/2030
86213C-AB-1	STORE MASTER FUNDING LLC STR 1 STORE MASTER FUNDING LLC STR_1	0		4	1FE	2,068,033	102.1880	2,082,036	2,037,467	2,065,018		(2,293)			4.170	3.985	MON	2,596	84,962	09/28/2016	04/20/2045
863110-20-4	STRUCT REP ASSET-BKD TST STRATS-US-04-6				3FE	331,849	100.5000	379,890	378,000	339,919		1,212			6.375	7.466	JD	1,071	24,098	05/15/2009	12/15/2033
86359K-AB-7	STRUCTURED RECEIVABLES FINANCE SFS 2005-A B			4	1FE	2,330,037	104.2200	2,383,671	2,287,153	2,296,649		(3,221)			6.948	6.737	MON	7,063	158,911	06/19/2007	05/15/2025
87165V-AD-1	SYMP 2015-16A C SYMP 2015-16A C			4	1FE	11,911,200	100.5470	12,065,630	12,000,000	11,929,805		12,487			4.109	3.135	JAJO	105,469	466,031	07/01/2015	07/15/2028
87229W-AD-3	TCI - SYMPHONY CLO TSYMP 2016-1A C1			4	1FE	6,250,000	100.0250	6,251,534	6,250,000	6,250,000					3.759	3.259	JAJO	52,203	229,853	09/08/2016	10/13/2029
87244C-AG-1	TIAA CHURCHILL MD MKT CLO TIAA CHURCHILL MID MKT CLO	0		4	2FE	5,064,157	100.6720	5,285,280	5,250,000	5,132,327		60,627			6.765	7.781	JAJO	72,017	389,291	08/25/2016	10/20/2028
87247U-BA-0	TICP CLO LTD TICP CLO LTD	0		4	2FE	3,913,000	100.0000	3,913,000	3,913,000	3,913,000					5.015	5.430	JAJO	39,791	102,195	03/20/2017	01/20/2027
87247U-BC-6	TICP CLO LTD TCIP CLO LTD	0		4	2FE	2,087,000	100.0000	2,087,000	2,087,000	2,087,000					5.015	5.430	JAJO	21,222	54,506	03/20/2017	01/20/2027
87271L-AG-7	TEACHERS INSURANCE & ANNUITY TEACHERS INSURANCE & ANNUITY	0		4	2FE	2,896,113	101.7730	3,053,190	3,000,000	2,941,607		39,725			6.565	7.516	JAJO	39,936	191,436	06/03/2016	07/20/2028
87342R-AA-2	BELL 2016-1A TACO BELL FUNDING	0		4	2FE	1,975,000	101.5640	2,005,885	1,975,000	1,975,000					3.832	3.837	FMAN	7,568	75,682	05/04/2016	05/25/2046
87342R-AB-0	BELL 2016-1A TACO BELL FUNDING	0		4	2FE	2,765,000	103.3060	2,856,403	2,765,000	2,765,000					4.377	4.391	FMAN	12,102	121,024	05/04/2016	05/25/2046
87342R-AC-8	BELL 2016-1A BELL 2016-1A A23			4	2FE	28,637,500	107.0880	30,667,237	28,637,500	28,637,500					4.970	5.018	FMAN	142,328	1,432,292	05/04/2016	05/25/2046
87342R-AC-8	BELL 2016-1A BELL 2016-1A A23	0		4	2FE	8,472,750	107.0880	9,073,272	8,472,750	8,472,750					4.970	5.018	FMAN	42,110	412,087	05/04/2016	05/25/2046
87407P-AR-1	TAL ADVANTAGE LLC TAL ADVANTAGE LLC	0		4	1FE	1,506,227	98.7120	1,531,079	1,551,063	1,517,805		10,092			3.270	3.979	MON	1,550	52,659	08/31/2016	11/21/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
87407P-AT-7	TAL ADVANTAGE LLC TAL ADVANTAGE LLC	0		4	2FE	1,306,061	96.3640	1,333,028	1,383,333	1,320,211		11,270			4.150	5.712	MON	1,754	57,408	08/24/2016	11/21/2039
88606W-AA-0	THUNDERBOLT AIRCRAFT LEASE LTD THUNDERBOLT AIRCRAFT LEASE LTD	0		4	1FE	1,437,439	102.7100	1,476,453	1,437,500	1,437,722		283			4.212	4.245	MON	2,691	37,338	04/25/2017	05/17/2032
886313-AA-3	TIAA CHURCHILL MID MKT CLO TIAA CHURCHILL MID MKT CLO	0		4	3FE	1,932,540	101.9160	2,140,236	2,100,000	1,955,636		16,735			9.365	11.677	JAJO	39,332	216,383	08/25/2016	10/20/2028
88708L-AA-1	TIMBERLAKE FINANCIAL LLC TIMBR A A 144A	0		4	3FE	21,852,142	88.0000	23,971,090	27,239,875	25,000,830		1,667,821			1.854	4.026	MON	5,611	375,892	02/20/2015	06/30/2036
89656F-AB-2	TRINITY RAIL LEASING LP TRL 2012-1A A2			4	1FE	6,500,000	95.9710	6,238,116	6,500,000	6,500,000					3.525	3.551	MON	10,183	229,125	12/12/2012	01/15/2043
89679H-AA-3	TRITON CONTAINER FINANCE LLC TRITON CONTAINER FINANCE LLC	0		4	1FE	3,808,615	99.4670	3,789,018	3,809,310	3,819,277		10,663			3.520	3.484	MON	4,097	68,906	06/07/2017	06/20/2042
89690E-AC-1	TRIP RAIL MASTER FUNDING LLC TRMF 2011-1A A2			2	1FE	20,000,000	108.1960	21,639,154	20,000,000	20,000,000					6.024	6.100	MON	53,547	1,204,800	06/29/2011	07/15/2041
89916#-AA-0	TULAROSA HOLDINGS LLC			4	2FE	807,713	103.0000	831,944	807,713	807,713					6.480	6.568	MON	2,326	52,340	08/21/2008	09/15/2028
90983V-AA-1	MCGUIRE AIR FORCE BASE MCGAFB 5.611 09/15/51			4	1FE	21,832,715	110.9800	24,552,042	22,122,953	21,861,180		7,102			5.611	6.030	MS	365,499	1,250,028	01/04/2012	09/15/2051
90983V-AA-1	MCGUIRE AIR FORCE BASE MCGAFB 5.611 09/15/51	0		4	1FE	13,646,397	110.9800	17,042,632	15,356,496	13,814,408		22,618			5.611	6.030	MS	253,709	852,944	01/04/2012	09/15/2051
91823A-AA-9	VB-S1 ISSUER LLC	0		4	1FE	1,800,000	99.5540	1,791,972	1,800,000	1,800,000					3.065	3.179	MON	2,452	55,170	06/08/2016	06/15/2046
91823A-AC-5	VB-S1 ISSUER LLC VB-S1 ISSUER LLC	0		4	2FE	1,000,000	99.2830	992,827	1,000,000	1,000,000					4.459	4.501	MON	1,982	44,590	06/08/2016	06/15/2046
918290-AB-3	VSE VOI MORTGAGE LLC VSTNA 2016-A B			4	2FE	2,438,159	98.7890	2,409,011	2,438,541	2,441,300		(268)			2.740	2.706	MON	2,042	66,816	09/14/2016	07/20/2033
92535V-AA-0	VERTICAL BRIDGE CC LLC VERTICAL BRIDGE CC LLC	0		4	2FE	4,736,823	100.5250	4,761,861	4,736,992	4,738,000		1,116			5.193	5.241	MON	10,933	246,030	10/12/2016	10/15/2046
92915C-AE-4	VOYA CLO LTD VOYA 2016-1A A2B			4	1FE	5,000,000	100.6540	5,032,676	5,000,000	5,000,000					3.920	4.020	JAJO	38,656	196,000	01/22/2016	01/20/2027
92959#-AA-2	WEC 2008B - DMB- 2 LLC /CVS #8292			4	2FE	1,850,553	101.0000	1,863,842	1,845,388	1,847,344		(281)			7.750	7.842	MON	6,754	145,004	12/15/2001	01/15/2023
92959*-AA-6	WEC 2008B - DMB- 2 LLC /CVS #8296			4	2FE	1,866,140	101.0000	1,879,540	1,860,931	1,862,912		(285)			7.750	7.842	MON	6,810	146,298	12/15/2001	01/15/2023
92961#-AA-8	WEC 2008B - DMB- 2 LLC /CVS #6086			4	2FE	1,113,152	101.0000	1,121,145	1,110,045	1,110,985		(171)			7.750	7.839	MON	4,062	87,223	12/15/2001	01/15/2023
946848-AA-2	WELLS DAIRY COMPANY			4	4	6,090,652	101.3730	6,174,277	6,090,652	6,090,652					6.420	6.506	MON	1,086	391,002	11/01/2005	01/18/2027
95058X-AC-2	WENDYS FUNDING WENDYS FUNDING LLC	0		4	2FE	3,054,340	102.4990	3,131,021	3,054,688	3,055,917		(3,563)			4.497	4.515	MJSD	6,105	137,369	09/15/2016	06/15/2045
95058X-AE-8	WENDYS FUNDING WENDYS FUNDING LLC	0		4	2Z	3,000,000	100.1950	3,005,859	3,000,000	3,000,000					3.884	3.903	MJSD			12/06/2017	03/15/2048
97988Q-AE-4	WOODMONT TRUST WOODMONT TRUST	0		4	1FE	6,000,000	102.7510	6,165,060	6,000,000	6,000,000					4.413	4.923	JAJO	55,158	80,232	05/25/2017	07/18/2028
97988Q-AG-9	WOODMONT TRUST WOODMONT TRUST	0		4	2FE	4,951,400	101.4200	5,071,000	5,000,000	4,968,026		16,626			5.813	6.527	JAJO	60,548	88,443	05/25/2017	07/18/2028
98886M-AE-4	ZAIS CLO 1 LTD ZAIS CLO 1 LTD	0		4	1FE	3,117,500	100.5170	3,457,802	3,440,000	3,218,257		78,852			3.983	5.929	JAJO	29,689	129,422	05/05/2016	04/15/2026
BCC2CS-Q4-5	PROP LIMITED PROP LIMITED	0		4	1Z	12,697,195	101.1900	12,828,067	12,677,208	12,683,137		(14,059)			5.300	5.280	MON	55,991	418,999	07/12/2017	03/15/2042
BCC2CS-Q6-0	PROP LIMITED PROP LIMITED	0		4	2Z	1,794,409	100.1900	1,814,471	1,811,030	1,792,049		(2,360)			6.900	7.275	MON	10,413	103,787	02/09/2017	03/15/2042
BCC2EW-AX-7	HARBOUR AIRCRAFT INV LTD HARBOUR AIRCRAFT INV LTD	0		4	1	331,146	99.3800	331,209	333,274	331,146					4.000	0.000	MON	1,111		12/19/2017	11/15/2037
BCC2EW-AZ-2	HARBOUR AIRCRAFT INV LTD HARBOUR AIRCRAFT INV LTD	0		4	2	233,290	100.0190	233,336	233,292	233,290					4.000	0.000	MON	778		11/07/2017	11/15/2037
000000-00-0	PHILIPS ELECTRONICS/CALITTUM HTCE I C V		D	4	2	7,041,534	103.0250	7,254,541	7,041,534	7,041,534					4.130	4.151	JAJO	72,704	290,815	03/30/2012	04/01/2027
000000-00-0	ROTOR ENGINES SECURITIZATION 2011-1A		C	4	1FE	11,370,686	108.8980	12,382,450	11,370,686	11,370,686					5.750	5.819	MON	29,058	655,700	06/24/2011	06/15/2046
00176C-AU-5	American Money Management Corp SERIES 201312A CLASS DR		D	4	2FE	5,000,000	100.4210	5,021,072	5,000,000	5,000,000					4.080	1.777	FMAN	29,467		11/01/2017	11/10/2030
00178L-AE-9	AMERICAN MONEY MANAGMENT CORP AMERICAN MONEY MANAGEMNET CORP		D	4	2FE	6,500,000	100.4420	6,528,720	6,500,000	6,500,000					4.491	4.516	FMAN	58,204		09/14/2017	11/02/2030
00190Y-AX-3	ARES CLO LTD ARES CLO LTD	0	D	4	2FE	1,000,000	102.5100	1,025,100	1,000,000	1,000,000					5.130	5.723	JAJO	9,263	18,420	06/09/2017	07/28/2029
006278-AN-5	ADAMS MILL CLO LTD	0	D	4	2FE	4,000,000	100.1400	4,005,600	4,000,000	4,000,000					4.853	5.350	JAJO	42,062	95,672	06/06/2017	07/15/2026
020056-AZ-0	ALM LOAN FUNDING SERIES 20125A CLASS CR3		D	4	2FE	10,000,000	100.2540	10,025,410	10,000,000	10,000,000					2.700	2.709	JAJO	56,250		10/04/2017	10/18/2027
03328T-AY-1	ANCHORAGE CAPITAL CLO LTD SERIES 20157A CLASS DR		D	4	2FE	9,000,000	100.4140	9,037,296	9,000,000	9,000,000					4.059	2.771	JAJO	78,139		10/03/2017	10/15/2027
033290-AN-7	ANCHORORAGE CAPITAL CLO LTD ANCHORAGE CAPITAL CLO LTD	0	D	4	1FE	7,000,000	100.2500	7,017,500	7,000,000	7,000,000					3.453	3.749	JAJO	53,718	226,379	09/22/2016	01/13/2027
033290-AS-6	ANCHORORAGE CAPITAL CLO LTD ANCHORAGE CAPITAL CLO LTD	0	D	4	2FE	4,971,000	100.3600	5,018,000	5,000,000	5,008,671		36,603			5.503	5.992	JAJO	61,148	265,623	09/22/2016	01/13/2027
033292-AW-3	ANCHORAGE CAPITAL CLO LTD ANCHORAGE CAPITAL CLO LTD		D	4	2FE	3,500,000	101.6320	3,557,136	3,500,000	3,500,000					4.559	3.023	JAJO	35,456		09/21/2017	10/13/2030
03665A-AB-3	ANTARES CLO ANTARES CLO	0	D	4	1	1,000,000	100.1000	1,001,000	1,000,000	1,000,000					3.115	0.000	JAJO	1,557		12/14/2017	01/20/2030
03665A-AC-1	ANTARES CLO ANTARES CLO	0	D	4	1	1,000,000	100.1000	1,001,000	1,000,000	1,000,000					3.715	0.000	JAJO	1,857		12/14/2017	01/20/2030
03665A-AD-9	ANTARES CLO SERIES 20172A CLASS D		D	4	2FE	4,500,000	100.0000	4,500,000	4,500,000	4,500,000					3.550	3.098	JAJO	7,988		12/14/2017	01/20/2030
03665A-AD-9	ANTARES CLO SERIES 20172A CLASS D	0	D	4	2FE	1,000,000	100.0000	1,000,000	1,000,000	1,000,000					3.550	3.098	JAJO	1,775		12/14/2017	01/20/2030
03665J-AE-8	ANTARES CLO ANTARES CLO	0	D	4	1FE	6,000,000	100.5000	6,030,000	6,000,000	6,000,000					4.465	4.956	JAJO	54,321	112,020	04/20/2017	07/20/2028
03665J-AG-3	ANTARES CLO ANTARES CLO	0	D	4	2FE	7,800,000	100.5000	8,040,000	8,000,000	7,842,829		42,829			5.565	6.505	JAJO	90,273	187,248	04/20/2017	07/20/2028
03753L-AJ-5	APEX CREDIT CLO LLC APEX CREDIT CLO LLC		D	4	2FE	8,500,000	99.6470	8,469,999	8,500,000	8,500,000					5.158	5.191	MJSD	14,614	95,789	08/25/2017	09/20/2029
03766Y-AA-1	APIDOS CLO SERIES 201728A CLASS D		D	4	3FE	5,000,000	100.0000	5,000,000	5,000,000	5,000,000					5.500	5.216	JAJO	8,403		11/09/2017	01/20/2031
03767C-AE-0	APIDOS CLO SERIES 201728A CLASS C		D	4	2FE	11,875,000	100.0000	11,875,000	11,875,000	11,875,000					2.500	2.379	JAJO	9,071		11/09/2017	01/20/2031
03767J-AD-7	APIDOS CLO APIDOS CLO		D	4	1FE	14,750,000	100.0870	14,762,819	14,750,000	14,750,000					3.703	3.719	JAJO	238,069		06/23/2017	07/17/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
04016D-AE-5	ARES CLO LTD ARES 2016-41A C		D	4	1FE	12,000,000	101.1050	12,132,568	12,000,000	12,000,000					3.959	3.614	JAJO	101,619	371,122	11/29/2016	01/15/2029
04016G-AD-0	ARES CLO LTD ARES 2016-40A B		D	4	1FE	4,800,000	100.4810	4,823,070	4,800,000	4,800,000					3.759	3.294	JAJO	38,594	168,943	09/13/2016	10/15/2027
04016L-AJ-6	ARES 2017-42A D ARES 2017-42A D		D	4	2FE	3,000,000	100.9990	3,029,956	3,000,000	3,000,000					4.711	4.635	JAJO	27,480	84,403	02/21/2017	01/22/2028
04016N-AF-0	ARES CLO LTD ARES CLO LTD		D	4	2FE	11,500,000	101.5430	11,677,420	11,500,000	11,500,000					4.809	4.155	JAJO	200,310		07/14/2017	10/15/2029
04016P-AG-3	ARES CLO LTD ARES 2017-43A D		D	4	2FE	6,993,000	100.7860	7,054,988	7,000,000	7,018,644		25,644			5.099	5.714	JAJO	77,337	153,160	04/04/2017	10/15/2029
04016P-AG-3	ARES CLO LTD ARES 2017-43A D	0	D	4	2FE	4,495,500	100.7860	4,535,350	4,500,000	4,511,985		16,485			5.099	5.714	JAJO	49,717	98,459	04/04/2017	10/15/2029
04016Q-AD-8	ARES CLO LTD ARES CLO LTD		D	4	2FE	6,500,000	99.7930	6,486,516	6,500,000	6,500,000					4.403	3.914	JAJO	70,660		08/30/2017	10/15/2030
04280T-AQ-2	ARROW POINT CLO LTD ARROW POINT CLO LTD	0	D	4	2FE	3,000,000	100.1400	3,004,200	3,000,000	3,000,000					5.007	5.591	JAJO	31,713	74,029	03/23/2017	10/15/2026
04941G-AS-7	ATLAS SENIOR LOAN FUND LTD SERIES 20131A CLASS DR		D	4	2FE	6,800,000	99.5660	6,770,502	6,800,000	6,800,000					4.000	1.747	FMAN	34,000		11/08/2017	11/17/2027
04941K-AM-1	ATLAS SR LOAN FUND LTD ATLAS SR LOAN FUND LTD		D	4	2FE	12,200,000	99.6130	12,152,832	12,200,000	12,200,000					4.716	4.642	FMAN	75,113	143,885	07/18/2017	02/17/2026
04965C-AQ-1	ATRIUM CDO CORP SERIES 12A CLASS DR		D	4	2FE	14,250,000	100.1850	14,276,398	14,250,000	14,250,000					4.200	2.854	JAJO	74,813		11/06/2017	04/22/2027
05363L-AG-8	AVERY 2015-6A C AVERY 2015-6A C		D	4	1FE	15,960,000	101.5730	16,251,725	16,000,000	15,971,432		(26,576)			4.111	3.037	FMAN	100,501	618,075	05/07/2015	08/05/2027
05580H-AS-8	BNPP 2014 BNPP IP CLO LTD		D	4	2FE	8,000,000	99.7540	7,980,286	8,000,000	8,000,000					4.878	4.850	JAJO	68,291	97,291	07/18/2017	10/30/2025
05618P-AG-2	BABSON CLO LTD BABSN 2016-1A B2		D	4	1FE	5,000,000	100.1170	5,005,830	5,000,000	5,000,000					3.820	3.870	JAJO	36,078	191,000	01/22/2016	04/23/2027
056828-AE-6	BAIN CAPITAL CREDIT CLO LTD BCC 2016-2A C		D	4	1FE	19,890,000	100.9320	20,075,335	19,890,000	19,890,000					3.959	3.614	JAJO	168,433	619,009	11/30/2016	01/15/2029
056828-AG-1	BAIN CAPITAL CREDIT CLO LTD BAIN CAPITAL CREDIT CLO	0	D	4	2FE	3,633,300	101.8800	3,738,996	3,670,000	3,661,357		27,935			5.604	6.241	JAJO	43,989	164,511	11/30/2016	01/16/2029
05682Q-AJ-5	BAIN CAPITAL CREDIT CLO LTD BAIN CAPITAL CREDIT CLO LTD		D	4	1FE	2,788,750	100.2790	2,796,527	2,788,750	2,788,750					3.863	3.386	JAJO	47,500		06/13/2017	07/20/2030
05683H-AJ-4	BAIN CAPITAL CREDIT CLO LTD		D	4	2FE	8,000,000	101.7580	8,140,664	8,000,000	8,000,000					4.917	4.947	JAJO	74,308	104,712	09/14/2017	07/25/2030
06759F-AG-1	BABSON CLO LTD SERIES 20152A CLASS DR		D	4	2FE	11,937,500	101.5000	12,116,553	11,937,500	11,937,500					4.313	3.017	JAJO	104,394		10/12/2017	10/20/2030
06760B-AJ-1	BABSON CLO LTD BABSON CLO LTD		D	4	1FE	11,500,000	100.1290	11,514,838	11,500,000	11,500,000					3.754	3.770	JAJO	178,669		06/23/2017	07/18/2029
07132A-BY-8	BATTALION CLO LTD BATTALION CLO LTD	0	D	4	1FE	2,500,000	101.2500	2,531,250	2,500,000	2,500,000					3.963	4.544	JAJO	20,639	32,086	06/05/2017	07/18/2030
07132E-AG-0	BATALLION CLO LTD BATALLION CLO LTD	0	D	4	2FE	1,995,000	100.1080	2,002,154	2,000,000	2,004,940		9,940			5.253	5.771	JAJO	22,764	76,496	03/13/2017	07/15/2028
08179H-AD-2	BENEFIT STREWET PARTNERS CLO L BENEFIT STREET PARTNERS CLO		D	4	2FE	13,500,000	101.0000	13,635,000	13,500,000	13,500,000					4.403	3.931	JAJO	122,192		09/19/2017	10/15/2030
09202N-AU-0	BLACK DIAMOND CLO LTD BLACK DIAMOND CLO LTD		D	4	2FE	13,000,000	100.2460	13,032,000	13,000,000	13,000,000					4.953	4.959	MON	26,831	162,909	07/12/2017	10/17/2026
09626Y-AW-0	BLUEMOUNTAIN CLO LTD SERIES 20132A CLASS DR		D	4	2FE	12,500,000	101.7140	12,714,249	12,500,000	12,500,000					4.259	2.967	JAJO	103,521		10/11/2017	10/22/2030
09629E-AJ-0	BLUEMOUNTAIN CLO LTD BLUEMOUNAIN CLO TD		D	4	2Z	12,500,000	100.8390	12,604,914	12,500,000	12,500,000					4.331	4.351	JAJO	142,857		08/21/2017	10/20/2030
10949*-AD-5	BRIGHTWOOD CAP FUND III BRIGHTWOOD CAP FUND III	0	D	4	1FE	8,666,000	100.0000	8,666,000	8,666,000	8,666,000					6.386	6.797	JAJO	117,474	474,808	11/22/2016	11/16/2028
11042A-AA-2	BRITISH AIRWAYS PLC IAGLN 4 5/8 06/20/24		D	4	1FE	29,313,698	105.6730	30,976,635	29,313,698	29,313,698					4.625	4.652	MJSD	41,426	1,355,759	06/25/2013	06/20/2024
114521-AG-2	BROOKSIDE MILL CLO LTD BSMC 2013-1A C2		D	4	1FE	9,968,000	97.1130	9,711,294	10,000,000	9,987,808		4,540			4.090	4.163	JAJO	84,072	409,000	04/25/2013	04/17/2025
12232K-AE-0	BURNHAM PARK CLO LTD BURNH 2016-1A C		D	4	1FE	13,050,000	100.8630	13,162,665	13,050,000	13,050,000					3.763	3.779	JAJO	99,568	453,875	10/07/2016	10/20/2029
12479L-AA-8	CAL FUNDING II LTD CAI 2012-1A A		D	4	1FE	2,416,146	99.7320	2,410,184	2,416,667	2,416,398		50			3.470	3.500	MON	1,398	83,858	10/10/2012	10/25/2027
12479L-AC-4	CAL FUNDING II LTD CAI 2013-1A A		D	4	1FE	7,349,502	99.2240	7,292,958	7,350,000	7,350,479		(83)			3.350	3.371	MON	2,736	246,225	03/21/2013	03/27/2028
12548J-AG-7	CIFC FUNDING LTD CIFC FUNDING LTD		D	4	1FE	5,000,000	100.0780	5,003,897	5,000,000	5,000,000					3.715	3.276	JAJO	87,868		06/02/2017	07/20/2030
12549A-AS-9	CIFC FUNDING LTD CIFC FUNDING LTD		D	4	2FE	7,500,000	100.3490	7,526,180	7,500,000	7,500,000					4.909	4.897	JAJO	78,751	68,870	07/21/2017	07/16/2030
12549B-AW-8	CIFC FUNDING LTD CIFC FUNDING LTD		D	4	2FE	11,000,000	99.7420	10,971,643	11,000,000	11,000,000					4.604	3.356	JAJO	105,506		09/27/2017	10/18/2030
12551J-AJ-5	CIFC FUNDING LTD CIFC FUNDING LTD		D	4	2FE	6,500,000	100.0000	6,500,000	6,500,000	6,500,000					4.621	4.643	JAJO	86,407		08/14/2017	10/24/2030
12551M-AG-4	CIFC FUNDING LTD SERIES 20175A CLASS C		D	4	2FE	15,000,000	100.0000	15,000,000	15,000,000	15,000,000					2.850	2.859	JAJO	54,625		10/13/2017	11/16/2030
12551N-AA-5	CIFC FUNDING LTD SERIES 20175A CLASS D		D	4	3FE	4,500,000	100.0000	4,500,000	4,500,000	4,500,000					7.450	6.247	JAJO	42,838		10/13/2017	11/16/2030
12551P-AG-7	CIFC FUNDING LTD SERIES 20122RA CLASS C		D	4	2FE	8,500,000	99.7570	8,479,365	8,500,000	8,500,000					2.500	2.507	JAJO	16,528		11/27/2017	01/20/2028
12661K-AG-5	CVP CLO CVP CLO		D	4	2FE	7,880,000	99.4210	7,953,650	8,000,000	7,953,167		73,167			5.513	5.588	JAJO	200,991		07/12/2017	07/20/2030
12805P-AA-4	CAL FUNDING III LTD CAL FUNDING III LTD	0	D	4	1FE	949,893	99.7660	947,776	950,000	949,969		76			3.620	3.648	MON	573	16,144	06/28/2017	06/25/2042
13079W-AG-3	SYMPHONY CLO LTD SYMP 2012-9A CR		D	4	1FE	10,500,000	101.3160	10,638,130	10,500,000	10,500,000					3.804	3.822	JAJO	85,429	375,927	09/30/2016	10/16/2028
13875T-AD-3	CANYON CAPITAL CLO LTD 2006-1A C 144A MIX-CORP LOANS	0	D	4	1FE	3,787,500	99.0400	4,952,000	5,000,000	4,671,786		(146,975)			2.313	5.367	MJSD	5,462	94,582	02/07/2012	12/15/2020
141312-AG-3	Carbone CLO, LTD SERIES 20171A CLASS C		D	4	2FE	9,000,000	99.6070	8,964,617	9,000,000	9,000,000					2.600	2.292	JAJO	8,450		11/06/2017	01/20/2031
14310B-AS-0	CARLYLE GLOBAL MKT STRATEGIES CARLYLE GLOBAL MKT STRATEGIES		D	4	2FE	8,000,000	101.6630	8,133,026	8,000,000	8,000,000					4.763	4.695	FMAN	50,804	95,253	07/25/2017	08/14/2030
14314F-AJ-7	CARLYLE GLOBAL MKT STRATEGIES CARLYLE GRP MKT STRATEGIES		D	4	2Z	11,250,000	101.8990	11,463,679	11,250,000	11,250,000					4.863	4.273	JAJO	229,600		06/23/2017	07/20/2029
14889K-AQ-5	CATAMARAN CLO LTD	0	D	4	1Z	1,500,000	100.0000	1,500,000	1,500,000	1,500,000					3.315	0.000	JAJO	1,519		12/20/2017	04/22/2027
14889K-AU-6	CATAMARAN CLO LTD CATAMARAN CLO LTD	0	D	4	2Z	1,000,000	100.0000	1,000,000	1,000,000	1,000,000					4.165	0.000	JAJO	1,273		12/20/2017	04/22/2027
14942D-AJ-0	CATSKILL PARK CLO LTD CATSK 2017-1A C		D	4	2FE	3,500,000	100.8680	3,530,380	3,500,000	3,500,000					5.065	5.094	JAJO	35,946	74,092	04/27/2017	04/20/2029
15032E-AJ-8	CEDAR FUNDING LTD CEDAR FUNDING LTD		D	4	2FE	1,500,000	100.0000	1,500,000	1,500,000	1,500,000					4.607	4.633	JAJO	21,044		08/09/2017	10/17/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
15672A-AE-2	CERBERUS LOAN FUNDING XVIII LP CERBERUS LOAN FUNDING XVIII LP	0	D	4	1FE	2,000,000	99.9140	1,998,280	2,000,000	2,000,000					4.503	4.826	JAJO	19,514	43,826	03/30/2017	04/15/2027
15672A-AG-7	CERBERUS LOAN FUNDING XVIII LP CERBERUS LN FNDING XVIII LP	0	D	4	2FE	989,493	99.2170	992,170	1,000,000	993,779		4,286			5.603	6.209	JAJO	12,141	27,413	03/30/2017	04/15/2027
15673L-AC-1	CERBERUS	0	D	4	1FE	1,000,000	100.0000	1,000,000	1,000,000	1,000,000					3.253	3.266	JAJO	4,247		10/24/2017	10/15/2027
15673L-AE-7	CERBERUS CERBERUS	0	D	4	1FE	1,000,000	100.0000	1,000,000	1,000,000	1,000,000					3.753	3.270	JAJO	4,900		10/24/2017	10/15/2027
15673L-AG-2	CERBERUS CERBERUS	0	D	4	2FE	500,000	100.0000	500,000	500,000	500,000					5.153	4.472	JAJO	3,364		10/24/2017	10/15/2027
24823B-AN-0	DENALI CAPITAL CLO X LTD DENALI CAPITAL CLO X LTD		D	4	2FE	4,807,000	99.5830	4,786,963	4,807,000	4,807,000					4.521	4.854	JAJO	40,443		09/28/2017	10/26/2027
25211A-AD-1	DEWOLF PARK CLO LTD DEWOLF PARK CLO LTD		D	4	2FE	15,000,000	100.5870	15,088,010	15,000,000	15,000,000					4.509	4.063	JAJO	228,151		08/09/2017	10/15/2030
262431-AF-6	DRYDEN SR LOAN FUND DRYDEN SR LOAN FUND		D	4	2FE	9,000,000	100.6530	9,058,728	9,000,000	9,000,000					4.603	4.177	JAJO	143,270		07/24/2017	07/15/2030
26243E-AD-3	DRYDEN SENIOR LOAN FUND SERIES 201753A CLASS D		D	4	2FE	18,000,000	100.0000	18,000,000	18,000,000	18,000,000					3.880	2.407	JAJO			11/28/2017	01/15/2031
26243G-AA-4	DRYDEN SENIOR LOAN FUND SERIES 201753A CLASS E		D	4	3FE	10,375,000	100.0000	10,375,000	10,375,000	10,375,000					6.780	5.332	JAJO			11/28/2017	01/15/2031
26244G-AC-9	DRYDEN SENIOR LOAN FUND DRSLF 2015-40A C		D	4	1FE	4,000,000	100.4860	4,019,452	4,000,000	4,000,000					4.316	3.188	FMAN	22,538	162,629	07/02/2015	08/15/2028
26244K-AE-6	DRYDEN SR LOAN FUND DRSLF 2015-41A C		D	4	1FE	7,000,000	101.1130	7,077,927	7,000,000	7,000,000					4.309	3.144	JAJO	64,518	285,982	09/17/2015	10/15/2027
26244Q-AC-7	DRYDEN SR LOAN FUND DRYDEN SR LOAN FUND		D	4	1FE	3,550,000	100.4700	3,566,670	3,550,000	3,550,000					3.713	3.729	JAJO	27,458	40,987	05/23/2017	07/18/2030
26244Q-AD-5	DRYDEN SR LOAN FUND DRYDEN		D	4	2FE	2,000,000	100.9530	2,019,068	2,000,000	2,000,000					4.978	5.008	JAJO	20,743	31,253	05/23/2017	07/18/2030
26249B-AW-1	DRYDEN SENIOR LOAN FUND SERIES 201330A CLASS DR		D	4	2FE	18,137,500	99.9630	18,130,873	18,137,500	18,137,500					4.000	2.670	FMAN	94,718		11/07/2017	02/15/2030
26249Q-AJ-7	DRSLF 2015-38A C DRSLF 2015-38A C		D	4	1FE	15,000,000	100.3590	15,053,844	15,000,000	15,000,000					4.259	3.176	JAJO	136,648	605,179	03/25/2015	07/15/2027
26250J-AY-6	DRYDEN SR LOAN FUND DRYDEN SENIOR LOAN FUND		D	4	2FE	11,000,000	100.2170	11,023,890	11,000,000	11,000,000					4.353	4.377	JAJO	102,424		09/27/2017	10/15/2027
26251B-AS-5	DRYDEN SENIOR LOAN FUND		D	4	2FE	10,636,250	101.1040	10,753,632	10,636,250	10,636,250					4.566	4.591	FMAN	63,403	121,366	08/03/2017	08/15/2030
26827E-AE-5	ECAF LTD ECAF LTD 2015	0	D	4	2FE	1,363,112	101.4040	1,403,294	1,383,870	1,372,347		9,066			5.802	6.171	MON	3,569	80,292	12/13/2016	06/15/2040
28622J-AD-9	Elevation CLO Ltd SERIES 20177A CLASS D		D	4	2FE	9,625,000	100.0000	9,625,000	9,625,000	9,625,000					2.900	2.909	JAJO	18,608		10/27/2017	07/15/2030
28622Q-AE-1	Elevation CLO Ltd ELEVATION CLO LTD	0	D	4	1FE	1,000,000	101.2700	1,012,700	1,000,000	1,000,000					3.553	3.569	JAJO	7,304		10/02/2017	10/15/2029
28622Q-AF-8	Elevation CLO Ltd SERIES 20142A CLASS DR		D	4	2FE	9,500,000	101.0230	9,597,144	9,500,000	9,500,000					3.200	3.213	JAJO	62,489		10/02/2017	10/15/2029
28622Q-AF-8	Elevation CLO Ltd SERIES 20142A CLASS DR	0	D	4	2FE	1,000,000	101.0230	1,010,226	1,000,000	1,000,000					3.200	3.213	JAJO	6,578		10/02/2017	10/15/2029
31683T-AD-7	FIGUEROA CLO LTD FIG 2013-1A C	0	D	4	2FE	4,405,625	100.0000	4,750,000	4,750,000	4,521,642		104,908			5.104	6.965	FMAN	27,593	228,734	08/01/2016	03/21/2024
31683V-AQ-3	FIGUEROA CLO LTD FIGUEROA CLO LTD	0	D	4	1FE	1,250,000	100.3750	1,254,688	1,250,000	1,250,000					4.075	4.192	MJSD	1,698	23,823	06/06/2017	06/20/2027
31683V-AS-9	FIGUEROA CLO LTD FIGUEROA CLO LTD	0	D	4	2FE	3,500,000	100.7500	3,526,250	3,500,000	3,500,000					5.525	5.669	MJSD	6,446	92,501	06/06/2017	06/20/2027
317579-AA-8	FINANCIAL INSTITUTION NOTE FINANCIAL INSTITUTION NOTE SEC	0	D	4	1FE	4,680,380	101.5000	4,750,585	4,680,380	4,680,380					5.000	5.005	JAJO	39,653	234,019	10/20/2015	07/30/2026
34960F-BC-6	FORTRESS CREDIT OPP CLO LTD FCO CREDIT OPP CLO LTD	0	D	4	2FE	1,500,000	100.1800	1,502,700	1,500,000	1,500,000					5.607	5.921	JAJO	19,390	41,787	03/28/2017	10/15/2026
34960G-AE-1	FORTRESS CLO LTD FORTRESS CREDIT OPP CLO	0	D	4	2FE	1,000,000	100.0700	1,000,700	1,000,000	1,000,000					5.907	6.247	JAJO	13,618	29,383	03/28/2017	10/15/2026
34961J-AG-9	FORTRESS CREDIT OPPORTUNITIES FORTRESS CREDIT OPP CLO	0	D	4	1FE	2,000,000	100.3000	2,006,000	2,000,000	2,000,000					3.372	3.386	FMAN	8,804		11/01/2017	11/15/2029
34961J-AJ-3	FORTRESS CREDIT OPPORTUNITIES FORTRESS CREDIT OPP CLO	0	D	4	1FE	1,500,000	100.3200	1,504,800	1,500,000	1,500,000					4.066	4.339	FMAN	10,334		11/01/2017	11/15/2029
34961J-AL-8	FORTRESS CREDIT OPPORTUNITIES FORTRESS CREDIT OPPORTUNITIES	0	D	4	2FE	1,580,000	100.3200	1,605,120	1,600,000	1,580,343		343			5.166	5.452	FMAN	10,791		11/01/2017	11/15/2029
34961L-AE-9	FORTRESS CREDIT BSL LTD FORTRESS CREDIT BSL LTD	0	D	4	1FE	1,200,000	100.4700	1,205,640	1,200,000	1,200,000					3.878	3.897	JAJO	6,205		10/26/2017	10/26/2029
34961L-AG-4	FORTRESS CREDIT BSL LTD FORTRESS CREDIT BSL LTD	0	D	4	2FE	995,000	100.5100	1,005,100	1,000,000	995,080		80			4.808	4.937	JAJO	6,411		10/26/2017	10/26/2029
36318W-AH-3	GALAXY CLO LTD SERIES 201315A CLASS DR		D	4	2FE	13,500,000	99.6070	13,446,918	13,500,000	13,500,000					4.359	3.056	JAJO	125,871		10/03/2017	10/15/2030
36319Q-BL-5	GALAXY CLO LTD GALAXY CLO LTD		D	4	2FE	3,500,000	101.9530	3,568,342	3,500,000	3,500,000					4.735	4.761	JAJO	31,762	42,425	08/09/2017	07/24/2030
36321B-AD-3	GALAXY CLO LTD SERIES 201724A CLASS D		D	4	2FE	9,000,000	99.6960	8,972,669	9,000,000	9,000,000					2.450	2.328	JAJO	7,350		11/17/2017	01/15/2031
38136M-AQ-1	GoldenTree Loan Management US SERIES 20172A CLASS D		D	4	2FE	7,542,000	99.6100	7,512,570	7,542,000	7,542,000					2.650	2.658	JAJO	18,876		10/19/2017	01/20/2031
38136M-AQ-1	GoldenTree Loan Management US SERIES 20172A CLASS D	0	D	4	2FE	500,000	99.6100	498,049	500,000	500,000					2.650	2.658	JAJO	1,251		10/19/2017	01/20/2031
38137D-AJ-6	GOLDENTREE LOAN OPPORTUNITIES GOLD7 2013-7A C2		D	4	1FE	30,000,000	100.0420	30,012,564	30,000,000	30,000,000					4.240	4.264	JAJO	233,200	1,272,000	03/26/2013	04/25/2025
38137D-AL-1	GOLDENTREE LOAN OPPORTUNITIES 2013-7A 144A	0	D	4	2FE	5,656,800	100.5600	6,033,600	6,000,000	5,997,943		(13,190)			4.540	5.090	JAJO	51,453	267,530	03/26/2013	04/25/2025
38137H-CA-4	GOLDENTREE LOAN OPP XI LTD GOLDEN TREE LOAN OPP XI LTD	0	D	4	2Z	1,500,000	100.0000	1,500,000	1,500,000	1,500,000					3.763	0.000	JAJO	470		12/08/2017	01/18/2031
38137Q-AE-8	GOLDENTREE LOAN OPP IX LTD GOLD9 2014-9A B2R		D	4	1FE	9,500,000	99.9440	9,494,707	9,500,000	9,500,000					3.274	3.287	JAJO	52,702	311,030	10/07/2016	10/29/2026
38137Q-AG-3	GOLDENTREE LOAN OPP IX LTD GOLD9 2014-9A CR		D	4	1FE	25,000,000	100.9090	25,227,300	25,000,000	25,000,000					3.878	3.896	JAJO	166,968	910,442	10/07/2016	10/29/2026
38172C-AG-0	GOLUB CAPITAL PARTNERS CLO LTD GOLUB CAPITAL PARTNERS CLO LTD	0	D	4	2FE	2,669,184	101.2500	2,721,600	2,688,000	2,677,647		8,463			5.115	5.783	JAJO	67,780		06/09/2017	07/20/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38174X-AN-7	GOLUB CAPITAL PARNERS CLO LTD GOLUB CAPITAL PARTNERS CLO LTD	0	D	4	2FE	2,211,750	101.7000	2,288,250	2,250,000	2,222,949		11,199			5.128	5.923	JAJO	21,473	48,172	04/27/2017	07/26/2029
38175G-AE-3	GOLUB CAPITAL PARTNERS CLO GOLUB CAPITAL PARTNERS	0	D	4	1FE	1,000,000	100.0000	1,000,000	1,000,000	1,000,000					3.165	0.000	JAJO	2,198		11/20/2017	01/20/2031
38175G-AG-8	GOLUB CAPITAL PARTNERS CLO GOLUB CAPITAL PARTNERS CLO	0	D	4	2FE	700,000	100.0000	700,000	700,000	700,000					4.015	0.000	JAJO	1,952		11/20/2017	01/20/2031
38175H-AA-9	GOLUB CAPITAL PARTNERS CLO GOLUB CAPITAL PARTNERS CLO	0	D	4	3FE	500,000	100.0000	500,000	500,000	500,000					7.115	0.000	MON	1,087		11/21/2017	01/20/2031
398080-AQ-4	GREYWOLF CLO LTD GREYWOLF CLO LTD	0	D	4	2FE	3,000,000	100.9300	3,027,900	3,000,000	3,000,000					4.757	5.224	JAJO	30,130	36,061	06/13/2017	01/17/2027
39862E-AD-6	GRIPPEN PARK CLO LTD GRIPP 2017-1A D		D	4	2FE	1,977,892	101.9980	2,039,970	2,000,000	1,989,331		11,439			4.663	4.617	MON	3,108	55,619	02/22/2017	01/20/2030
43132V-AS-1	HILDENE CLO LTD HILDENE CLO LTD	0	D	4	2FE	3,000,000	101.3600	3,040,800	3,000,000	3,000,000					5.215	5.389	JAJO	31,723	77,500	03/27/2017	10/20/2026
44330D-AL-4	HPS Investment Partners SERIES 20132A CLASS CR		D	4	2FE	10,500,000	102.2300	10,734,159	10,500,000	10,500,000					2.900	2.909	JAJO	61,746		10/06/2017	10/20/2029
44928X-AQ-7	ICG US CLO LTD	0	D	4	1FE	500,000	100.5000	502,500	500,000	500,000					3.465	3.479	JAJO	2,262		10/25/2017	01/20/2030
44928X-AS-3	ICG US CLO LTD ICG US CLO LTD	0	D	4	2FE	1,400,000	100.7000	1,409,800	1,400,000	1,400,000					4.515	4.538	JAJO	8,252		10/25/2017	01/20/2030
46603B-AQ-2	IVY HILL MIDDLE MARKET CREDIT IVY HILL MIDDLE MKT CREDIT FUN	0	D	4	1FE	2,000,000	100.0400	2,000,800	2,000,000	2,000,000					3.172	3.976	JAJO	4,405	1,938	11/21/2017	01/18/2030
46603B-AS-8	IVY HILL MIDDLE MARKET CREDIT	0	D	4	1FE	1,000,000	100.0400	1,000,400	1,000,000	1,000,000					3.772	4.612	JAJO	2,619		11/21/2017	01/18/2030
46603B-AU-3	IVY HILL MIDDLE MARKET CREDIT IVY HILL MIDDLE MKT CREDIT FUN	0	D	4	2FE	1,000,000	100.0800	1,000,800	1,000,000	1,000,000					4.972	5.842	JAJO	3,453	3,038	11/21/2017	01/18/2030
46603G-AE-8	IVY HILL MIDDLE MKT CR FUND IVY HILL MIDDLE MKT CR FUND	0	D	4	3FE	485,000	97.1200	485,600	500,000	485,000					8.613	0.000	JAJO	2,990		11/21/2017	01/18/2030
46616A-AG-1	JFIN CLO LTD 2012-1A C 144A MIX-CORP LOANS	0	D	4	2FE	2,861,460	100.1470	3,505,145	3,500,000	3,336,361		246,426			5.863	8.550	JAJO	39,898	198,502	07/11/2012	07/20/2023
46616A-AL-0	JFIN CLO LTD 2012-1A B2 144A MIX-CORP LOANS	0	D	4	1FE	6,010,340	100.1480	7,010,360	7,000,000	6,782,494		401,133			4.863	7.065	JAJO	68,991	326,032	07/11/2012	07/20/2023
46616E-AA-6	JFIN CLO LTD 2012-1A D 144A	0	D	4	3FE	2,835,000	100.0480	3,001,425	3,000,000	3,003,518		4,398			6.863	7.149	JAJO	41,748	200,561	05/02/2013	07/20/2023
46617Y-AZ-6	JFIN CLO LTD JFIN CLO LTD	0	D	4	2Z	1,000,000	98.9600	989,600	1,000,000	1,000,000					4.263	4.286	MJSD	2,013		12/01/2017	03/15/2026
46618N-AJ-5	JFIN CLO JFIN CLO LTD 2015-2A CLASS C	0	D	4	1FE	7,481,250	101.2500	7,593,750	7,500,000	7,636,610		(24,368)			3.739	3.380	JAJO	59,193	345,343	09/25/2015	10/19/2026
468367-AE-7	JACKSON MILL CLO LTD JAXM 2015-1A C		D	4	1FE	4,951,680	99.9850	4,999,266	5,000,000	4,968,204		8,285			4.359	3.453	JAJO	46,619	206,818	04/16/2015	04/15/2027
47206V-AE-4	JAY PARK CLO LTD JPARK 2016-1A B		D	4	1FE	12,600,000	100.4590	12,657,864	12,600,000	12,600,000					3.763	3.236	JAJO	96,135	466,260	08/23/2016	10/20/2027
48249V-AU-5	KKR FINANCIAL CLO LTD KKR FINANCIAL CLO LTD	0	D	4	2FE	4,000,000	102.8600	4,114,400	4,000,000	4,000,000					5.003	5.582	JAJO	43,362	98,705	04/03/2017	04/15/2029
48250L-AQ-2	KKR FINANCIAL CLO LTD KKR FINANCIAL CLO LTD	0	D	4	1FE	1,875,000	100.9800	1,893,375	1,875,000	1,875,000					3.903	4.489	JAJO	15,857	19,432	06/09/2017	07/15/2030
48251B-AJ-9	KKR FINANCIAL CLO LTD KKR FINANCIAL CLO LTD	0	D	4	1FE	3,800,000	101.7120	3,865,056	3,800,000	3,800,000					4.800	4.836	JAJO	35,973	154,533	11/22/2016	01/20/2029
48274T-AG-9	KVK CLO LTD KVK CLO LTD	0	D	4	2FE	1,998,000	100.5300	2,010,600	2,000,000	2,001,259		3,259			5.436	5.874	FMAN	12,683	53,023	07/25/2017	05/20/2027
50189G-AD-4	LCM LTD PARTNERSHIP LCM 22A B		D	4	1FE	20,300,000	100.4380	20,388,955	20,300,000	20,300,000					3.763	3.780	JAJO	154,884	719,092	09/15/2016	10/20/2028
50189P-AJ-1	LCM LIMITED PARTNERSHIP LCM LTD PARTNERSHIP		D	4	2FE	7,500,000	100.8010	7,560,107	7,500,000	7,500,000					4.815	4.584	JAJO	133,726		07/10/2017	07/20/2030
52111P-AD-3	LCM LTD PARTNERSHIP LCM 23A B		D	4	1FE	22,000,000	100.5520	22,121,548	22,000,000	22,000,000					3.913	3.931	JAJO	174,546	693,295	11/30/2016	10/20/2029
55818K-AU-5	MADISON PARK FUNDING LTD MADISON PARK FUNDING LTD		D	4	2FE	8,500,000	100.3120	8,526,553	8,500,000	8,500,000					4.563	4.588	JAJO	75,408	98,030	08/04/2017	07/23/2029
55818K-BA-0	MADISON PARK FUNDING LTD MDPK 2015-16A BR		D	4	1FE	9,000,000	100.3320	9,029,848	9,000,000	9,000,000					4.013	4.033	JAJO	73,230	285,008	12/14/2016	04/20/2026
55818Y-BG-5	MADISON PARK FUNDING LTD MADISON PARK FUNDING LTD		D	4	1FE	3,500,000	102.9920	3,604,710	3,500,000	3,500,000					3.763	3.718	JAJO	25,606	46,352	05/23/2017	07/21/2030
55818Y-BJ-9	MADISON PARK FUNDING LTD		D	4	2FE	5,000,000	102.0160	5,100,801	5,000,000	5,000,000					4.963	4.931	JAJO	48,247	87,884	05/23/2017	07/21/2030
55819B-AQ-3	MDPK 2015-18A B2 MADISON PARK FUNDING LTD		D	4	2FE	11,000,000	100.7640	11,084,075	11,000,000	11,000,000					4.315	4.338	JAJO	92,288		09/29/2017	10/21/2030
55819T-AE-1	MADISON PARK FUNDING LTD MDPK 2016-20A B2		D	4	1FE	5,000,000	100.5280	5,026,387	5,000,000	5,000,000					3.720	3.736	JAJO	33,067	186,000	04/07/2016	04/27/2027
55819X-AE-2	MADISON PARK FUNDING LTD MDPK 2016-22A C		D	4	1FE	22,532,500	101.0720	22,774,035	22,532,500	22,532,500					3.767	3.298	JAJO	160,347	810,593	09/15/2016	10/25/2029
55819Y-AG-5	MADISON PARK FUNDING LTD MADISON PARK FUNDING LTD		D	4	2FE	12,500,000	100.3460	12,543,256	12,500,000	12,500,000					4.380	4.403	JAJO	152,714		09/05/2017	07/29/2030
55820J-AE-0	MADISON PARK FUNDING MDPK 2016-21A B		D	4	1FE	5,000,000	101.1360	5,056,817	5,000,000	5,000,000					4.117	3.423	JAJO	38,887	223,908	07/15/2016	07/25/2029
55820N-AE-1	MADISON PARK FUNDING LTD MDPK 2016-24A C1		D	4	1FE	8,934,300	100.7300	9,065,697	9,000,000	8,942,909		8,356			3.963	4.110	JAJO	72,318	287,421	11/22/2016	01/20/2028
55820R-AG-7	MADISON PARK FUNDING LTD MDPK 2017-25A C		D	4	2FE	3,500,000	100.7440	3,526,048	3,500,000	3,500,000					5.046	5.075	FMAN	20,604	84,934	04/12/2017	04/25/2029
55820T-AG-3	MADISON PARK FUNDING LTD MADISON PARK FUNDING LTD		D	4	2FE	20,000,000	100.7600	20,152,082	20,000,000	20,000,000					4.912	4.942	FMAN	95,512	284,822	06/30/2017	07/27/2030
55954K-AG-0	MAGNETITE CLO LTD MAGNETITE CLO LTD		D	4	2FE	15,000,000	100.7280	15,109,268	15,000,000	15,000,000					4.653	4.679	JAJO	277,791		06/29/2017	07/17/2030
56576Q-AU-2	MARATHON CLO LTD SERIES 20135A CLASS CR		D	4	2FE	14,370,000	99.6540	14,320,347	14,370,000	14,370,000					4.169	2.835	FMAN	68,228		11/15/2017	11/21/2027
56577P-AG-4	MARATHON CLO LTD MARATHON CLO LTD	0	D	4	1FE	2,259,394	100.6300	2,312,477	2,298,000	2,273,625		14,231			3.753	4.501	JAJO	18,688	47,010	02/24/2017	04/15/2029
56577P-AJ-8	MARATHON CLO LTD MARATHON CLO LTD	0	D	4	2FE	2,224,220	99.6500	2,351,745	2,360,000	2,244,802		20,582			4.403	5.844	JAJO	22,516	56,886	07/12/2017	04/15/2029
56578J-AJ-1	MARATHON CLO LTD MARATHON CLO LTD		D	4	2FE	9,000,000	100.6610	9,059,476	9,000,000	9,000,000					5.122	5.152	FMAN	139,156		08/09/2017	11/15/2029
59863K-AQ-0	MidOcean Credit CLO SERIES 20132A CLASS DR		D	4	2FE	10,350,000	100.0000	10,350,000	10,350,000	10,350,000					2.750	2.759	JAJO	9,488		12/01/2017	01/29/2030
60162P-AD-4	MILOS CLO LTD MILOS CLO LTD		D	4	2FE	8,000,000	100.7580	8,060,665	8,000,000	8,000,000					4.765	4.313	JAJO	114,995		08/09/2017	10/20/2030
62432H-AG-5	MOUNTAIN VIEW CLO MOUNTAIN VIEW CLO		D	4	2FE	7,423,500	101.0950	7,582,107	7,500,000	7,424,061		561			4.959	5.098	JAJO	148,000		07/12/2017	10/16/2029
62432L-AG-6	MOUNTAIN VIEW CLO SERIES 20172A CLASS D		D	4	2FE	10,000,000	100.0000	10,000,000	10,000,000	10,000,000					4.710	2.765	JAJO			12/15/2017	01/16/2031
64129U-AY-1	NEUBERGER BERMAN CLO LTD NEUB 2014-17A B2R		D	4	1FE	3,750,000	100.4990	3,768,706	3,750,000	3,750,000					3.830	3.848	JAJO	27,528	67,025	04/27/2017	04/22/2029
64130H-AJ-0	NEUBERGER BERMAN CLO LTD NEUB 2017-24A B2		D	4	1FE	1,499,717	99.7440	1,496,160	1,500,000	1,499,808		91			3.822	3.842	JAJO	11,466	25,162	03/31/2017	04/16/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
64130T-AW-5	NEUBERGER BERMAN CLO LTD SERIES 201520A CLASS DR		D	4	2FE	8,375,000	99.9310	8,369,201	8,375,000	8,375,000					3.820	2.451	JAJO	37,325		11/15/2017	01/15/2028
64131J-AJ-5	NEUBERGER BERMAN CLO LTD NEUBERGER BERMAN CLO LTD		D	4	2FE	11,000,000	101.0210	11,112,325	11,000,000	11,000,000					4.613	4.638	JAJO	162,794		08/04/2017	10/18/2029
64131P-AA-0	NEUBERGER BERMAN CLO LTD SERIES 201726A CLASS E		D	4	3FE	5,000,000	99.4880	4,974,419	5,000,000	5,000,000					5.900	5.941	JAJO	27,042		10/25/2017	10/18/2030
64131Q-AG-5	NEUBERGER BERMAN CLO LTD SERIES 201726A CLASS D		D	4	2FE	6,250,000	99.6170	6,226,079	6,250,000	6,250,000					2.650	2.658	JAJO	15,182		10/25/2017	10/18/2030
66859W-AC-6	NORTHWOODS CAPITAL LTD NORTHWOODS CAPITAL LTD	0	D	4	1FE	1,000,000	100.6500	1,006,500	1,000,000	1,000,000					3.572	3.588	FMAN	4,663		10/02/2017	11/15/2030
66859W-AD-4	NORTHWOODS CAPITAL LTD NORTHWOODS CAPITAL LTD	0	D	4	2FE	1,000,000	100.6000	1,006,000	1,000,000	1,000,000					4.572	4.598	FMAN	5,969		10/02/2017	11/15/2030
67097L-AD-8	OCP CLO LTD OCP CLO LTD	0	D	4	1FE	2,250,000	101.0700	2,274,075	2,250,000	2,250,000					3.903	4.500	JAJO	40,224		06/16/2017	07/15/2030
67097L-AE-6	OCP CLO LTD OCP CLO LTD	0	D	4	2FE	1,978,800	100.5700	2,011,400	2,000,000	1,985,728		6,928			5.063	5.842	JAJO	46,452		06/16/2017	07/15/2030
67102Q-AM-0	OAK HILL CREDIT PARTNERS OAKC 2012-7A B2R		D	4	1FE	6,500,000	99.3180	6,455,650	6,500,000	6,500,000					4.000	4.020	FMAN	29,611	255,985	12/09/2016	11/20/2027
67102Q-AP-3	OAK HILL CREDIT PARTNERS OAKC 2012-7A CR		D	4	1FE	12,497,500	100.6350	12,579,429	12,500,000	12,497,417		(23)			4.136	4.161	FMAN	60,312	486,336	12/09/2016	11/20/2027
67106B-AT-4	OCP CLO LTD OCP CLO LTD		D	4	2FE	17,700,000	100.3590	17,763,589	17,700,000	17,700,000					4.503	4.838	JAJO	168,274		09/25/2017	10/17/2030
67106J-AU-4	OHA CREDIT PARTNERS OHA CREDIT PARTNERS	0	D	4	2FE	6,000,000	100.0000	6,000,000	6,000,000	6,000,000					4.615	5.151	JAJO	56,146	160,485	03/08/2017	07/20/2026
67108B-AL-9	OZLM FUNDING LTD OZMLF 2012-2I A2AR	0	D	4	1FE	7,000,000	100.1800	7,012,600	7,000,000	7,000,000					3.377	3.613	JAJO	41,366	219,535	10/06/2016	10/30/2027
67108B-AQ-8	OZLM FUNDING LTD OZMLF 2012-2A CR	0	D	4	2FE	7,931,200	101.5700	8,125,600	8,000,000	7,996,099		57,161			5.377	5.880	JAJO	75,275	412,675	10/06/2016	10/30/2027
67109B-CJ-1	OHALF 2015-1A C OHALF 2015-1A CR		D	4	1FE	22,550,000	101.9470	22,989,100	22,550,000	22,550,000					3.966	3.985	FMAN	116,756	767,289	11/29/2016	08/15/2029
67110U-AE-9	OHA LOAN FUNDING LTD OHALF 2016-1A B2		D	4	1FE	15,000,000	99.7520	14,962,757	15,000,000	15,000,000					3.370	3.384	JAJO	99,696	439,504	10/31/2016	01/20/2028
67110U-AG-4	OHA LOAN FUNDING LTD OHALF 2016-1A C		D	4	1FE	6,000,000	100.1880	6,011,275	6,000,000	6,000,000					3.913	3.931	JAJO	47,603	197,137	10/31/2016	01/20/2028
675711-AG-0	Octagon Investment Partners 33 SERIES 20171A CLASS C		D	4	2FE	9,000,000	99.9150	8,992,319	9,000,000	9,000,000					2.750	2.759	JAJO	22,688		10/16/2017	01/20/2031
67573C-AL-3	OCTAGON INV PARTNERS 32 LTD OCTAGON INV PARTNERS 32 LTD		D	4	2FE	13,125,000	100.3530	13,171,276	13,125,000	13,125,000					4.759	4.745	JAJO	214,222		07/25/2017	10/15/2029
67575X-AE-1	OCTAGON INV PARTNERS 31 LTD OCTAGON INV PARTNERS 31 LTD		D	4	1FE	8,000,000	100.2830	8,022,630	8,000,000	8,000,000					3.763	3.721	JAJO	61,038	92,626	06/01/2017	07/20/2030
67579N-AA-7	Octagon Investment Partners 33 SERIES 20171A CLASS D		D	4	3FE	6,500,000	99.9040	6,493,737	6,500,000	6,500,000					6.300	6.347	JAJO	37,538		10/16/2017	01/20/2031
67590A-BF-8	OCTAGON INV PARTNERS XIV OCT14 2012-1A BR		D	4	1FE	19,000,000	101.0180	19,193,414	19,000,000	19,000,000					3.959	3.979	JAJO	160,896	292,614	05/09/2017	07/15/2029
67591E-AE-3	OCTAGON INV PARTNERS 28 LTD OCT28 2016-1A B2		D	4	1FE	7,000,000	99.5670	6,969,715	7,000,000	7,000,000					3.100	3.111	JAJO	40,386	223,631	09/08/2016	10/24/2027
67591J-AE-2	OCTAGON CREDIT OCT29 2016-1A C		D	4	1FE	28,398,911	100.2920	28,583,226	28,500,000	28,414,116		14,905			3.915	3.995	JAJO	213,844	907,764	12/06/2016	01/24/2028
67706X-AL-7	OAK HILL CREDIT PARTNERS SERIES 201714 CLASS D		C	4	2FE	10,575,000	100.0000	10,575,000	10,575,000	10,575,000					4.063	2.419	JAJO	38,189		10/18/2017	01/21/2030
67707A-AA-0	OAK HILL CREDIT PARTNERS SERIES 201715A CLASS E		D	4	3FE	5,000,000	100.0000	5,000,000	5,000,000	5,000,000					5.300	5.009	JAJO	8,097		11/17/2017	01/20/2030
67707B-AD-2	OAK HILL CREDIT PARTNERS SERIES 201715A CLASS D		D	4	2FE	15,000,000	100.0000	15,000,000	15,000,000	15,000,000					2.450	2.322	JAJO	11,229		11/17/2017	01/20/2030
75884B-AG-3	Regatta X Funding Ltd. SERIES 20173A CLASS D		D	4	2FE	18,500,000	100.0000	18,500,000	18,500,000	18,500,000					2.750	2.759	JAJO	15,545		11/20/2017	01/17/2031
75888K-AG-9	REGATTA VIII FUNDING LTD REGATTA FUNDING VIII LTD		D	4	2FE	23,500,000	99.8670	23,468,787	23,500,000	23,500,000					4.557	4.580	JAJO	284,924		08/18/2017	10/17/2030
80629Q-AA-3	SCHAHIN II FINAN CO SPV SCHAHN 5 7/8 09/25/22		D	4	6	4,567,000	10.2500	1,335,576	13,030,006	1,335,576	(22,462)		287,000		5.875	0.000	MS			04/04/2012	09/25/2022
81789G-AE-1	SEVEN STICKS CLO LTD SEVEN STICKS CLO LTD	0	D	4	1FE	4,000,000	101.0370	4,041,480	4,000,000	4,000,000					4.607	5.271	JAJO	39,919	223,581	06/15/2016	07/15/2028
81789G-AG-6	SEVEN STICKS CLO LTD SEVEN STICKS CLO LTD	0	D	4	2FE	5,246,534	100.8680	5,699,042	5,650,000	5,238,810		(29,188)			5.453	7.486	JAJO	66,758	379,040	06/15/2016	07/15/2028
81882E-AU-6	Shackleton CLO LTD SERIES 20158A CLASS DR		D	4	2FE	10,500,000	100.7810	10,582,024	10,500,000	10,500,000					4.063	1.658	JAJO	86,500		10/05/2017	10/20/2027
82321U-AA-1	SHENTON AIRCRAFT INVESTMENT SHENTON AIRCRAFT INV LTD	0	D	4	1FE	6,041,062	103.6710	6,323,517	6,099,614	6,112,595		69,522			4.750	4.742	MON	12,877	289,732	10/09/2015	10/15/2042
83609E-AS-9	SOUND POINT CLO LTD SERIES 20151A CLASS DR		D	4	2FE	18,500,000	100.4250	18,578,690	18,500,000	18,500,000					4.209	2.926	JAJO	166,555		10/04/2017	04/15/2027
83611G-AG-6	SOUND POINT CLO LTD SOUND POINT CLO LTD		D	4	2FE	11,350,000	101.2360	11,490,319	11,350,000	11,350,000					4.360	4.694	JAJO	85,216		09/28/2017	10/20/2030
85816V-AC-0	STEELE CREEK CLO LTD STEELE CREEK CLO LTD	0	D	4	1FE	1,000,000	100.2000	1,002,000	1,000,000	1,000,000					3.534	3.602	JAJO	1,767		11/07/2017	01/15/2030
85816V-AD-8	STEELE CREEK CLO LTD STEELE CREEK CLO LTD	0	D	4	2FE	1,000,000	100.7300	1,007,300	1,000,000	1,000,000					4.534	4.610	JAJO	2,267		11/07/2017	01/15/2030
860444-AE-8	STEWART PARK CLO LTD STWRT 2015-1A C		D	4	1FE	8,375,000	100.0350	8,377,907	8,375,000	8,375,000					4.259	3.186	JAJO	76,295	337,953	04/17/2015	04/15/2026
87154E-AL-4	Symphony CLO LTD SYMP 2014-15A B2R		D	4	1FE	4,000,000	99.4540	3,978,147	4,000,000	4,000,000					3.552	3.568	JAJO	29,202	84,449	02/16/2017	10/17/2026
87154G-AE-5	SYMPHONY CLO LTD SYMP 2016-18A C		D	4	1FE	8,250,000	101.1980	8,348,856	8,250,000	8,250,000					3.863	3.878	JAJO	61,961	265,619	11/16/2016	01/23/2028
87159Q-BN-7	SYMPHONY CLO LTD 144 A SYMP 2014-14A C2R		D	4	1FE	3,000,000	100.5640	3,016,908	3,000,000	3,000,000					4.580	4.606	JAJO	29,388	103,050	01/06/2017	07/14/2026
87231B-AJ-2	TCI-Flatiron CLO Ltd SERIES 20171A CLASS D		D	4	2FE	14,000,000	99.9070	13,986,973	14,000,000	14,000,000					2.750	2.759	FMAN	37,431		10/16/2017	11/17/2030
87231C-AA-9	TCI-Flatiron CLO Ltd SERIES 20171A CLASS E		D	4	3FE	4,000,000	97.8810	3,915,248	4,000,000	4,000,000					7.700	6.514	FMAN	29,944		10/16/2017	11/17/2030
87231L-AE-1	TCI-CENT CLO TCENT 2016-1A B		D	4	1FE	20,343,175	100.1680	20,534,426	20,500,000	20,382,615		13,441			3.974	4.224	JAJO	149,373	669,912	12/02/2016	12/21/2029
87232B-AE-2	TCI-SYMPHONY CLO TCI SYMPHONY CLO		D	4	2FE	24,900,000	100.6500	25,061,942	24,900,000	24,900,000					4.759	4.198	JAJO	477,945		06/29/2017	07/15/2030
87240N-AE-6	TCW CLO TCW CLO LTD 2017-1A C	0	D	4	1FE	1,800,000	101.1250	1,820,250	1,800,000	1,800,000					3.878	4.409	JAJO	28,035		07/10/2017	07/29/2029
87240N-AG-1	TCW CLO TCW CLO 2017-1 LTD	0	D	4	2FE	997,500	102.5000	1,025,000	1,000,000	999,606		2,106			5.338	5.945	JAJO	21,496		07/10/2017	07/29/2029
87244D-AN-4	WIND RIVER CLO LTD	0	D	4	1FE	1,500,000	101.0000	1,515,000	1,500,000	1,500,000					3.765	4.356	JAJO	11,451	14,210	06/29/2017	07/20/2030
87244D-AP-9	WIND RIVER CLO LTD WIND RIVER CLO LTD	0	D	4	2FE	2,000,000	101.2000	2,024,000	2,000,000	2,000,000					5.115	5.631	JAJO	20,743	25,335	06/29/2017	07/20/2030
87244G-AC-1	TIAA CHURCHILL MID MKT CLO II TIAA CHURCHIL MID MKT CLO II	0	D	4	1Z	1,000,000	100.0000	1,000,000	1,000,000	1,000,000					3.171	3.183	JAJO	2,290		12/06/2017	01/24/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
87244G-AE-7	TIAA CHURCHILL MID MKT CLO II TIAA CHURCHILL MI MKT CLO II	0	D	4	1Z	1,000,000	100.0000	1,000,000	1,000,000	1,000,000					3.821	3.838	JAJO	2,759		12/06/2017	01/24/2030
87244G-AG-2	TIAA CHURCHILL MID MKT CLO II TIAA CHURCHILL MID MKT CLO II	0	D	4	2Z	500,000	100.0000	500,000	500,000	500,000					5.071	5.101	JAJO	1,831		12/06/2017	01/24/2030
87246M-AC-6	TICP CLO LTD TICP CLO LTD	0	D	4	1FE	3,665,000	101.1800	3,708,247	3,665,000	3,665,000					4.157	4.691	JAJO	33,002	128,750	10/26/2016	01/15/2029
87246M-AD-4	TICP CLO LTD TICP CLO LTD	0	D	4	2FE	4,160,300	101.9100	4,417,799	4,335,000	4,214,106		54,025			5.553	6.789	JAJO	52,160	205,897	10/26/2016	01/15/2029
87249L-AJ-0	WIND RIVER CLO LTD SERIES 20174A CLASS D		D	4	2FE	8,300,000	99.6880	8,274,128	8,300,000	8,300,000					2.650	2.659	FMAN	12,219		10/31/2017	11/20/2030
87249M-AA-7	WIND RIVER CLO LTD SERIES 20174A CLASS E		D	4	3FE	2,850,000	99.6250	2,839,318	2,850,000	2,850,000					5.800	5.842	FMAN	9,183		10/31/2017	11/20/2030
87272H-AG-5	TEACHERS INSURANCE AND ANNUITY SERIES 20172A CLASS D		D	4	2FE	11,000,000	98.4180	10,825,997	11,000,000	11,000,000					2.600	2.608	JAJO	13,506		11/20/2017	01/16/2031
87806L-AJ-5	TCI-CENT CLO 2016-1 LTD TCI CENT CLO 2016-1 LTD		D	4	2FE	14,500,000	101.5440	14,723,916	14,500,000	14,500,000					5.017	5.046	JAJO	137,422	179,897	06/19/2017	07/25/2030
87969D-AS-6	TELOS CLO LTD TELOS CLO LTD		D	4	2FE	3,960,000	99.9970	3,999,869	4,000,000	3,962,745		2,745			5.107	5.298	JAJO	43,129	37,934	07/12/2017	07/17/2027
87974H-AE-1	TELOS CLO LTD TELOS CLO LTD	0	D	4	1FE	2,457,500	100.0610	2,501,513	2,500,000	2,484,747		24,381			3.157	3.702	JAJO	16,664	73,291	07/28/2016	07/17/2024
87974H-AG-6	TELOS CLO LTD TELOS 2013-4A C 144A	0	D	4	1FE	12,017,902	100.0150	13,001,989	13,000,000	12,739,046		(273,549)			4.172	5.062	JAJO	113,367	506,330	07/12/2013	07/06/2024
87974H-AJ-0	TELOS CLO LTD TELOS 2013-4A D 144A	0	D	4	2FE	6,860,548	100.1490	7,761,517	7,750,000	7,424,769		(62,372)			4.853	6.439	JAJO	77,316	360,783	07/12/2013	07/17/2024
883310-AG-9	THAYER PARK CLO LTD THAYR 2017-1A C		D	4	2FE	2,000,000	102.1800	2,043,595	2,000,000	2,000,000					5.063	5.093	JAJO	19,969	42,881	04/20/2017	04/20/2029
88432A-BC-3	WIND RIVER CLO LTD SERIES 20132A CLASS DR		D	4	2FE	10,785,000	99.7110	10,753,783	10,785,000	10,785,000					4.304	2.138	JAJO	96,703		10/02/2017	10/18/2030
88434G-AG-0	WIND RIVER CLO LTD WIND RIVER CLO LTD		D	4	2FE	8,000,000	100.4110	8,032,892	8,000,000	8,000,000					4.503	4.120	JAJO	109,728		08/09/2017	10/15/2030
92328G-AY-2	VENTURE CDO LTD VENTURE CDO LTD		D	4	2FE	8,800,000	99.8130	8,783,537	8,800,000	8,800,000					5.468	5.504	FMAN	45,442	119,578	08/15/2017	08/28/2029
92329F-AV-9	VENTURE CDO LTD SERIES 201418A CLASS DR		D	4	2FE	19,850,000	99.6160	19,773,796	19,850,000	19,850,000					3.100	3.112	JAJO	131,617		10/04/2017	10/15/2029
92329N-AU-4	VENTURE CDO LTD VENTURE CDO LTD		D	4	2FE	16,800,000	99.6100	16,734,446	16,800,000	16,800,000					4.863	4.893	MJSD	47,662	196,078	08/28/2017	09/10/2029
92330M-AS-8	VENTURE CDO LTD SERIES 201521A CLASS DR		D	4	2FE	8,662,500	99.6080	8,628,579	8,662,500	8,662,500					4.159	2.884	JAJO	77,062		10/04/2017	07/15/2027
92331A-AN-4	VENTURE CDO LTD VENTURE CDO LTD	0	D	4	2FE	3,000,000	101.7500	3,052,500	3,000,000	3,000,000					5.365	5.981	JAJO	74,224		06/14/2017	07/20/2030
92331N-AJ-5	VENTURE CDO LTD SERIES 201730A CLASS D		D	4	2FE	19,750,000	99.7500	19,700,625	19,750,000	19,750,000					4.370	4.393	JAJO	59,936		10/31/2017	01/15/2031
92557G-AW-8	VIBRANT CLO LTD VIBRANT CLO LTD		D	4	2FE	4,000,000	99.5030	3,980,128	4,000,000	4,000,000					4.465	4.445	JAJO	34,230	45,106	07/13/2017	07/24/2024
92558B-AG-3	VIBRANT CLO LTD VIBRANT CLO LTD		D	4	2FE	22,000,000	99.9800	21,995,560	22,000,000	22,000,000					4.965	4.533	JAJO	326,556		08/02/2017	10/20/2030
92912V-AU-9	VOYA CLO LTD VOYA CLO LTD	0	D	4	2FE	1,891,897	101.5800	1,950,336	1,920,000	1,901,475		9,507			4.907	5.709	JAJO	19,891	46,667	03/31/2017	04/17/2030
92915Q-AL-7	VOYA CLO LTD VOYA CLO LTD		D	4	2FE	10,500,000	101.9630	10,706,148	10,500,000	10,500,000					4.915	4.313	JAJO	246,004		06/13/2017	07/20/2030
92915T-AE-7	VOYA CLO LTD VOYA 2016-4A B2		D	4	1FE	19,400,000	99.9270	19,385,712	19,400,000	19,400,000					3.740	3.755	JAJO	143,097	602,507	11/17/2016	04/20/2029
92917C-AN-2	VOYA CLO LTD VOYA CLO LTD		D	4	2FE	14,650,000	99.5340	14,581,669	14,650,000	14,650,000					4.309	4.637	JAJO	135,027		09/29/2017	10/15/2030
97988A-AG-4	WOODMONT TRUST WOODMONT TRUST	0	D	4	1FE	2,100,000	99.9980	2,099,958	2,100,000	2,100,000					4.154	4.725	JAJO	27,988		08/10/2017	10/18/2029
97988A-AJ-8	WOODMONT TRUST WOODMONT TRUST	0	D	4	2FE	1,000,000	99.9500	999,500	1,000,000	1,000,000					5.454	6.062	JAJO	17,516		08/10/2017	10/18/2029
97988P-AC-0	WOODMONT TRUST WOODMONT TRUST	0	D	4	1FE	9,200,000	100.8730	9,280,316	9,200,000	9,200,000					4.113	4.521	JAJO	78,825	235,733	02/07/2017	04/18/2029
97988P-AE-6	WOODMONT TRUST WOODMONT TRUST	0	D	4	1FE	5,980,000	100.8450	6,030,531	5,980,000	5,980,000					5.113	5.565	JAJO	63,695	192,595	02/07/2017	04/18/2029
97988P-AG-1	WOODMONT TRUST WOODMONT TRUST	0	D	4	2FE	4,359,331	100.6600	4,509,568	4,480,000	4,392,823		33,499			6.417	7.368	JAJO	59,863	182,626	02/07/2017	04/18/2029
98887T-AD-0	ZAIS CLO 6 LTD ZAIS 6 CLO LTD	0	D	4	1FE	3,000,000	101.1250	3,033,750	3,000,000	3,000,000					4.153	4.674	JAJO	26,997	46,116	05/03/2017	07/15/2029
98887T-AE-8	ZAIS CLO 6 LTD ZAIS CLO 6 LTD	0	D	4	2FE	2,408,250	100.5000	2,482,350	2,470,000	2,420,439		12,189			5.233	6.189	JAJO	28,007	48,120	05/03/2017	07/15/2029
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						3,741,087,450	XXX	3,822,870,320	3,752,615,386	3,748,641,962	503,308	3,522,974	287,000		XXX	XXX	XXX	27,172,122	106,382,871	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						38,236,955,759	XXX	40,005,355,964	38,018,311,846	38,114,732,254	473,151	(21,180,238)	4,512,847		XXX	XXX	XXX	355,311,928	1,534,952,085	XXX	XXX
037389-AK-9	AON CORP AON 8.205 01/01/27			4	2FE	5,777,026	130.8750	6,543,750	5,000,000	5,645,796					8.205	6.685	JJ	205,125	410,250	07/02/2009	01/01/2027
30260*-11-0	FBL CAPITAL TRUST I			4	3	76,220,823	78.8240	76,459,637	97,000,000	77,750,937		210,094			5.000	6.579	MJSD	13,472	4,850,000	02/28/2009	06/01/2047
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						81,997,849	XXX	83,003,387	102,000,000	83,396,733		210,094			XXX	XXX	XXX	218,597	5,260,250	XXX	XXX
4399999. Subtotal - Bonds - Hybrid Securities - Residential Mortgage-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
4499999. Subtotal - Bonds - Hybrid Securities - Commercial Mortgage-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
4599999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities							XXX								XXX	XXX	XXX			XXX	XXX
4899999. Total - Hybrid Securities						81,997,849	XXX	83,003,387	102,000,000	83,396,733		210,094			XXX	XXX	XXX	218,597	5,260,250	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
4999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations							XXX								XXX	XXX	XXX			XXX	XXX
5099999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Residential Mortgage-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
5199999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Commercial Mortgage-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
5299999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Other Loan-Backed and Structured Securities							XXX								XXX	XXX	XXX			XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
5899999. Subtotal - Bonds - SVO Identified Funds - Exchange Traded Funds - as Identified by the SVO							XXX								XXX	XXX	XXX			XXX	XXX
5999999. Subtotal - Bonds - SVO Identified Funds - Bond Mutual Funds - as Identified by the SVO							XXX								XXX	XXX	XXX			XXX	XXX
6099999. Subtotal - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
7799999. Total - Issuer Obligations						33,829,679,037	XXX	35,836,657,370	33,517,965,316	33,763,932,115		(10,950,159)	2,485,169		XXX	XXX	XXX	375,854,155	1,403,077,381	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						1,599,696,267	XXX	1,760,274,576	1,871,071,571	1,610,377,640	(30,157)	(1,154,596)	1,740,678		XXX	XXX	XXX	6,229,126	77,293,321	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						5,672,605,497	XXX	5,630,256,135	5,530,555,185	5,606,852,810		(11,000,115)			XXX	XXX	XXX	19,825,447	236,586,259	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						3,741,087,450	XXX	3,822,870,320	3,752,615,386	3,748,641,962	503,308	3,522,974	287,000		XXX	XXX	XXX	27,172,122	106,382,871	XXX	XXX
8199999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
8399999 - Total Bonds						44,843,068,251	XXX	47,050,058,401	44,672,207,458	44,729,804,527	473,151	(19,581,896)	4,512,847		XXX	XXX	XXX	429,080,850	1,823,339,832	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation	Date Acquired
12542R-30-8	CHS INC	0		110,000.000	1.00		2,750,000	28.850	3,173,500	2,750,000		241,138							P3L	09/19/2013
52520E-20-0	LEHMAN CAP TR V			80,000.000	25.00	0.005	400	0.060	4,800	400									RP6U	04/01/2004
000000-00-0	WATFORD HOLDINGS LTD	0	D	1,000,000.000	1.00		24,500,000	24.583	24,582,775	24,500,000		2,125,000							P1VZ*	03/31/2014
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							27,250,400	XXX	27,761,075	27,250,400		2,366,138							XXX	XXX
8999999 - Total Preferred Stocks							27,250,400	XXX	27,761,075	27,250,400		2,366,138							XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
000000-00-0	EAGLE LIFE INSURANCE COMPANY			2,500,000.000	172,372,050	68.949	172,372,050	171,070,034				1,302,016		1,302,016		K	09/05/2008
025678-10-9	AMERICAN EQUITY INV LIFE INS COMPANY OF NEW YORK			2,000,000.000	34,623,052	17.312	34,623,052	30,000,000				2,310,576		2,310,576		K	04/02/2001
9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates					206,995,102	XXX	206,995,102	201,070,034				3,612,592		3,612,592		XXX	XXX
617455-69-6	MORGAN STANLEY INVESTMENT MGMN MS ULTRA SHORT INC PORTFOLIO	M		285,000,000.000	285,000,000	1.000	285,000,000	285,000,000		207,445							12/15/2017
9299999. Subtotal - Mutual Funds					285,000,000	XXX	285,000,000	285,000,000		207,445						XXX	XXX
9799999 - Total Common Stocks					491,995,102	XXX	491,995,102	486,070,034		207,445		3,612,592		3,612,592		XXX	XXX
9899999 - Total Preferred and Common Stocks					519,245,502	XXX	519,756,177	513,320,434		2,573,583		3,612,592		3,612,592		XXX	XXX

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
912828-B6-6	US TREASURY N/B T 2 3/4 02/15/24 2.750% 02/15/24		09/13/2017	CITIGROUP GLOBAL MARKETS		732,836	700,000	2,610
0599999. Subtotal - Bonds - U.S. Governments						732,836	700,000	2,610
71647N-AT-6	PETROBRAS GLOBAL FINANCE PETROBRAS GLOBAL FINANCE 5.299% 01/27/25	D	09/27/2017	Tax Free Exchange		10,167,112	10,625,000	
1099999. Subtotal - Bonds - All Other Governments						10,167,112	10,625,000	
419792-TK-2	HAWAII ST REF-SER DZ 4.000% 12/01/30		06/06/2017	Tax Free Exchange		3,420,000	3,420,000	1,900
419792-TP-1	HAWAII ST UNREFUNDED-SER DZ 4.000% 12/01/30		06/06/2017	Tax Free Exchange		4,580,000	4,580,000	2,544
60412A-AT-0	MINNESOTA ST SER A 4.000% 10/01/31		09/01/2017	Tax Free Exchange		109,412	110,000	1,833
60412A-BM-4	MINNESOTA ST SER A 4.000% 10/01/31		09/01/2017	Tax Free Exchange		7,052,074	7,090,000	118,167
64990C-ZV-6	NEW YORK ST DORM AUTH REVENUES NYSHGR-NEW YORK UNIVERSITY 3.779% 07/01/34		05/18/2017	WELLS FARGO		2,500,000	2,500,000	
64990C-ZW-4	NEW YORK ST DORM AUTH REVENUES NYSHGR-NEW YORK UNIVERSITY 3.998% 07/01/39		05/17/2017	WELLS FARGO		8,000,000	8,000,000	
882724-DK-0	STATE OF TEXAS STATE OF TEXAS 3.820% 08/01/37		05/24/2017	RAYMOND JAMES & ASSOCIATES		6,455,000	6,455,000	
97705M-JM-8	WISCONSIN STATE BUILD AMERICA BONDS-SER B 5.400% 05/01/30		12/08/2017	Tax Free Exchange		2,206,699	2,195,000	12,182
97705M-JN-6	WISCONSIN STATE BUILD AMERICA BONDS-SER B 5.400% 05/01/30		12/08/2017	Tax Free Exchange		809,291	805,000	4,468
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						35,132,476	35,155,000	141,094
343534-NL-3	FLOWOOD MS GENERAL OBLIGATION 3.772% 11/01/37		11/03/2017	RAYMOND JAMES & ASSOCIATES		1,000,000	1,000,000	
355694-4A-5	FREDERICK CNTY MD BUILD AMERICA BONDS-CONS PUB I 5.850% 02/01/30		09/01/2017	Tax Free Exchange		671,542	665,000	3,242
355694-4L-1	FREDERICK CNTY MD BUILD AMERICA BONDS-CONS PUB I 5.850% 02/01/30		09/01/2017	Tax Free Exchange		6,866,895	6,800,000	33,150
359900-8V-2	FULTON CNTY GA DEV AUTH TXBL-GEORGIA TECH FOUNDATION B 3.812% 11/01/32		02/16/2017	BARCLAYS CAPITAL GROUP		1,900,000	1,900,000	
359900-8W-0	FULTON CNTY GA DEV AUTH TXBL-GEORGIA TECH FOUNDATION B 4.029% 11/01/38		03/07/2017	Various		6,009,810	6,000,000	1,903
359900-8X-8	FULTON CNTY GA DEV AUTH TXBL-GEORGIA TECH FOUNDATION B 4.234% 11/01/47		02/16/2017	BARCLAYS CAPITAL GROUP		8,000,000	8,000,000	
516393-KX-2	LANSING MICH BLDG AUTHORITY GENERAL OBLIGATION 3.925% 06/01/34		12/16/2017	ROBERT W. BAIRD		910,000	910,000	
54930L-PZ-2	LUCAS CNTY OH PREREFUNDED-TXBL-ARENA IMPT 6.050% 10/01/36		01/30/2017	Tax Free Exchange		2,165,000	2,165,000	43,297
54930L-QD-0	LUCAS CNTY OH UNREFUNDED-TXBL-ARENA IMPT 6.050% 10/01/36		01/30/2017	Tax Free Exchange		5,685,000	5,685,000	113,692
54930L-QV-0	LUCAS CNTY OH LUCAS COUNTY OH LTD TAX 3.730% 10/01/25		06/30/2017	STIFEL NICOLAUS		2,655,000	2,655,000	
54930L-QW-8	LUCAS CNTY OH LUCAS COUNTY OH LTD TX 3.850% 10/01/40		06/30/2017	STIFEL NICOLAUS		1,000,000	1,000,000	
579086-CB-3	MCALLEN TX DEV CORP TXBL 3.840% 08/15/32		03/08/2017	RAYMOND JAMES & ASSOCIATES		1,950,000	1,950,000	
579086-CF-4	MCALLEN TX DEV CORP TXBL 4.070% 08/15/36		03/08/2017	RAYMOND JAMES & ASSOCIATES		1,250,000	1,250,000	
65857P-AR-2	N CHARLESTON SC TXBL-SER B 4.249% 10/01/32		01/25/2017	WELLS FARGO		1,500,000	1,500,000	
685585-FF-3	ORCHARD CA SCH DIST SCHOOL DISTRICT 3.750% 08/01/36		12/08/2017	PIPER JAFFRAY		1,978,760	2,000,000	
73209G-AX-8	POMONA CA REVENUE TXBL-REF-WATER FACILITIES PROJ 3.750% 05/01/32		04/21/2017	ZIEGLER		1,350,000	1,350,000	
73209G-AY-6	POMONA CA REVENUE TXBL-REF-WATER FACILITIES PROJ 3.850% 05/01/37		04/21/2017	ZIEGLER		2,500,000	2,500,000	
73209G-AZ-3	POMONA CA REVENUE TXBL-REF-WATER FACILITIES PROJ 4.050% 05/01/47		04/21/2017	ZIEGLER		5,000,000	5,000,000	
866854-RH-7	SUN PRAIRIE WI AREA SCH DIST SUN PRARIE WI AREA SCHL DIST 3.500% 03/01/37		01/20/2017	ROBERT W. BAIRD		1,667,338	1,740,000	
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						54,059,345	54,070,000	195,284
066836-AB-3	BAPTIST HLTH SO FLOR INC BASIC 4.342% 11/15/41		11/13/2017	RAYMOND JAMES & ASSOCIATES		3,928,919	3,700,000	
130179-LE-2	CALIFORNIA ST EDUCTNL FACS AUT HIGHER EDUCATION 3.731% 04/01/37		11/09/2017	WELLS FARGO		3,365,000	3,365,000	
130179-LF-9	CALIFORNIA ST EDUCTNL FACS AUT HIGHER EDUCATION 3.787% 04/01/42		11/09/2017	WELLS FARGO		3,320,000	3,320,000	
26678P-EC-0	DURHAM NC LTD OBLIG REVENUE GENERAL 3.750% 10/01/37		12/11/2017	BANK OF AMERICA		1,543,490	1,550,000	
3136A7-6E-7	FANNIE MAE FNR 2012-101 CZ 3.500% 09/25/42		12/01/2017	Interest Capitalization		454,501	454,501	
3136A8-6Y-1	FANNIE MAE FNR 2012-105 PZ 3.500% 10/25/42		12/01/2017	Interest Capitalization		95,811	95,811	
3136A8-F9-6	FANNIE MAE FNR 2012-103 NZ 3.500% 09/25/42		12/01/2017	Interest Capitalization		196,471	196,471	
3136A9-KU-1	FANNIE MAE FNR 2012-114 NZ 3.500% 10/25/42		12/01/2017	Interest Capitalization		191,911	191,911	
3137A6-TC-6	FREDDIE MAC FHR 3812 LZ 4.000% 12/15/30		12/01/2017	Interest Capitalization		5,121,638	5,121,638	
3137A7-FL-9	FREDDIE MAC FHR 3804 ZN 3.500% 02/15/31		12/01/2017	Interest Capitalization		2,056,277	2,056,277	
3137AS-Z7-2	FREDDIE MAC FHR 4100 JZ 3.500% 08/15/42		12/01/2017	Interest Capitalization		41,383	41,383	
3137AU-3Z-0	FREDDIE MAC FHR FHR 4101 CZ 3.500% 09/15/32		12/01/2017	Interest Capitalization		183,832	183,832	
3138LG-PC-4	FNMA POOL FN AN4018 3.890% 01/01/47		01/01/2017	DUNCAN WILLIAMS INC		929,414	896,901	775
3138LH-A2-0	FNMA DUS FN AN4524 3.920% 11/01/47		01/01/2017	DUNCAN WILLIAMS INC		1,539,872	1,481,536	4,194
31397Q-YH-5	FANNIE MAE FNR 2011-17 ZM 3.500% 03/25/31		12/01/2017	Interest Capitalization		907,350	907,350	
31398S-6F-5	FANNIE MAE FNR 2010-148 ZX 4.000% 01/25/41		12/01/2017	Interest Capitalization		291,166	291,166	
31398S-6M-0	FANNIE MAE FNR 2010-148 ZH 4.000% 01/25/41		12/01/2017	Interest Capitalization		291,166	291,166	
403720-EG-6	GWINNETT CNTY GA DEV AUTH TXBL-REF-GWINNETT STAD PROJ 3.500% 01/01/38		02/07/2017	RAYMOND JAMES & ASSOCIATES		2,536,607	2,670,000	3,634
43232B-BR-5	HILLSBOROUGH CNTY FL 4TH CENT TXBL-REF-SER B 4.000% 10/01/30		01/24/2017	WELLS FARGO		915,000	915,000	
43232B-BT-1	HILLSBOROUGH CNTY FL 4TH CENT TXBL-REF-SER B 4.100% 10/01/32		01/24/2017	WELLS FARGO		985,000	985,000	
451152-2A-9	IDAHO ST BOND BANK AUTH REVENU TXBL-SER B 4.250% 09/15/46		03/02/2017	PIPER JAFFRAY		1,000,000	1,000,000	
451152-Y4-8	IDAHO ST BOND BANK AUTH REVENU TXBL-SER B 3.800% 09/15/32		03/02/2017	PIPER JAFFRAY		1,175,000	1,175,000	
451152-Y9-7	IDAHO ST BOND BANK AUTH REVENU TXBL-SER B 4.000% 09/15/37		03/02/2017	PIPER JAFFRAY		710,000	710,000	
451443-ZR-9	IDAHO ST BLDG AUTH BLDG REVENU GENERAL 3.790% 09/01/37		12/11/2017	BANK OF AMERICA		1,000,000	1,000,000	
451443-ZS-7	IDAHO ST BLDG AUTH BLDG REVENU GENERAL 3.870% 09/01/43		12/11/2017	BANK OF AMERICA		1,445,000	1,445,000	
516447-CG-2	LANSING MI TAX INCR FIN AUTH GENERAL 3.925% 06/01/34		12/16/2017	ROBERT W. BAIRD		1,240,000	1,240,000	
53945C-HK-9	LOS ANGELES CA WSTWTR SYS REVE TXBL-REF-GREEN BOND-SUB-SER C 4.029% 06/01/39		05/10/2017	MORGAN STANLEY		12,000,000	12,000,000	
56052F-DE-2	MAINE ST HSG AUTH MTGE PURCHAS SER G 3.850% 11/15/40		01/12/2017	WELLS FARGO		3,411,450	3,420,000	23,042
56155C-AL-2	MAMMOTH LAKES CA JUDGEMENT REV GENERAL 4.250% 10/01/32		10/12/2017	PIPER JAFFRAY		1,235,938	1,250,000	
57419R-D7-7	MARYLAND ST CMNTY DEV ADMIN DE MULTIFAMILY HSG 3.797% 03/01/39		12/06/2017	WELLS FARGO		1,990,000	2,000,000	20,462

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
57584X-6P-1	MASSACHUSETTS ST DEV FIN AGY R GENERAL 3.805% 01/01/37		12/13/2017	RBC CAPITAL MARKETS		8,485,000	8,485,000	
57584X-6Q-9	MASSACHUSETTS ST DEV FIN AGY R GENERAL 3.955% 01/01/42		12/13/2017	RBC CAPITAL MARKETS		19,130,000	19,130,000	
60416H-3Q-5	MINNESOTA ST HGR EDU FACS AUTH REF-CARLETON COLLEGE 3.750% 03/01/38		04/28/2017	WELLS FARGO		2,110,000	2,110,000	
622634-FX-6	MOUNT PLEASANT SC WTR & SWR RE SER A 3.750% 06/01/47		04/27/2017	WELLS FARGO		5,402,485	5,500,000	
623115-AD-4	MT SINAI HOSPITAL BASIC 3.981% 07/01/48		12/15/2017	GOLDMAN SACHS & CO.		10,000,000	10,000,000	
64469D-B4-2	NEW HAMPSHIRE ST HSG FIN AUTHS TXBL-REF-ACQ-SER A SER A 3.611% 07/01/28		04/27/2017	RBC CAPITAL MARKETS		360,000	360,000	
64469D-B5-9	NEW HAMPSHIRE ST HSG FIN AUTHS TXBL-REF-ACQ-SER A SER A 4.077% 01/01/34		04/27/2017	RBC CAPITAL MARKETS		2,255,000	2,255,000	
64469D-E7-2	NEW HAMPSHIRE ST HSG FIN AUTHS SINGLE FAMILY HSG 3.736% 01/01/33		11/17/2017	RBC CAPITAL MARKETS		700,000	700,000	
64986D-ES-0	NEW YORK ST ENVRNMNTL FACS COR TXBL-REF-NEW YORK CITY MUNI WT 3.816% 06/15/34		04/17/2017	RAYMOND JAMES & ASSOCIATES		11,637,355	11,500,000	8,215
64986D-ET-8	NEW YORK ST ENVRNMNTL FACS COR TXBL-REF-NEW YORK CITY MUNI WT 3.866% 06/15/35		04/06/2017	JEFFRIES & CO.		6,000,000	6,000,000	
64986D-EU-5	NEW YORK ST ENVRNMNTL FACS COR TXBL-REF-NEW YORK CITY MUNI WT 3.916% 06/15/36		04/06/2017	JEFFRIES & CO.		3,300,000	3,300,000	
70213H-AD-0	PARTNERS HEALTHCARE SYST BASIC 3.765% 07/01/48		12/15/2017	JP MORGAN SECURITIES		15,000,000	15,000,000	
709235-ZR-9	PENNSYLVANIA ST UNIV TXBL-SER B 3.573% 09/01/37		04/20/2017	BARCLAYS CAPITAL GROUP		6,280,000	6,280,000	
709235-ZS-7	PENNSYLVANIA ST UNIV TXBL-SER B 3.793% 09/01/47		04/20/2017	BARCLAYS CAPITAL GROUP		15,000,000	15,000,000	
73541W-AS-1	PORT SAINT LUCIE FL SPL OBLIG TXBL-REF 4.357% 07/01/35		04/07/2017	CITIGROUP GLOBAL MARKETS		1,745,000	1,745,000	
796166-CE-4	SAN ANGELO TX WTRWKS & SEWER SAN ANGELO TX SEWER & WATER SY 4.032% 02/15/32		05/18/2017	CITIGROUP GLOBAL MARKETS		500,000	500,000	
796166-CF-1	SAN ANGELO TX WTRWKS & SEWER SAN ANGELO TX WATER & SEWER 4.261% 02/15/37		05/18/2017	CITIGROUP GLOBAL MARKETS		1,000,000	1,000,000	
79772E-BJ-7	SAN FRANCISCO CITY & CNTY CA GENERAL 3.750% 09/01/37		12/18/2017	Various		4,145,588	4,250,000	4,271
79772E-BK-4	SAN FRANCISCO CITY & CNTY CA GENERAL 4.000% 09/01/48		10/27/2017	STIFEL NICOLAUS		9,818,500	10,000,000	
875263-RF-4	TAMPA FL SPORTS AUTH REVENUE TXBL-SALES TAX PMTS GEORGE M S 3.868% 01/01/32		01/20/2017	CITIGROUP GLOBAL MARKETS		3,615,000	3,615,000	
882806-GD-8	TEXAS ST TECH UNIV REVENUES TXBL-REF & IMPT-FING SYS-SER B 4.000% 02/15/38		01/31/2017	RAYMOND JAMES & ASSOCIATES		3,000,000	3,000,000	
91335V-KK-1	UNIV OF PITTSBURGH PA OF THE C TXBL-REF-UNIV OF PITTSBURGH-SE 3.590% 09/15/30		03/10/2017	WELLS FARGO		5,000,000	5,000,000	
914302-DM-3	UNIV OF HOUSTON TX UNIV REVENU TXBL-REF-SER B 3.800% 02/15/38		01/20/2017	ROBERT W. BAIRD		4,196,522	4,245,000	
914805-FA-9	UNIV OF PITTSBURGH PA HGR EDU TXBL-REF-UNIV OF PITTSBURGH-SE 3.646% 09/15/36		01/06/2017	WELLS FARGO		8,360,000	8,360,000	
93978H-SU-0	WASHINGTON ST HLTH CARE FACS A MEDICAL 4.199% 08/15/47		10/26/2017	WELLS FARGO		5,000,000	5,000,000	
956454-BF-8	W VLGS FL IMPT DIST GENERAL 3.831% 02/01/38		12/13/2017	CITIGROUP GLOBAL MARKETS		4,000,000	4,000,000	
983220-ML-8	WYOMING ST CMNTY DEV AUTH HSGR HSG REVENUE BONDS 2017-SER 2 3.750% 12/01/38		05/03/2017	WELLS FARGO		7,225,000	7,225,000	
3199999. Subtotal - Bonds - U.S. Special Revenues						217,367,646	217,514,943	64,593
000000-00-0	CRG ISSUER CRG-17-1 CRG 2017-1 A 4.500% 01/10/24		07/19/2017	GRANTCHESTER SECS		2,500,000	2,500,000	
000000-00-0	ICON BRAND HOLDINGS ICON BRAND HOLDINGS LLC 4.863% 01/20/43		08/14/2017	GUGGENHEIM CAPITAL MKTS		7,200,000	8,000,000	33,092
000366-AA-2	APOLLO AVIATION SEC EQUITY TRS APOLLO AVIATION SEC EQUITY TRU 3.967% 05/16/42		05/25/2017	GOLDMAN SACHS & CO.		1,908,990	1,909,000	
00206R-DT-6	AT&T INC AT&T INC 5.700% 03/01/57		01/31/2017	DIRECT		1,988,020	2,000,000	
00206R-EM-0	AT&T INC AT&t INC 3.900% 08/14/27		07/27/2017	JP MORGAN SECURITIES		1,996,540	2,000,000	
00206R-EP-3	AT&T INC AT&T INC 5.150% 02/14/50		07/27/2017	JP MORGAN SECURITIES		9,977,900	10,000,000	
00206R-EZ-1	AT&T INC T 6.55 01/15/28 6.550% 01/15/28		12/01/2017	Tax Free Exchange		14,209,060	13,880,000	343,453
00206R-FA-5	AT&T INC T 6 3/8 06/01/28 6.375% 06/01/28		12/01/2017	Tax Free Exchange		5,267,983	5,000,000	159,375
00206R-FB-3	AT&T INC T 6 1/2 03/15/29 6.500% 03/15/29		12/01/2017	Tax Free Exchange		6,006,988	5,710,000	78,354
00206R-FH-0	AT&T INC T 6.55 06/15/34 6.550% 06/15/34		12/01/2017	Tax Free Exchange		12,690,587	11,000,000	332,231
002824-BN-9	ABBOTT LABORATORIES ABT 4 3/4 04/15/43 4.750% 04/15/43		03/22/2017	Tax Free Exchange		7,735,341	7,500,000	155,365
00507V-AK-5	ACTIVISION BLIZZARD ATVI 3.4 09/15/26 3.400% 09/15/26		06/06/2017	Tax Free Exchange		29,909,129	30,000,000	229,500
00507V-AN-9	ACTIVISION BLIZZARD ACTIVISION BLIZZARD 4.500% 06/15/47		05/23/2017	BANK OF AMERICA		14,783,100	15,000,000	
00724F-AC-5	ADOBE SYSTEMS INC ADBE 3 1/4 02/01/25 3.250% 02/01/25		02/01/2017	Various		12,958,640	13,000,000	2,618
00817Y-AZ-1	AETNA INC AETNA INC 3.875% 08/15/47		08/07/2017	BANK OF AMERICA		9,968,200	10,000,000	
01185*-AA-3	ALASKA VENTURES LLC ALASKA VENTURES LLC 4.670% 06/30/33		12/18/2017	PARETO SECURITIES		24,000,000	24,000,000	
01310T-AS-8	ALBERTSONS HOLDINGS LLC ALBERTSONS LLC 2017 TL B4 4.218% 08/25/21		06/28/2017	DIRECT		926,841	926,841	
01310T-AU-3	ALBERTSONS HOLDINGS LLC ALBERTSONS 2017 TL B6 4.686% 06/22/23		06/28/2017	DIRECT		3,781,000	3,781,000	
02147R-AJ-9	COUNTRYWIDE ALT LOAN TRUST CWALT 2006-23CB 1A9 6.000% 08/25/36		01/30/2017	DEUTSCHE BANK		1,595,069	1,824,401	8,818
02150V-AD-7	COUNTRYWIDE ALT LOAN TRUST COUNTRYWIDE ALT LOANTRUST 1.782% 08/25/37		11/07/2017	BAY CREST PARTNERS		1,862,221	2,061,618	1,261
023135-BA-3	AMAZON.COM INC AMAZON COM INC 3.150% 08/22/27		08/15/2017	JP MORGAN SECURITIES		2,994,630	3,000,000	
023135-BD-7	AMAZON.COM INC AMAZON.COM INC 3.875% 08/22/37		08/16/2017	JP MORGAN SECURITIES		16,957,670	17,000,000	
023135-BG-0	AMAZON.COM INC AMAZON COM INC 4.050% 08/22/47		08/15/2017	JP MORGAN SECURITIES		992,610	1,000,000	
023135-BK-1	AMAZON.COM INC AMAZON.COM INC 4.250% 08/22/57		08/16/2017	JP MORGAN SECURITIES		11,901,840	12,000,000	
02377C-AA-2	AMER AIRLINE 17-2 A PTT AMER AIRLINE 17-2 A PTT 3.600% 10/15/29		07/31/2017	GOLDMAN SACHS & CO.		10,000,000	10,000,000	
02378A-AA-5	AMER AIRLINE 17-1 A PTT AAL 4 02/15/29 4.000% 02/15/29		01/04/2017	CREDIT SUISSE SECURITIES		4,000,000	4,000,000	
02507*-AD-6	AMERICAN CENTURY COMPANIES AMERICAN CENTURY COMPANIES 3.970% 10/26/27		10/26/2017	CANADIAN IMPERIAL BANK		5,000,000	5,000,000	
025932-AL-8	AMERICAN FINANCIAL GROUP AMERICAN FINANCIAL GROUP 4.500% 06/15/47		05/26/2017	Various		14,940,990	15,000,000	
02660T-FK-4	AMERICAN HOME MTG INV TRUST AMERICAN HOME MTGE INV 5.383% 09/25/35		12/21/2017	CREDIT SUISSE SECURITIES		3,004,402	3,635,503	13,590
03027X-AG-5	AMERICAN TOWER CORP AMERICAN TOWER CORP 4.000% 06/01/25		01/26/2017	DIRECT		1,001,360	1,000,000	6,667
03040W-AR-6	AMERICAN WATER CAP CORP AMERICAN WATER CAPITAL 3.750% 09/01/47		08/07/2017	JP MORGAN SECURITIES		15,950,880	16,000,000	
03073E-AN-5	AMERISOURCEBERGEN CORP ABC 4 1/4 03/01/45 4.250% 03/01/45		01/18/2017	JP MORGAN SECURITIES		9,787,500	10,000,000	167,639
03073E-AQ-8	AMERISOURCEBERGEN CORP BASIC 4.300% 12/15/47		11/29/2017	CITIGROUP GLOBAL MARKETS		4,975,700	5,000,000	
03349M-AA-3	ANDEAVOR BASIC 3.800% 04/01/28		12/27/2017	Various		13,018,970	13,000,000	6,756
03350W-AC-3	ANDEAVOR LOGIS LP/CORP BASIC 4.250% 12/01/27		11/27/2017	Various		10,047,850	10,000,000	590
037411-AR-6	APACHE CORP APA 6 01/15/37 6.000% 01/15/37		11/06/2017	MORGAN STANLEY		2,372,640	2,000,000	37,667
03765V-AH-3	PRIME SECURITY SERVICES PRIME SECURITY SERVICES 1ST 4.641% 05/02/22		02/16/2017	DIRECT		5,945,150	5,945,150	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
037833-CJ-7	APPLE INC AAPL 3.35 02/09/27 3.350% 02/09/27		02/02/2017	DEUTSCHE BANK		10,000,000	10,000,000	
037833-CR-9	APPLE INC APPLE INC 3.200% 05/11/27		05/04/2017	JP MORGAN SECURITIES		2,250,000	2,250,000	
037833-CT-5	APPLE INC APPLE INC 1.483% 05/11/20		05/04/2017	GOLDMAN SACHS & CO.		5,000,000	5,000,000	
03789X-AA-6	APPLEBEES/IHOP FUNDING LLC 144A 4.277% 09/05/44		05/10/2017	GUGGENHEIM CAPITAL MKTS		975,913	997,500	8,296
038222-AK-1	APPLIED MATERIALS INC AMAT 5.1 10/01/35 5.100% 10/01/35		03/09/2017	RBC CAPITAL MARKETS		2,215,100	2,000,000	46,183
038222-AM-7	APPLIED MATERIALS INC AMAT 4.35 04/01/47 4.350% 04/01/47		03/28/2017	CITIGROUP GLOBAL MARKETS		7,985,360	8,000,000	
03842*-AZ-9	AQUA PENNSYLVANIA AQUA PENNSYLVANIA INC 3.690% 02/01/44		01/31/2017	PIPER JAFFRAY		15,000,000	15,000,000	
03980@-AB-2	ARDENT MILLS LLC ARDENT MILLS LLC 3.940% 12/14/29		12/14/2017	BANK OF AMERICA		5,000,000	5,000,000	
03980@-AC-0	ARDENT MILLS LLC ARDENT MILLS LLC 4.090% 12/14/32		12/14/2017	BANK OF AMERICA		9,000,000	9,000,000	
04010L-AU-7	ARES CAPITAL CORP ARES CAPITAL CORP 3.500% 02/10/23		08/07/2017	BANK OF AMERICA		4,996,050	5,000,000	
040555-CT-9	ARIZONA PUBLIC SERVICE PNW 4.35 11/15/45 4.350% 11/15/45		03/16/2017	BANK OF AMERICA		5,076,450	5,000,000	76,125
04365J-AF-6	ASCENTIUM EQUIPMENT REC ACER 2017-1A D 3.800% 01/10/24		04/26/2017	BANK OF AMERICA		999,745	1,000,000	
04649V-AS-9	ASURION LLC ASURION LLC-2017 TL B5 ASSIGN 4.392% 11/03/23		06/20/2017	DIRECT		5,458,750	5,458,750	
049560-AM-7	ATMOS ENERGY CORP ATO 4 1/8 10/15/44 4.125% 10/15/44		06/05/2017	WELLS FARGO		10,390,700	10,000,000	60,729
05329W-AP-7	AUTONATION INC BASIC 3.800% 11/15/27		11/07/2017	BANK OF AMERICA		19,985,000	20,000,000	
05348E-BA-6	AVALONBAY COMMUNITIES AVB 3.35 05/15/27 3.350% 05/15/27		05/03/2017	JP MORGAN SECURITIES		4,982,700	5,000,000	
05367A-AG-8	AVIATION CAPITAL 2.875% 09/17/18		08/14/2017	MORGAN STANLEY		4,799,685	4,750,000	56,901
05367A-AJ-2	AVIATION CAPITAL AVIATION CAPITAL GROUP CORP 2.875% 01/20/22		01/12/2017	CITIGROUP GLOBAL MARKETS		2,484,100	2,500,000	
05377R-CS-1	AESOP FUNDING II LLC AVIS BUDGET RENTAL CAR 4.150% 09/20/23		03/08/2017	BANK OF AMERICA		3,272,266	3,273,333	
05523U-AM-2	BAE SYSTEMS HOLDINGS INC BAE SYSTEMS HOLDINGS INC 2.850% 12/15/20		08/14/2017	MORGAN STANLEY		1,422,918	1,400,000	6,872
05526D-AS-4	BAT CAPITAL CORP BAT CAPITAL CORP 2.009% 08/14/20		08/08/2017	HSBC SECURITIES, INC		4,000,000	4,000,000	
05526D-BC-8	BAT CAPITAL CORP BAT CAPITAL CORP 4.390% 08/15/37		11/29/2017	Various		11,343,225	11,300,000	16,804
05531U-AD-2	BCAP LLC TRUST BCAP LLC TRUST 6.000% 02/26/37		02/10/2017	DIRECT		5,097,186	6,401,490	14,937
05531X-AG-9	BCAP LLC TRUST BCAP LLC TRUST 6.000% 07/28/37		03/01/2017	Interest Capitalization		60,109	60,109	
05532V-BB-2	BCAP LLC TRUST BCAP LLC TRUST 2.152% 08/26/37		02/24/2017	MORGAN STANLEY		3,357,225	4,454,030	560
05536L-AD-7	BCAP LLC TRUST BCAP 2011-RR8 1A4 3.707% 07/26/36		07/01/2017	Interest Capitalization		152,867	152,867	
05537L-AA-2	BCAP BCAP 2011-RR10 1A1 5.000% 03/26/37		06/01/2017	Interest Capitalization				
05539Q-AW-1	BCAP LLC TRUST BCAP LLC TRUST 1.849% 11/27/35		01/25/2017	Interest Capitalization		10,943	10,943	
05723K-AC-4	BAKER HUGHES A GE CO LLC BASIC 4.080% 12/15/47		12/06/2017	MORGAN STANLEY		30,000,000	30,000,000	
059165-EJ-5	BALTIMORE GAS & ELECTRIC BALTIMORE GAS & ELECTRIC 3.750% 08/15/47		08/21/2017	JP MORGAN SECURITIES		1,983,980	2,000,000	
05963S-AE-2	BANC OF AMERICA FUNDING BACF 14 -R7 3.636% 09/26/36		03/09/2017	Performance Trust Capital		1,901,846	3,230,312	2,900
060352-AL-5	BANK BANK 3.851% 07/15/60		07/14/2017	BANK OF AMERICA		1,299,943	1,300,000	3,616
06051G-GM-5	BANK OF AMERICA CORP BAC 4.244 04/24/38 4.244% 04/24/38		04/19/2017	BANK OF AMERICA		15,000,000	15,000,000	
06051G-GW-3	BANK OF AMERICA CORP BASIC 3.419% 12/20/28		12/27/2017	BANK OF AMERICA		24,997,750	25,000,000	21,369
06406R-AB-3	BANK OF NY MELLON CORP BK 3.442 02/07/28 3.442% 02/07/28		01/31/2017	CITIGROUP GLOBAL MARKETS		5,000,000	5,000,000	
06406R-AD-9	BANK OF NY MELLON CORP BK 3 1/4 05/16/27 3.250% 05/16/27		05/09/2017	GOLDMAN SACHS & CO.		4,997,900	5,000,000	
06650A-AK-3	BANK 2017 BANK 2017 4.075% 11/15/27		10/27/2017	MORGAN STANLEY		756,548	750,000	1,189
07387A-BR-5	BEAR STEARNS ADJ RATE MTGE BEAR STEARNS ADJ RATE MTGE 3.458% 08/25/35		06/13/2017	BANK OF AMERICA		592,932	637,561	840
075887-CD-9	BECTON DICKINSON BCR 6.7 12/01/26 6.700% 12/01/26		12/29/2017	Tax Free Exchange		18,592,747	16,850,000	87,807
07768Y-AF-9	BELFOR USA GROUP INC BELFOR USA GRP 2017-TL B 4.603% 07/13/22		04/06/2017	DIRECT		4,677,391	4,677,391	
097023-BS-3	BOEING CO BA 3 3/8 06/15/46 3.375% 06/15/46		02/02/2017	BANK OF AMERICA		9,025,100	10,000,000	48,750
097023-BV-6	BOEING CO BA 3.65 03/01/47 3.650% 03/01/47		02/14/2017	CITIGROUP GLOBAL MARKETS		4,769,600	5,000,000	
102291-AB-7	BOWDOIN COLLEGE BOWDOI 4.061 07/01/47 4.061% 07/01/47		03/28/2017	BARCLAYS CAPITAL GROUP		5,000,000	5,000,000	
10922N-AA-1	BRIGHTHOUSE FINANCIAL INC BRIGHTHOUSE FINANCIAL INC 3.700% 06/22/27		08/24/2017	Various		23,926,520	24,000,000	27,544
11134L-AG-4	BROADCOM CRP / CAYMN FI AVGO 3 7/8 01/15/27 3.875% 01/15/27		01/12/2017	Various		39,990,200	40,000,000	
11134L-AQ-2	BROADCOM CRP / CAYMN FI BASIC 3.500% 01/15/28		10/10/2017	BANK OF AMERICA		5,997,300	6,000,000	
11271R-AA-7	BROOKFIELD FINANCE LLC BAMACN 4 04/01/24 4.000% 04/01/24		03/07/2017	DEUTSCHE BANK		9,974,200	10,000,000	
121575-AJ-3	BURLINGTON COAT FACTORY BURLINGTON COAT FACTORY TL B5 3.913% 11/09/24		11/21/2017	DIRECT		5,000,000	5,000,000	
12189L-BB-6	BURLINGTN NORTH SANTA FE BNSF 4 1/8 06/15/47 4.125% 06/15/47		03/06/2017	MORGAN STANLEY		4,942,850	5,000,000	
124857-AT-0	CBS CORP CBS CORP 3.375% 02/15/28		06/26/2017	BANK OF AMERICA		9,902,700	10,000,000	
12503M-AA-6	CBOE HOLDINGS INC CBOE 3.65 01/12/27 3.650% 01/12/27		01/09/2017	BANK OF AMERICA		14,963,850	15,000,000	
12506K-AD-1	CBS RADIO CBS RADIO 2017 TL B ASSIGN 4.191% 11/17/24		11/30/2017	DIRECT		3,000,000	3,000,000	
12508G-AZ-9	UBS COMMERCIAL MORTGAGE TRUST SERIES 2017C1 CLASS C 4.394% 11/15/50		11/21/2017	UBS FINANCIAL SERVICES		8,075,735	8,000,000	28,317
12515D-AU-8	CD COMMERCIAL MTGE TRUST CD 2017-CD4 B 3.947% 05/10/50		04/28/2017	DEUTSCHE BANK		8,239,968	8,000,000	14,034
12532C-BB-0	CFCRE COMMERCIAL MTGE TRUST CFCRE COMMERCIAL MTGE TRUST 3.846% 06/15/50		05/18/2017	CANTOR FITZGERALD SECURITIES C		10,939,595	10,621,000	7,943
12532C-BC-8	CFCRE COMMERCIAL MTGE TRUST CFCRE COMMERCIAL MTGE TRUST 4.199% 06/15/50		05/18/2017	CANTOR FITZGERALD SECURITIES C		8,239,963	8,000,000	6,531
12543D-AY-6	CHS /COMMUNITY CHS/COMMUNITY HEALTH SYS 6.250% 03/31/23		03/08/2017	Various		321,200	320,000	
12563L-AE-7	CLIF FUNDING LLC CLI FUNDING LLC 3.620% 05/18/42		05/24/2017	DEUTSCHE BANK		1,873,716	1,873,927	
12595J-AW-4	CSAIL COMMERCIAL MORTGAGE TRUS SERIES 2017CX10 CLASS C 4.113% 11/15/27		11/17/2017	CREDIT SUISSE SECURITIES		7,628,528	7,500,000	24,851
12636Y-AB-8	CRH AMERICA FINANCE INC CRHID 4.4 05/09/47 4.400% 05/09/47		05/05/2017	Various		8,970,420	9,000,000	489
12645Q-AC-2	CREDIT SUISSE MTGE TRST CREDIT SUISSE MTGE TRST 3.583% 12/01/55		10/01/2017	Interest Capitalization				
126650-CM-0	CVS HEALTH CORP CVS 4 7/8 07/20/35 4.875% 07/20/35		01/26/2017	CITIGROUP GLOBAL MARKETS		5,382,650	5,000,000	7,448
12668A-Q2-4	COUNTRYWIDE ALT LOAN TRUST CWALT 2005-J14 A3 5.500% 12/25/35		01/30/2017	DEUTSCHE BANK		4,667,149	6,010,576	26,630
126694-JG-4	COUNTRYWIDE HOME LOANS CWHL 2005-R3 AF MTGE 1.952% 09/25/35		06/28/2017	BANK OF AMERICA		1,366,787	1,481,612	532
12702*-AA-4	CVS LSE BACKD PT PP TR SER 201 CVS LSE BCKD PT PP TR SERIES 2 3.901% 10/10/39		09/27/2017	GUGGENHEIM CAPITAL MKTS		4,877,642	4,877,642	

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

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12803P-AB-4	CAJUN GLOBAL LLC CAJUN GLOBAL LLC 0.000% 08/20/47		05/30/2017	BARCLAYS CAPITAL GROUP		3,909,445	3,940,000	
14040H-BN-4	CAPITAL ONE FINANCIAL CO COF 3 3/4 03/09/27 3.750% 03/09/27		03/06/2017	MORGAN STANLEY		4,984,700	5,000,000	
14149Y-BM-9	CARDINAL HEALTH INC CARDINAL HEALTH INC 4.368% 06/15/47		12/04/2017	Various		15,957,580	16,000,000	126,672
142339-AH-3	CARLISLE COS INC BASIC 3.750% 12/01/27		11/13/2017	BANK OF AMERICA		9,960,100	10,000,000	
14310D-BA-4	CARLYLE GLOBAL MARKET STRATEGI SERIES 20132A CLASS DR 3.850% 01/18/29		11/20/2017	MORGAN STANLEY		11,400,000	11,400,000	
14310G-AW-0	CARLYLE GLOBAL MARKET STRATEGI SERIES 20133A CLASS CR 3.860% 10/15/30		11/13/2017	CITIGROUP GLOBAL MARKETS		8,500,000	8,500,000	
14315B-AG-1	CARLYLE GLOBAL MARKET STRATEGI SERIES 20174A CLASS C 2.800% 01/15/30		10/13/2017	BNP PARIBAS		19,000,000	19,000,000	
14315C-AA-2	CARLYLE GLOBAL MARKET STRATEGI SERIES 20174A CLASS D 6.150% 01/15/30		10/13/2017	BNP PARIBAS		5,500,000	5,500,000	
14456#-AA-4	CARRIX INC CARRIX INC 4.960% 07/31/27		07/19/2017	BANK OF AMERICA		14,000,000	14,000,000	
14456#-AB-2	CARRIX INC CARRIX INC 5.060% 07/31/29		07/19/2017	BANK OF AMERICA		8,000,000	8,000,000	
151020-AM-6	CELGENE CORP CELGENE CORP 4.625% 05/15/44		10/10/2017	DEUTSCHE BANK		3,228,180	3,000,000	56,656
15189W-AJ-9	CENTERPOINT ENERGY CENTERPOINT ENERGY RES 4.100% 09/01/47		08/21/2017	DEUTSCHE BANK		8,947,530	9,000,000	
15670B-AB-8	CENTURYLINK INC CENTURY LINK 2017 TL B ASSIGN 4.131% 01/31/25		06/23/2017	DIRECT		5,180,713	5,180,713	
165183-AP-9	CHESAPEAKE FUNDING II LLC CHESAPEAKE FUNDING II LLC 3.710% 07/15/29		05/23/2017	BANK OF AMERICA		2,499,566	2,500,000	
16678W-AA-4	CHEVY CHASE MTGE CHEVY CHASE MOTGAGE 1.682% 04/25/47		03/09/2017	MORGAN STANLEY		3,605,223	4,173,919	1,580
171340-AL-6	CHURCH & DWIGHT CO INC CHURCH & DWIGHT CO INC 3.950% 08/01/47		07/20/2017	WELLS FARGO		9,926,800	10,000,000	
171798-AD-3	CIMAREX ENERGY CO XEC 3.9 05/15/27 3.900% 05/15/27		05/05/2017	Various		19,962,500	20,000,000	35,750
17252M-AN-0	CINTAS CORPORATION NO. 2 CTAS 3.7 04/01/27 3.700% 04/01/27		03/09/2017	JP MORGAN SECURITIES		6,973,120	7,000,000	
17288X-AA-2	CITADEL LP CITADEL LP 5.375% 01/17/23		11/15/2017	UBS FINANCIAL SERVICES		2,999,580	3,000,000	
17290Y-AV-0	CITIGROUP COMM MTGE TRUST CGCMT 2016-C1 C 4.953% 05/10/49		02/01/2017	CANTOR FITZGERALD SECURITIES C		183,263	180,000	124
17291E-BA-8	CITIGROUP COMMERCIAL MTGE TRUS CGCMT 2016-P6 C 4.287% 12/10/49		03/21/2017	CITIGROUP GLOBAL MARKETS		5,067,188	5,000,000	13,699
172967-KR-1	CITIGROUP INC C 4 3/4 05/18/46 4.750% 05/18/46		02/07/2017	CITIGROUP GLOBAL MARKETS		14,961,300	15,000,000	168,229
17311L-AA-9	CITIGROUP MTGE LN TRUST INC CITIGROUP MTGE LN TRUST 3.551% 04/25/37		06/28/2017	DEUTSCHE BANK		7,432,015	8,928,385	22,449
17313E-AB-1	CITIGROUP MTGE LOAN TRUST INC CITIGROUP MTGE LOAN TRUST INC 2.535% 10/25/37		06/22/2017	BEAR STERNS		1,824,716	2,191,851	135
17321J-AH-7	CITIGROUP COMMERCIAL MTG TR CGCMT 2013-GC15 C 5.099% 09/10/46		02/14/2017	CITIGROUP GLOBAL MARKETS		472,569	445,000	1,010
17322J-AB-9	CITIGROUP MTGE LOAN TRUST INC CITIGROUP MTGE LOAN TRUST INC 3.332% 02/20/36		06/01/2017	Interest Capitalization				
17325G-AH-9	CITIGROUP COMM MTGE TRUST CGCMT 2016-C3 C 4.137% 11/15/49		03/28/2017	DEUTSCHE BANK		1,987,656	2,000,000	6,900
17325H-AA-2	CITIGROUP COMMERCIAL MTGE TRUS CITIGROUP COMMERCIAL MTGE 3.250% 04/14/50		03/31/2017	CITIGROUP GLOBAL MARKETS		1,589,692	2,000,000	3,069
17325H-BS-2	CITIGROUP COMMERCIAL MTGE TRUS CGCMT 2017-P7 B 4.137% 04/14/50		03/31/2017	CITIGROUP GLOBAL MARKETS		10,299,637	10,000,000	19,536
17325H-BT-0	CITIGROUP COMMERCIAL MTGE TRUS CITIGROUP COMM MTGE 4.342% 04/14/50		03/31/2017	CITIGROUP GLOBAL MARKETS		2,059,829	2,000,000	4,101
18055#-AZ-5	CLARION LION PROPERTIES FUND CLARION LION PROPERTIES FUND 3.870% 05/01/29		05/01/2017	BANK OF AMERICA		7,000,000	7,000,000	
18551P-AC-3	CLECO CORPORATE HOLDINGS CNL 3.743 05/01/26 3.743% 05/01/26		04/28/2017	Tax Free Exchange		14,000,000	14,000,000	257,643
191216-CE-8	COCA-COLA CO/THE COCA-COLA CO 2.900% 05/25/27		05/22/2017	BANK OF AMERICA		19,919,000	20,000,000	
19416Q-EK-2	COLGATE-PALMOLIVE CO COLGATE - PALMOLIVE 3.700% 08/01/47		07/24/2017	JP MORGAN SECURITIES		14,897,700	15,000,000	
20030N-BU-4	COMCAST CORP CMCSA 3.4 07/15/46 3.400% 07/15/46		01/06/2017	BARCLAYS CAPITAL GROUP		4,434,600	5,000,000	81,222
20048E-BB-6	COMMERCIAL MORTGAGE TRUST COMM 2013-LC6 B 3.739% 01/10/46		11/28/2017	CANTOR FITZGERALD SECURITIES C		104,081	105,000	316
20605P-AJ-0	CONCHO RESOURCES INC CONCHO RESOURCES INC 4.875% 10/01/47		09/14/2017	BANK OF AMERICA		25,284,400	25,000,000	
20903E-AX-3	CONSOLIDATED COMMUNICATIONS CONSOLIDATED COMM INC 2016 TLB 4.349% 10/05/23		07/24/2017	DIRECT		2,988,780	2,988,780	
21036P-AS-7	CONSTELLATION BRANDS INC STZ 3 1/2 05/09/27 3.500% 05/09/27		05/03/2017	BANK OF AMERICA		14,487,370	14,500,000	
210518-DA-1	CONSUMERS ENERGY CO CMS 3.95 07/15/47 3.950% 07/15/47		02/15/2017	WELLS FARGO		19,916,400	20,000,000	
212015-AN-1	CONTINENTAL RESOURCES CONTINENTAL RESOURCES INC 3.800% 06/01/24		02/08/2017	Various		2,346,875	2,500,000	18,156
22160K-AM-7	COSTCO WHOLESALE CORP COST 3 05/18/27 3.000% 05/18/27		05/09/2017	CITIGROUP GLOBAL MARKETS		49,568,500	50,000,000	
224044-BV-8	COX COMMUNICATIONS INC COX COMMUNICATIONS 8.375% 03/01/39		01/03/2017	Susquehana Financial		1,510,080	1,200,000	34,896
224044-CF-2	COX COMMUNICATIONS INC COX COMMUNICATIONS INC 4.800% 02/01/35		05/08/2017	JP MORGAN SECURITIES		2,831,700	3,000,000	40,000
224044-CJ-4	COX COMMUNICATIONS INC COX COMMUNICATIONS INC 3.500% 08/15/27		07/24/2017	RBC CAPITAL MARKETS		3,980,880	4,000,000	
224044-CK-1	COX COMMUNICATIONS INC COX COMMUNICATIONS INC 4.600% 08/15/47		07/24/2017	RBC CAPITAL MARKETS		5,963,160	6,000,000	
22822V-AF-8	CROWN CASTLE INTL CORP CCI 4 3/4 05/15/47 4.750% 05/15/47		04/26/2017	BANK OF AMERICA		6,971,730	7,000,000	
22822V-AH-4	CROWN CASTLE INTL CORP CROWN CASTLE INTL CORP 3.650% 09/01/27		10/25/2017	RBC CAPITAL MARKETS		2,493,150	2,500,000	18,301
22943Y-PJ-2	CSMC CSMC 2009-3R 20A1 6.000% 10/27/36		10/01/2017	Interest Capitalization				
22966R-AC-0	CUBESMART LP CUBE 4 11/15/25 4.000% 11/15/25		04/26/2017	WELLS FARGO		3,061,020	3,000,000	55,333
231021-AQ-9	CUMMINS INC CMI 4 7/8 10/01/43 4.875% 10/01/43		01/13/2017	JP MORGAN SECURITIES		16,834,650	15,000,000	219,375
23280H-AE-5	CYPRESS SEMICONDUCTOR CYPRESS SEMI CORP-2016 TL B 6.849% 07/05/21		08/24/2017	DIRECT		4,482,076	4,482,076	
233046-AE-1	DB MASTER FINANCE LLC DB MASTER FINANCE LLC 3.629% 11/20/47		10/23/2017	GUGGENHEIM CAPITAL MKTS		1,200,000	1,200,000	
233046-AF-8	DB MASTER FINANCE LLC DB MASTER FINANCE LLC 4.030% 11/20/47		10/23/2017	GUGGENHEIM CAPITAL MKTS		2,000,000	2,000,000	
23317*-AD-2	DD SOUTH LC DD SOUTH LC 5.680% 08/05/33		12/05/2017	Various		6,747,431	6,747,431	
233326-E#-0	DST SYSTEMS INC DST SYSTEMS INC 4.290% 01/09/33		11/14/2017	Various		19,000,000	19,000,000	
233326-E@-2	DST SYSTEMS INC DST SYSTEMS INC 4.140% 01/09/30		11/14/2017	Various		17,000,000	17,000,000	
233851-CU-6	DAIMLER FINANCE NA LLC DAIGR 3.45 01/06/27 3.450% 01/06/27		01/03/2017	JP MORGAN SECURITIES		9,959,800	10,000,000	
24618#-AL-4	DELAWARE NORTH DELAWARE NORTH COMPANIES 4.290% 12/20/32		12/20/2017	US BANCORP		4,000,000	4,000,000	
24703F-AF-3	DELL EQUIPMENT FINANCE TRUST DEFT 2017-1 D 3.440% 04/24/23		04/25/2017	BANK OF AMERICA		3,149,568	3,150,000	
25470D-AK-5	DISCOVERY COMMUNICATIONS DISCOVERY COMMUNICATIONS 3.450% 03/15/25		05/03/2017	MORGAN STANLEY		4,821,100	5,000,000	24,821
25470D-AM-1	DISCOVERY COMMUNICATIONS DISCOVERY COMMUNICATIONS 3.800% 03/13/24		05/10/2017	MORGAN STANLEY		4,956,450	5,000,000	32,722
25470D-AS-8	DISCOVERY COMMUNICATIONS DISCOVERY COMMUNICATIONS 5.000% 09/20/37		09/07/2017	GOLDMAN SACHS & CO.		4,995,000	5,000,000	
25755T-AH-3	DOMINOS PIZZA MASTER ISSUER DOMINOS PIZZA MASTER ISSUER LL 4.118% 07/25/47		06/12/2017	GUGGENHEIM CAPITAL MKTS		23,940,000	23,940,000	
26138E-BA-6	DR PEPPER SNAPPLE GROUP DR PEPPER SNAPPLE GROUP 4.500% 11/15/45		06/05/2017	JP MORGAN SECURITIES		5,248,450	5,000,000	18,750

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
26208C-AN-8	DRIVE AUTO RECEIVABLES TRUST DRIVE 2017-AA D 4.160% 05/15/24		01/24/2017	JP MORGAN SECURITIES		19,499,571	19,500,000	
26208D-AF-3	DRIVE AUTO RECIEVABLES TRUST DRIVE 2017-BA D 3.720% 10/17/22		03/21/2017	RBC CAPITAL MARKETS		9,999,745	10,000,000	
26208E-AG-9	DRIVE AUTO RECEIVABLES TRUST DRIVE AUTO RECEIVABLES TRUST 3.840% 03/15/23		06/21/2017	CITIGROUP GLOBAL MARKETS		8,999,717	9,000,000	
26441C-AX-3	DUKE ENERGY CORP DUKE ENERGY CORP 3.150% 08/15/27		08/07/2017	BANK OF AMERICA		5,983,140	6,000,000	
266233-AG-0	DUQUESNE LIGHT HOLDINGS DUQUESNE LIGHT HOLDINGS 3.616% 08/01/27		07/19/2017	JP MORGAN SECURITIES		10,000,000	10,000,000	
26875P-AQ-4	EOG RESOURCES INC EOG RESOURCES INC 5.100% 01/15/36		11/30/2017	MORGAN STANLEY		2,297,300	2,000,000	39,383
26884A-BH-5	ERP OPERATING LP ERP OPERATING LP 4.000% 08/01/47		07/31/2017	Various		14,685,860	15,000,000	
26885B-AB-6	EQT MIDSTREAM PARTNERS L EQM 4 1/8 12/01/26 4.125% 12/01/26		07/07/2017	JP MORGAN SECURITIES		2,013,340	2,000,000	9,396
278265-AE-3	EATON VANCE CORP EV 3 1/2 04/06/27 3.500% 04/06/27		04/03/2017	MORGAN STANLEY		9,963,200	10,000,000	
278865-AZ-3	ECOLAB INC BASIC 3.950% 12/01/47		11/16/2017	CREDIT SUISSE SECURITIES		9,947,700	10,000,000	
285512-AD-1	ELECTRONIC ARTS INC EA 4.8 03/01/26 4.800% 03/01/26		06/12/2017	BARCLAYS CAPITAL GROUP		16,587,300	15,000,000	208,000
29103D-AM-8	EMERA US FINANCE LP EMACN 4 3/4 06/15/46 4.750% 06/15/46		01/17/2017	Tax Free Exchange		14,894,136	15,000,000	63,333
29359U-AA-7	ENSTAR GROUP LTD ESGR 4 1/2 03/10/22 4.500% 03/10/22		03/07/2017	WELLS FARGO		15,000,000	15,000,000	
293791-AP-4	ENTERPRISE PRODUCTS OPER 6.665% 10/15/34		10/11/2017	MORGAN STANLEY		2,577,280	2,000,000	65,761
29379V-AP-8	ENTERPRISE PRODUCTS OPER ENTERPRISE PRODUCTS 5.200% 09/01/20		11/03/2017	Various		2,136,566	1,976,000	18,838
294429-AG-0	EQUIFAX INC EFX 7 07/01/37 7.000% 07/01/37		09/22/2017	ROBERT W. BAIRD		1,114,730	1,000,000	16,528
29736R-AK-6	ESTEE LAUDER CO INC EL 4.15 03/15/47 4.150% 03/15/47		02/06/2017	CITIGROUP GLOBAL MARKETS		9,973,900	10,000,000	
30212P-AN-5	EXPEDIA INC EXPEDIA INC 3.800% 02/15/28		09/18/2017	GOLDMAN SACHS & CO.		9,974,700	10,000,000	
304520-AA-6	FAIRFIELD LANCASTER 2017 FAIRFIRLD LANCASTER 2017 LSE-B 4.950% 01/05/44		10/20/2017	HUTCHINSON SHOCKEY & ERLEY		5,000,000	5,000,000	
30605Y-AB-7	FLCON 2017-1A FLCON 2017-1 A 4.581% 02/15/42		02/01/2017	GOLDMAN SACHS & CO.		3,022,072	3,022,080	7,307
309601-AE-2	FARMERS INS EXCH FARMERS INS EXCHANGE 4.747% 11/01/57		10/10/2017	CITIGROUP GLOBAL MARKETS		2,000,000	2,000,000	
313747-AV-9	FEDERAL REALTY INVS TRUST FEDERAL REALTY INVESTMENT 4.500% 12/01/44		06/20/2017	DEUTSCHE BANK		13,748,800	13,000,000	35,750
31428X-BN-5	FEDEX CORP FDX 4.4 01/15/47 4.400% 01/15/47		01/03/2017	WELLS FARGO		4,947,300	5,000,000	
31620M-AT-3	FIDELITY NATIONAL INFORM FIS 3 08/15/26 3.000% 08/15/26		02/16/2017	MORGAN STANLEY		14,121,500	15,000,000	8,750
318685-AA-2	FIRST BANCSHARES INC FIRST BANCSHARES INC 4.250% 07/01/22		06/29/2017	Brean Capital LLC		16,000,000	16,000,000	
319383-AB-1	FIRST BUSEY CORPORATION FIRST BUSEY CORP 3.750% 05/25/22		05/18/2017	US BANCORP		2,000,000	2,000,000	
32059B-AJ-7	FIRST INV AUTO OWNER TRST FIRST INV AUTO OWNER TRSY 3.560% 09/15/23		07/11/2017	WELLS FARGO		4,399,600	4,400,000	
33616C-AB-6	FIRST REPUBLIC BANK FRC 4 3/8 08/01/46 4.375% 08/01/46		06/13/2017	Various		8,786,890	9,000,000	123,351
33616C-AC-4	FIRST REPUBLIC BANK FRC 4 5/8 02/13/47 4.625% 02/13/47		11/06/2017	Various		17,930,940	18,000,000	32,760
338135-E*-3	FITCHBURG GAS AND ELECTRIC LIG FITCHBURG GAS AND ELECTRIC LIG 3.520% 11/01/27		11/01/2017	BANK OF AMERICA		1,000,000	1,000,000	
338135-E@-1	FITCHBURG GAS AND ELECTRIC LIG FITCHBURG GAS AND ELECTRIC LIG 4.320% 11/01/47		11/01/2017	BANK OF AMERICA		1,000,000	1,000,000	
33843Q-AG-9	FLAGSHIP CREDIT AUTO TRUST FCAT 2017-1 D 4.230% 05/15/23		01/26/2017	WELLS FARGO		899,947	900,000	
33844H-AG-8	FLAGSHIP CREDIT AUTO TRUST FLAGSHIP CREDIT AUTO TRUST 3.620% 07/15/23		05/19/2017	DEUTSCHE BANK		3,739,771	3,740,000	
34417M-AA-5	FOCUS 2017-1A A2I FOCUS 2017-1A A2I 3.857% 04/30/47		03/21/2017	BARCLAYS CAPITAL GROUP		9,950,000	9,950,000	
348609-AE-8	FT SAM HOUSTON MILIT HSG FTSAMH 5.775 03/15/50 5.775% 03/15/50		05/11/2017	D.A. DAVIDSON		25,362,436	21,625,000	211,610
34959J-AH-1	FORTIVE CORPORATION FTV 4.3 06/15/46 4.300% 06/15/46		06/20/2017	Tax Free Exchange		38,425,529	38,000,000	22,694
359694-AB-2	H.B. FULLER CO FUL 4 02/15/27 4.000% 02/15/27		02/16/2017	JP MORGAN SECURITIES		11,974,670	12,000,000	4,444
36186V-AA-9	GMACN 2003-CAMP A 6.049% 12/10/43		06/29/2017	D.A. DAVIDSON		41,604,601	36,323,504	152,584
36251X-AY-3	GS MORTGAGE SEC TRUST GSMS 2016-GS4 C 3.803% 11/10/49		01/23/2017	GOLDMAN SACHS & CO.		2,189,355	2,250,000	5,944
36252C-AJ-1	GS MTGE SEC TRUST GSMS 2017-485L C 4.115% 02/10/37		02/03/2017	GOLDMAN SACHS & CO.		6,701,113	6,549,000	10,863
36253P-AJ-1	GS MTGE SECURITIES TRUST GS MTGE SECURITIES TRUST 4.322% 05/10/50		05/19/2017	GOLDMAN SACHS & CO.		10,299,795	10,000,000	36,017
36254C-BA-7	GS MORTGAGE SECURITIES TRUST GS MTGE SECURITIES TRUST 3.884% 08/10/50		08/11/2017	GOLDMAN SACHS & CO.		1,029,923	1,000,000	2,481
36254C-BB-5	GS MORTGAGE SECURITIES TRUST GS MTGE SECURITIES TRUST 4.236% 08/10/50		08/11/2017	GOLDMAN SACHS & CO.		2,059,886	2,000,000	5,413
36254K-AU-6	GS MORTGAGE SECURITIES TRUST SERIES 2017GS8 CLASS C 4.338% 11/10/50		11/21/2017	GOLDMAN SACHS & CO.		5,143,586	5,000,000	17,471
369550-AT-5	GENERAL DYNAMICS CORP GD 3.6 11/15/42 3.600% 11/15/42		02/22/2017	Various		8,516,277	8,885,000	87,165
37045X-BT-2	GENERAL MOTORS FINL CO GENERAL MOTORS FINL CO 4.350% 01/17/27		06/27/2017	BARCLAYS CAPITAL GROUP		28,422,520	28,000,000	551,483
372460-C#-0	GENUINE PARTS CO GENUINE PARTS CO 3.700% 10/30/27		10/30/2017	BANK OF AMERICA		7,000,000	7,000,000	
37331N-AH-4	GEORGIA-PACIFIC LLC GP 3.6 03/01/25 3.600% 03/01/25		01/30/2017	WELLS FARGO		6,095,160	6,000,000	90,600
378272-AQ-1	Glencore Funding BASIC 3.875% 10/27/27		11/03/2017	MORGAN STANLEY		9,941,000	10,000,000	10,764
37956A-AA-1	GLOBAL SC FINANCE SRL GLOBAL SC FINANCE SRL 3.850% 04/15/37		04/19/2017	DEUTSCHE BANK		4,704,658	4,706,344	
38148Y-AA-6	GOLDMAN SACHS GROUP INC BASIC 4.017% 10/31/38		12/27/2017	GOLDMAN SACHS & CO.		15,435,150	15,000,000	98,751
38239K-AA-6	GOODMAN US FINANCE THREE LLC GOODMAN US FINANCE THREE LLC 4.500% 10/15/37		09/19/2017	JP MORGAN SECURITIES		1,497,600	1,500,000	
38749#-AB-8	GRANITE STATE GAS TRANSMISSION GRANITE STATE GAS TRANSMISSION 3.720% 11/01/27		11/01/2017	BANK OF AMERICA		5,000,000	5,000,000	
39121J-C@-7	GREAT RIVER ENERGY GREAT RIVER ENERGY 3.590% 10/15/45		08/30/2017	BANK OF AMERICA		7,000,000	7,000,000	
391228-AA-7	GREAT RIVER HYDRO LLC GREAT RIVER HYDRO LLC 4.940% 04/19/32		04/18/2017	BARCLAYS CAPITAL GROUP		5,000,000	5,000,000	
391382-AB-4	GREAT-WEST LIFECO FINANCE GREAT-WEST LIFECO FINANCE 4.150% 06/03/47		05/23/2017	WELLS FARGO		34,726,300	35,000,000	
398079-AQ-6	GREYWOLF CLO LTD GREYWOLF CLO LTD 3.503% 10/15/29		10/05/2017	JP MORGAN SECURITIES		1,200,000	1,200,000	
398079-AS-2	GREYWOLF CLO LTD GREYWOLF CLO LTD 4.403% 10/15/29		10/05/2017	JP MORGAN SECURITIES		2,473,750	2,500,000	
404122-AV-5	HCA, INC HCA INC TL B9 ASSIGN 3.625% 03/18/23		03/30/2017	DIRECT		492,528	492,528	
40433J-AA-9	HOOTY 2014-1A A2 HOOTY 2014-1a 2a 4.846% 08/20/44		03/03/2017	BARCLAYS CAPITAL GROUP		1,278,028	1,402,500	3,398
40490B-AG-3	Halcyon Loan Advisors Funding SERIES 2017 2A CLASS C 4.450% 01/17/30		10/10/2017	BNP PARIBAS		10,150,000	10,150,000	
406216-AY-7	HALLIBURTON COMPANY HAL 7.45 09/15/39 7.450% 09/15/39		10/25/2017	JEFFRIES & CO.		2,827,500	2,000,000	17,383
40867#-AD-6	HAMPAC LLC HAMPAC LLC 4.250% 08/10/42		12/11/2017	DIRECT		10,000,000	10,000,000	
413875-AS-4	HARRIS CORPORATION HARRIS CORPORATION 4.854% 04/27/35		08/24/2017	CITIGROUP GLOBAL MARKETS		3,341,490	3,000,000	49,349
42225U-AF-1	HEALTHCARE TRUST OF AMER HEALTHCARE TRUST OF AMERICA 3.750% 07/01/27		06/01/2017	WELLS FARGO		9,949,200	10,000,000	

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423457-AB-6	HELMERICH & PAYNE INTL HP 4.65 03/15/25 4.650% 03/15/25		07/31/2017	MORGAN STANLEY		9,567,270	9,000,000	160,425
428041-BA-4	HERTZ FLEET LEASE FUNDING LLC HFLF 2017-1 D 3.690% 04/10/31		04/18/2017	BARCLAYS CAPITAL GROUP		1,999,810	2,000,000	
428291-AN-8	HEXCEL CORP HXL 3.95 02/15/27 3.950% 02/15/27		02/16/2017	BANK OF AMERICA		19,933,960	20,000,000	5,267
431282-AP-7	HIGHWOODS REALTY LP HIW 3 7/8 03/01/27 3.875% 03/01/27		02/13/2017	BANK OF AMERICA		9,866,700	10,000,000	
437076-BF-8	HOME DEPOT INC HD 4.4 03/15/45 4.400% 03/15/45		02/01/2017	GRANTCHESTER SECS		3,158,040	3,000,000	51,700
437076-BS-0	HOME DEPOT INC HOME DEPOT INC 3.900% 06/15/47		05/24/2017	JP MORGAN SECURITIES		7,945,280	8,000,000	
44043V-AH-1	HORIZON PHARMA HORIZON PHARMA TL B 1L 4.944% 03/29/24		11/07/2017	DIRECT		7,807,981	7,807,981	
44106M-AW-2	HOSPITALITY PROP TRUST HPT 4.95 02/15/27 4.950% 02/15/27		01/10/2017	CITIGROUP GLOBAL MARKETS		14,876,250	15,000,000	
44107T-AX-4	HOST HOTELS & RESORTS LP HST 3 7/8 04/01/24 3.875% 04/01/24		03/09/2017	WELLS FARGO		11,949,000	12,000,000	
44330B-AP-9	Highbridge Loan Management Ltd SERIES 20132RR CLASS B 3.263% 10/21/29		10/18/2017	RBC CAPITAL MARKETS		1,411,388	1,525,000	
44330B-AR-5	Highbridge Loan Management Ltd SERIES 20132RR CLASS C 0.000% 10/21/29		10/18/2017	RBC CAPITAL MARKETS		1,587,680	1,600,000	
44422P-BN-1	HUDSONS BAY SIMON JV TRUST HBCT 2015-HB10 A10 4.155% 08/05/34		05/03/2017	KGS-ALPHA CAPITAL MA		10,364,063	10,000,000	8,078
44988E-AC-7	INC RESEARCH INC RESEARCH 2017 TL B ASSIGN 3.936% 06/26/24		08/07/2017	DIRECT		2,906,250	2,906,250	
450319-C*-7	ITC MIDWEST ITC MIDWEST LLC 4.160% 04/18/47		04/17/2017	MERRILL LYNCH		20,000,000	20,000,000	
45660L-2V-0	RESIDENTIAL ASSET SEC TR RAST 2005-A16 A3 6.000% 02/25/36		09/01/2017	Interest Capitalization				
460146-CS-0	INTERNATIONAL PAPER CO INTERNATIONAL PAPER CO 4.350% 08/15/48		07/31/2017	BANK OF AMERICA		9,989,800	10,000,000	
46590L-BA-9	JPMDB COMM MTGE JPMDB COMM MTGE 4.580% 02/15/27		03/17/2017	JP MORGAN SECURITIES		1,458,995	1,500,000	5,917
46620J-AA-9	321 HENDERSON RECEIVABLES LLC 321 HENDERSON REC LLC 3.990% 08/15/62		03/15/2017	BARCLAYS CAPITAL GROUP		1,983,802	1,985,333	
46627M-FV-4	JP MORGAN ALT LN TRUST JPALT 2006-S1 3A 6.180% 03/25/36		09/01/2017	Interest Capitalization		2,313	2,313	
46628K-AA-8	JP MORGAN MORTGAGE TRUST JP MORGAN MTGE TRUST 3.553% 05/25/36		03/01/2017	MORGAN STANLEY		118	120	
46628S-AG-8	JP MORGAN MTGE JPMORGAN MTGE ACQUISITION 6.130% 07/25/36		02/09/2017	DIRECT		685,230	1,240,235	2,745
46628Y-BF-6	JP MORGAN MORTGAGE TRUST JPMMT 2006-S2 3A4 6.250% 07/25/36		01/01/2017	Interest Capitalization				
46644K-AA-8	JPMORGAN CHASE COMM MTGE JPMCC 2015-FRR2 AK36 2.292% 12/27/46		01/27/2017	Performance Trust Capital		7,222,500	9,000,000	
46647P-AA-4	JPMORGAN CHASE & CO JPM 4.26 02/22/48 4.260% 02/22/48		02/14/2017	JP MORGAN SECURITIES		10,000,000	10,000,000	
46647P-AK-2	JPMORGAN CHASE & CO JPMORGAN CHASE & CO 4.032% 07/24/48		07/17/2017	JP MORGAN SECURITIES		25,000,000	25,000,000	
46648H-AG-8	JP MORGAN MTGE TRUST JP MORGAN MTGE TRUST 3.500% 05/25/47		05/23/2017	JP MORGAN SECURITIES		16,844,754	17,000,000	49,583
46648K-BA-3	JPMDB COMMERCIAL MTGE SEC JPMDB COMMERCIAL MTGE SEC 4.185% 10/15/27		10/13/2017	JP MORGAN SECURITIES		1,021,760	1,000,000	3,604
47760Q-AA-1	JIMMY 2017-1A 2A1 JIMMY 2017-1A A2I 3.610% 07/30/47		06/27/2017	BARCLAYS CAPITAL GROUP		7,980,000	7,980,000	
478160-CF-9	JOHNSON & JOHNSON JOHNSON & JOHNSON 3.625% 03/03/37		02/28/2017	JP MORGAN SECURITIES		2,992,380	3,000,000	
478160-CG-7	JOHNSON & JOHNSON JNJ 3 3/4 03/03/47 3.750% 03/03/47		03/01/2017	JP MORGAN SECURITIES		11,972,040	12,000,000	
48305Q-AD-5	KAISER FOUNDATION HOSPIT KPERM 4.15 05/01/47 4.150% 05/01/47		04/25/2017	GOLDMAN SACHS & CO.		14,857,650	15,000,000	
48562R-AK-5	KAR AUCTION SERVICES, INC KAR AUCTION SERVICES-TL B5 4.049% 03/09/23		06/01/2017	DIRECT		385,779	385,779	
49427R-B*-2	KILROY REALTY LP KILROY REALTY 3.450% 02/17/29		02/17/2017	BARCLAYS CAPITAL GROUP		20,000,000	20,000,000	
49446R-AQ-2	KIMCO REALTY CORP KIM 4 1/8 12/01/46 4.125% 12/01/46		01/17/2017	JP MORGAN SECURITIES		4,819,000	5,000,000	40,104
49446R-AT-6	KIMCO REALTY CORP KIMCO REALTY CORP 4.450% 09/01/47		08/01/2017	WELLS FARGO		4,962,950	5,000,000	
500274-AJ-4	BAYVIEW KOITERE FUND TRUST BAYVIEW KOITERE FUND TRUST 4.400% 11/28/53		05/01/2017	CITIGROUP GLOBAL MARKETS		1,017,716	1,029,100	
500274-AM-7	BAYVIEW KOITERE FUND TRUST BAYVIEW KOITERE FUND TRUST 5.240% 11/28/53		05/01/2017	CITIGROUP GLOBAL MARKETS		968,884	1,000,000	
50077L-AD-8	KRAFT HEINZ FOODS KRAFT HEINZ FOODS CO 3.000% 06/01/26		09/28/2017	HSBC SECURITIES, INC		961,000	1,000,000	10,083
50077L-AL-0	KRAFT HEINZ FOODS KRAFT HEINZ FOODS 5.000% 07/15/35		07/13/2017	Various		3,278,519	3,035,000	1,265
50077L-AP-1	KRAFT HEINZ FOODS KRAFT HEINZ FOODS CO 1.983% 02/10/21		08/07/2017	BARCLAYS CAPITAL GROUP		3,000,000	3,000,000	
501044-CR-0	KROGER CO KR 5 04/15/42 5.000% 04/15/42		08/23/2017	CITIGROUP GLOBAL MARKETS		3,114,780	3,000,000	55,417
501044-DG-3	KROGER CO KR 4.45 02/01/47 4.450% 02/01/47		01/17/2017	US BANCORP		4,993,350	5,000,000	
501044-DK-4	KROGER CO KROGER CO 4.650% 01/15/48		07/17/2017	MIZUHO SECURITIES		4,963,800	5,000,000	
50247V-AC-3	LYB INTL FINANCE BV LYB 4 7/8 03/15/44 4.875% 03/15/44		02/22/2017	BANK OF AMERICA		5,255,200	5,000,000	109,688
50247W-AB-3	LYB INTERNATIONAL FINANC LYB 3 1/2 03/02/27 3.500% 03/02/27		05/26/2017	Various		9,921,200	10,000,000	43,264
50540R-AU-6	LABORATORY CORP OF AMER HLDGS LABORATORY CORP OF AMERICA 3.600% 09/01/27		08/15/2017	WELLS FARGO		2,995,470	3,000,000	
52177R-AH-1	LEAF II RECEIVABLES FUNDING LL LEAF II RECEIVABLE FUNDING LLC 4.470% 07/15/22		05/17/2017	CREDIT SUISSE SECURITIES		999,681	1,000,000	
521865-AY-1	LEAR CORP LEAR CORP 3.800% 09/15/27		08/14/2017	BANK OF AMERICA		9,929,400	10,000,000	
532457-BR-8	ELI LILLY & CO LLY 3.95 05/15/47 3.950% 05/15/47		05/04/2017	MORGAN STANLEY		6,962,130	7,000,000	
53767#-AC-2	LITTLEFUSE LITTELFUSE 3.740% 02/15/27		02/15/2017	BANK OF AMERICA		8,000,000	8,000,000	
548661-DQ-7	LOWE'S COMPANIES INC LOW 4.05 05/03/47 4.050% 05/03/47		04/19/2017	BANK OF AMERICA		9,936,400	10,000,000	
55279H-AQ-3	MANUF & TRADERS TRUST CO MANUFACTURERS & TRADERS TRUST 3.400% 08/17/27		08/14/2017	JP MORGAN SECURITIES		6,997,620	7,000,000	
55336V-AL-4	MPLX LP MPLX LP 5.200% 03/01/47		02/07/2017	DIRECT		993,040	1,000,000	
57169*-BL-0	MARS INC MARS INC 4.070% 03/29/37		03/09/2017	JP MORGAN SECURITIES		5,000,000	5,000,000	
571748-BC-5	MARSH & MCLENNAN COS INC MMC 4.35 01/30/47 4.350% 01/30/47		01/10/2017	BANK OF AMERICA		9,989,740	10,000,000	363
573284-AQ-9	MARTIN MARIETTA MATERIAL MARTIN MARIETTA MATERIAL 3.450% 06/01/27		05/17/2017	JP MORGAN SECURITIES		8,981,820	9,000,000	
573284-AU-0	MARTIN MARIETTA MATERIAL BASIC 4.250% 12/15/47		12/06/2017	JP MORGAN SECURITIES		19,936,200	20,000,000	
57636Q-AH-7	MASTERCARD INC MA 3.8 11/21/46 3.800% 11/21/46		01/18/2017	JP MORGAN SECURITIES		9,858,900	10,000,000	65,444
57772K-AD-3	MAXIM INTEGRATED PRODUCT MAXIM INTEGRATED PRODUCT 3.450% 06/15/27		06/08/2017	BANK OF AMERICA		14,988,600	15,000,000	
579780-AN-7	MCCORMICK & CO MCCORMICK & CO 3.400% 08/15/27		08/09/2017	BANK OF AMERICA		3,986,200	4,000,000	
579780-AP-2	MCCORMICK & CO MCCORMICK & CO 4.200% 08/15/47		08/09/2017	BANK OF AMERICA		6,971,510	7,000,000	
58013M-EC-4	MCDONALD'S CORP MCDONALDS CORP 6.300% 10/15/37		05/16/2017	MORGAN STANLEY		7,326,501	5,779,000	34,385
585055-BU-9	MEDTRONIC INC MDT 4 5/8 03/15/45 4.625% 03/15/45		03/21/2017	MORGAN STANLEY		5,327,100	5,000,000	8,351
589400-AB-6	MERCURY GENERAL CORP MCY 4.4 03/15/27 4.400% 03/15/27		03/01/2017	BANK OF AMERICA		28,955,630	29,000,000	
590214-AC-6	MLMI 2006 MERRILL LYNCH MTGE INVESTORS 3.707% 07/25/36		03/08/2017	DIRECT		1,790,327	2,057,847	2,369

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
594918-BZ-6	MICROSOFT CORP MICROSOFT CORPORATION 4.100% 02/06/37		01/30/2017	DIRECT		1,247,288	1,250,000	
594918-CB-8	MICROSOFT CORP MSFT 4 1/2 02/06/57 4.500% 02/06/57		01/30/2017	HSBC SECURITIES, INC		9,970,500	10,000,000	
605024-AN-8	MISSION BROADCASTING MISSION BROADCAST 2017 TL B2 3.857% 01/17/24		07/28/2017	DIRECT		335,678	335,678	
615369-AL-9	MOODY'S CORPORATION MOODYS CORP 3.250% 01/15/28		06/01/2017	JP MORGAN SECURITIES		9,891,800	10,000,000	
61690K-AL-6	MORGAN STANLEY BAML TRUST MSBAM 2013-C7 D 4.250% 02/15/46		03/01/2017	SANDLER O'NEILL		3,683,750	4,000,000	2,367
61690Y-BZ-4	MORGAN STANLEY CAPITAL I TRST MSC 2016-BNK2 C 3.910% 11/15/49		11/10/2017	WELLS FARGO		54,850	55,000	78
61691E-BF-1	MORGAN STANLEY CAP I TRUST MSC 2016-UB12 C 4.150% 12/15/49		10/25/2017	CREDIT SUISSE SECURITIES		1,496,074	1,500,000	4,496
61746B-EG-7	MORGAN STANLEY MS 4 3/8 01/22/47 4.375% 01/22/47		12/27/2017	MORGAN STANLEY		20,921,600	20,000,000	190,799
61752R-AH-5	MORGAN STANLEY MTGE LOAN TRST 5.704% 01/25/47		02/06/2017	HUTCHINSON SHOCKEY & ERLEY		274,635	472,491	599
61752R-AH-5	MORGAN STANLEY MTGE LOAN TRST 5.704% 01/25/47		10/01/2017	Interest Capitalization		1,941	1,941	
61752R-AJ-1	MORGAN STANLEY MTGE LOAN TRST MORGAN STANLEY MTG LN 5.858% 01/25/47		10/01/2017	Interest Capitalization		3,465	3,465	
61756X-AG-0	MORGAN STANLEY MTGE LOAN TRUST MORGAN STANLEY MTGE LOAN TRUST 3.595% 11/25/37		11/22/2017	Various		2,138,113	2,317,738	3,810
61760R-AN-2	MORGAN STANLEY CAPITAL I TRUST MSC 2011-C3 E 5.155% 07/15/49		01/26/2017	KGS-ALPHA CAPITAL MA		1,517,813	1,500,000	6,444
61761D-AH-5	MORGAN STANLEY BAML TRUST MSBAM 2012-C6 C 4.536% 11/15/45		04/27/2017	KGS-ALPHA CAPITAL MA		3,330,500	3,200,000	403
61762F-AU-0	MORGAN STANLEY REREMIC TRUST MSRR 2013-R4 4B2 3.649% 07/26/36		12/01/2017	Interest Capitalization		71,956	71,956	
61762M-CB-5	MORGAN STANLEY BAML TRUST MSBAM 2013-C10 C 4.082% 07/15/46		03/02/2017	DEUTSCHE BANK		100,000	100,000	68
61762X-AZ-0	MORGAN STANLEY BAML TRUST MSBAM 2013-C12 C 4.764% 10/15/46		05/02/2017	ROBERT W. BAIRD		4,190,156	4,000,000	2,188
61763P-BC-6	MORGAN STANLEY REREMIC TRUST MORGAN STANLEY RE REMIC 1.982% 07/26/46		01/01/2017	MORGAN STANLEY		(325,267)	(430,817)	(340)
61766C-AL-3	MORGAN STANLEY CAP I TRUST MSC 2016-UBS9 C 4.544% 03/15/49		11/29/2017	MORGAN STANLEY		1,026,598	997,000	
62953J-AE-5	NXT CAPITAL CLO LLC NXT CAPITAL CLO LLC 3.865% 10/20/29		10/06/2017	WELLS FARGO		720,000	720,000	
62953J-AG-0	NXT CAPITAL CLO LLC NXT CAPITAL CLO LLC 5.265% 10/20/29		10/06/2017	WELLS FARGO		1,140,000	1,140,000	
63874E-AJ-9	NATIXIS COMMERCIAL MTGE SECURI NCMS 2017-75B C 4.058% 04/09/27		05/10/2017	NATIXIS		11,037,395	10,830,000	25,228
63874E-AL-4	NATIXIS COMMERCIAL MTGE SECURI NCMS 2017-75B D 4.058% 04/09/27		05/10/2017	NATIXIS		4,935,810	5,000,000	11,648
64116#-AB-9	NETRALITY PARTNERS NETRALITY PROPERTIES 4.960% 04/06/22		04/06/2017	GOLDMAN SACHS & CO.		12,000,000	12,000,000	
64128X-AE-0	NEUBERGER BERMAN GRP/FIN NEUBER 4 7/8 04/15/45 4.875% 04/15/45		03/10/2017	JP MORGAN SECURITIES		8,825,400	10,000,000	203,125
64128X-AG-5	NEUBERGER BERMAN GRP/FIN NEUBER 4 1/2 03/15/27 4.500% 03/15/27		03/09/2017	JP MORGAN SECURITIES		6,944,350	7,000,000	
644188-BF-0	NEW ENGLAND POWER CO BASIC 3.800% 12/05/47		11/30/2017	BANK OF AMERICA		9,932,600	10,000,000	
65336R-AR-9	NEXSTAR BROADCASTING NEXSTAR BROADCASTING TL B2 3.857% 01/17/24		08/17/2017	DIRECT		2,659,027	2,659,027	
65339K-AV-2	NEXTERA ENERGY CAPITAL NEXTERA ENERGY CAPITAL 4.800% 12/01/77		10/30/2017	GOLDMAN SACHS & CO.		3,000,000	3,000,000	
654106-AD-5	NIKE INC NKE 3 5/8 05/01/43 3.625% 05/01/43		01/13/2017	CITIGROUP GLOBAL MARKETS		9,524,600	10,000,000	78,542
65535V-EW-4	NOMURA ASSET ACCEPTANCE CORP NOMURA ASSET ACCEPTANCE CORP 2.662% 10/25/34		06/29/2017	JEFFRIES & CO.		1,324,328	1,408,860	819
655844-BT-4	NORFOLK SOUTHERN CORP NORFOLK SOUTHERN CORP 3.150% 06/01/27		05/22/2017	WELLS FARGO		9,984,700	10,000,000	
665772-CA-5	NORTHERN STATES PWR-MINN XEL 5 1/4 07/15/35 5.250% 07/15/35		03/03/2017	KEYBANC CAPITAL MARKETS		3,479,430	3,000,000	23,188
665876-C#-3	NORTHERN UTILITIES INC NORTHERN UTILITIES INC 4.320% 11/01/47		11/01/2017	BANK OF AMERICA		2,000,000	2,000,000	
665876-C8-5	NORTHERN UTILITIES INC NORTHERN UTILITIES INC 3.520% 11/01/27		11/01/2017	BANK OF AMERICA		3,000,000	3,000,000	
666807-BJ-0	NORTHROP GRUMMAN CORP NORTHROP GRUMMAN CORP 3.850% 04/15/45		03/09/2017	Susquehana Financial		930,700	1,000,000	15,935
666807-BP-6	NORTHROP GRUMMAN CORP BASIC 4.030% 10/15/47		10/10/2017	JP MORGAN SECURITIES		10,982,840	11,000,000	
667274-AC-8	NORTHWELL HEALTHCARE INC NORTHWELL HEQLTHCARE INC 4.260% 11/01/47		09/19/2017	CITIGROUP GLOBAL MARKETS		10,500,000	10,500,000	
66859T-AG-4	NORTHWOODS CAPITAL LTD NORTHWOODS CAPITAL LTD 5.363% 11/12/25		01/06/2017	MORGAN STANLEY		1,485,000	1,500,000	11,726
66989H-AH-1	NOVARTIS CAPITAL CORP NOVNVX 4.4 05/06/44 4.400% 05/06/44		03/21/2017	Various		14,922,050	14,000,000	200,933
67097Q-AJ-4	OCP CLO LTD SERIES 201714A CLASS C 2.600% 11/20/30		11/16/2017	CITIGROUP GLOBAL MARKETS		23,500,000	23,500,000	
67103H-AF-4	O'REILLY AUTOMOTIVE INC OREILLY AUTOMOTIVE INC 3.600% 09/01/27		08/10/2017	BANK OF AMERICA		9,984,000	10,000,000	
67110D-AW-7	OCP CLO LTD OCP CLO LTD 5.021% 10/26/30		07/25/2017	CITIGROUP GLOBAL MARKETS		15,000,000	15,000,000	
675922-AN-8	Octagon Investment Partners 34 SERIES 20171A CLASS D 2.500% 01/20/30		11/08/2017	MORGAN STANLEY		3,240,000	3,240,000	
678858-BR-1	OKLAHOMA GAS & ELECTRIC OGE 4.15 04/01/47 4.150% 04/01/47		03/28/2017	MIZUHO SECURITIES		14,989,800	15,000,000	
679574-C8-0	OLD DOMINION ELECTRIC OLD DOMINION ELEC COOP 3.330% 12/01/37		07/06/2017	BANK OF AMERICA		13,000,000	13,000,000	
68162M-AJ-1	OLYMPIC TOWER MTGE TRUST OT 2017-OT C 3.945% 05/10/39		05/12/2017	DEUTSCHE BANK		8,064,087	7,821,000	20,367
68389X-BQ-7	ORACLE CORP BASIC 4.000% 11/15/47		11/07/2017	WELLS FARGO		9,953,100	10,000,000	
693475-AT-2	PNC FINANCIAL SERVICES PNC 3.15 05/19/27 3.150% 05/19/27		05/16/2017	JP MORGAN SECURITIES		14,969,400	15,000,000	
694308-HX-8	PACIFIC GAS & ELECTRIC BASIC 3.950% 12/01/47		11/27/2017	BARCLAYS CAPITAL GROUP		4,978,200	5,000,000	
701094-AL-8	PARKER-HANNIFIN CORP PARKER-HANNIFIN CORP 4.100% 03/01/47		12/13/2017	Tax Free Exchange		9,959,453	10,000,000	116,167
708696-BX-6	PENNSYLVANIA ELECTRIC CO PENNSYLVANIA ELECTRIC CO 4.150% 04/15/25		01/26/2017	DIRECT		2,011,700	2,000,000	24,439
709599-AX-2	PENSKE TRUCK LEASING/PTL PENSKE 4.2 04/01/27 4.200% 04/01/27		03/13/2017	BANK OF AMERICA		6,990,270	7,000,000	
713448-DV-7	PEPSICO INC PEP 4 05/02/47 4.000% 05/02/47		04/27/2017	JP MORGAN SECURITIES		9,956,700	10,000,000	
716768-AC-0	PETSMART INC PETSMART INC 5.875% 06/01/25		05/30/2017	CITIGROUP GLOBAL MARKETS		5,000,000	5,000,000	
718549-AF-5	PHILLIPS 66 PARTNERS LP PHILLIPS 66 PARTNERS LP 3.750% 03/01/28		10/10/2017	CITIGROUP GLOBAL MARKETS		996,200	1,000,000	
736508-P#-3	PORTLAND GENERAL ELEC PORTLAND GENERAL ELEC CO 3.980% 11/21/47		11/21/2017	BANK OF AMERICA		5,000,000	5,000,000	
736508-P8-5	PORTLAND GENERAL ELEC PORTLAND GENERAL ELECTRIC CO 3.980% 08/03/48		08/02/2017	BANK OF AMERICA		10,000,000	10,000,000	
740189-AH-8	PRECISION CASTPARTS CORP PCP 3.9 01/15/43 3.900% 01/15/43		01/24/2017	CITIGROUP GLOBAL MARKETS		9,896,700	10,000,000	13,000
743315-AS-2	PROGRESSIVE CORP PGR 4 1/8 04/15/47 4.125% 04/15/47		04/03/2017	BANK OF AMERICA		7,990,320	8,000,000	
747525-AV-5	QUALCOMM INC QUALCOMM INC 4.300% 05/20/47		05/22/2017	Various		25,015,150	25,000,000	
749685-AV-5	RPM INTERNATIONAL INC RPM 3 3/4 03/15/27 3.750% 03/15/27		03/01/2017	BANK OF AMERICA		11,968,060	12,000,000	2,083
749685-AW-3	RPM INTERNATIONAL INC BASIC 4.250% 01/15/48		12/06/2017	WELLS FARGO		4,999,850	5,000,000	
74981H-CJ-7	RACE POINT CLO LTD RACEPOINT CLO LTD 4.554% 10/15/30		08/28/2017	CITIGROUP GLOBAL MARKETS		19,762,500	19,762,500	
75114H-AD-9	RESIDENTIAL ACCREDIT LOANS INC RESIDENTIAL ACCREDIT LOANS INC 1.742% 05/25/46		05/24/2017	NOMURA SECURITIES INTL		1,188,831	1,363,534	230

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
756109-AT-1	REALTY INCOME CORP O 4.65 03/15/47 4.650% 03/15/47		03/08/2017	CITIGROUP GLOBAL MARKETS		6,997,760	7,000,000	
75884R-AW-3	REGENCY CENTERS LP REG 4.4 02/01/47 4.400% 02/01/47		01/24/2017	Various		24,707,500	25,000,000	1,222
759470-AX-5	RELIANCE INDUSTRIES LTD BASIC 3.667% 11/30/27		11/30/2017	WELLS FARGO		7,993,480	8,000,000	1,222
75973Q-AA-5	RENAISSANCE FINANCE RENAISSANCERE FINANCE 3.450% 07/01/27		06/26/2017	BARCLAYS CAPITAL GROUP		14,890,800	15,000,000	
76111X-VG-5	RESIDENTIAL FUNDING MTG SEC I 2005-SA2 2A2 3.782% 06/25/35		03/23/2017	HUTCHINSON SHOCKEY & ERLEY		31,222	34,812	89
761713-AZ-9	REYNOLDS AMERICAN INC REYNOLDS AMERICAN INC 6.150% 09/15/43		08/29/2017	DEUTSCHE BANK		4,058,243	3,250,000	92,165
771196-BH-4	ROCHE HOLDINGS INC ROSW 4 11/28/44 4.000% 11/28/44		04/27/2017	BANK OF AMERICA		15,473,250	15,000,000	256,667
78413M-AQ-1	SFAVE COMM MTG SEC TR SFAVE 2015-5AVE D 4.388% 01/05/35		11/02/2017	DEUTSCHE BANK		769,465	900,000	549
78512*-AA-5	S&E REPLACEMENT POWER S&E REPLACENMENT POWER LLC 4.120% 05/31/29		01/04/2017	MORGAN STANLEY		15,558,802	15,558,802	
785592-A*-7	SABINE PASS LIQUEFACTION LLC SABINE PASS LIQUEFACTION LLC 5.000% 09/15/37		02/24/2017	MORGAN STANLEY		10,000,000	10,000,000	
79588T-AC-4	SAMMONS FINANCIAL GROUP SAMMONS FINANCIAL GROUP 4.450% 05/12/27		11/06/2017	Various		4,076,520	4,000,000	43,511
797440-BV-5	SAN DIEGO G & E SAN DIEGO GAS & ELECTRIC 3.750% 06/01/47		06/05/2017	GOLDMAN SACHS & CO.		7,964,320	8,000,000	
808513-AQ-8	CHARLES SCHWAB CORP SCHW 3.2 03/02/27 3.200% 03/02/27		02/27/2017	CITIGROUP GLOBAL MARKETS		9,983,900	10,000,000	
824348-AZ-9	SHERWIN-WILLIAMS CO SHW 71/4 6/15/19 7.250% 06/15/19		08/09/2017	Tax Free Exchange		2,997,008	3,000,000	32,625
824348-BB-1	SHERWIN-WILLIAMS CO SHW 4.2 1/15/22 4.200% 01/15/22		08/09/2017	Tax Free Exchange		11,363,950	11,250,000	31,500
824348-BF-2	SHERWIN-WILLIAMS CO SHW 3.95 1/15/26 3.950% 01/15/26		08/09/2017	Tax Free Exchange		4,981,719	5,000,000	13,167
824348-BH-8	SHERWIN-WILLIAMS CO SHW 4.4 2/1/2045 4.400% 02/01/45		08/09/2017	Tax Free Exchange		6,435,874	6,500,000	6,356
829229-AQ-6	SINCLAIR TELEVISION GROUP SINCLAIR TELEVISION GRP TL B2 3.631% 01/31/24		01/06/2017	DIRECT		1,955,188	1,955,188	
833034-AK-7	SNAP-ON INC SNA 3 1/4 03/01/27 3.250% 03/01/27		02/15/2017	JP MORGAN SECURITIES		9,990,600	10,000,000	
842400-GG-2	SOUTHERN CAL EDISON EIX 4 04/01/47 4.000% 04/01/47		03/21/2017	JP MORGAN SECURITIES		4,996,500	5,000,000	
84346L-AA-8	SOUTHERN NATURAL GAS SONGAS 4.8 03/15/47 4.800% 03/15/47		03/07/2017	BARCLAYS CAPITAL GROUP		19,974,700	20,000,000	
844895-AX-0	SOUTHWEST GAS CORP SWX 3.8 09/29/46 3.800% 09/29/46		04/17/2017	STIFEL NICOLAUS		11,468,640	12,000,000	24,067
85172M-AB-0	SPRINGFIELD FUNDING TRUST SPRINGFIELD FUNDING TRUST 3.800% 05/15/28		05/03/2017	CREDIT SUISSE SECURITIES		4,536,914	4,500,000	10,925
85172P-AC-1	SPRINGLEAF FUNDING TRUST SPRINGIIAF FUNDING TRUST 3.860% 07/15/30		06/21/2017	CITIGROUP GLOBAL MARKETS		3,376,161	3,377,000	
85440K-AA-2	STANFORD UNIVERSITY STNFRD 3.647 05/01/48 3.647% 05/01/48		04/04/2017	GOLDMAN SACHS & CO.		7,999,840	8,000,000	
86359B-JV-4	STRUCTURED ASSET SECS CORP STRUCTURED ASSET SECURITIES 5.670% 03/25/34		08/01/2017	Interest Capitalization				
86364C-AF-9	STRUCTURED ADJ RATE MTGE SARM 2007-6 3A1 3.877% 07/25/37		01/30/2017	DEUTSCHE BANK		4,669,547	6,360,780	20,324
87089H-AB-9	SWISS RE TREASURY (US) SRENVX 4 1/4 12/06/42 4.250% 12/06/42		02/22/2017	STIFEL NICOLAUS		2,977,980	3,000,000	28,688
87236Y-AF-5	TD AMERITRADE HOLDING CO AMTD 3.3 04/01/27 3.300% 04/01/27		04/25/2017	WELLS FARGO		59,905,620	60,000,000	2,383
87239P-AC-8	TEX OPERATIONS CO LLC TEX OPER CO LLC EXIT TL C 5.392% 08/04/23		02/22/2017	DIRECT		571,429	571,429	
87239P-AD-6	TEX OPERATIONS CO LLC TEX OPER CO LLC EXIT TL B 5.392% 08/04/23		02/22/2017	DIRECT		3,232,714	3,232,714	
87247U-BA-0	TICP CLO LTD TICP CLO LTD 5.015% 01/20/27		03/20/2017	MORGAN STANLEY		3,913,000	3,913,000	
87247U-BC-6	TICP CLO LTD TCIP CLO LTD 5.015% 01/20/27		03/20/2017	MORGAN STANLEY		2,087,000	2,087,000	
872938-AA-9	BGS LIBERTY CROSSING 1 BGS LIBERTY CROSSING 1 3.982% 07/05/34		06/13/2017	Bostonia		24,000,000	24,000,000	
87305Q-CM-1	TTX CO TTXCO 4.2 07/01/46 4.200% 07/01/46		04/19/2017	CITIGROUP GLOBAL MARKETS		2,984,340	3,000,000	39,550
878048-AD-9	TBW MRTG BK PASS THRU CERT TBW 2006-2 1A4 6.000% 07/25/36		08/01/2017	Interest Capitalization		5	5	
878237-AH-9	TECH DATA CORP TECD 4.95 02/15/27 4.950% 02/15/27		01/26/2017	Various		19,997,800	20,000,000	
88307*-AA-3	TEXOMA WIND LLC TEXOMA WIND LLC 4.120% 06/30/34		02/08/2017	MORGAN STANLEY		14,255,681	14,255,681	
883203-BX-8	TEXTRON INC TXT 3.65 03/15/27 3.650% 03/15/27		02/28/2017	BANK OF AMERICA		10,997,780	11,000,000	
883556-BY-7	THERMO FISHER SCIENTIFIC THERMO FISHER SCIENTIFIC 4.100% 08/15/47		08/10/2017	JP MORGAN SECURITIES		9,882,500	10,000,000	
88579Y-AW-1	3M COMPANY MMM 3 1/8 09/19/46 3.125% 09/19/46		01/25/2017	JP MORGAN SECURITIES		5,283,300	6,000,000	68,229
88606W-AA-0	THUNDERBOLT AIRCRAFT LEASE LTD THUNDERBOLT AIRCRAFT LEASE LTD 4.212% 05/17/32		04/25/2017	BANK OF AMERICA		1,437,439	1,437,500	
89173F-AD-2	TOWD POINT MTGE TRUST TOWD POINT MTGE TRUST 3.750% 10/25/56		06/07/2017	BANK OF AMERICA		4,950,000	5,000,000	5,729
89236T-DR-3	TOYOTA MOTOR CREDIT CORP TOYOTA 3.2 01/11/27 3.200% 01/11/27		01/04/2017	JP MORGAN SECURITIES		14,950,350	15,000,000	
893045-AE-4	TRANS-ALLEGHENY INTERSTATE TRANS ALLEGHENY INTERSTATE 3.850% 06/01/25		05/12/2017	JP MORGAN SECURITIES		2,076,020	2,000,000	35,506
89417E-AK-5	TRAVELERS COS INC TRV 4.3 08/25/45 4.300% 08/25/45		03/10/2017	WELLS FARGO		6,128,880	6,000,000	14,333
89417E-AM-1	TRAVELERS COS INC TRV 4 05/30/47 4.000% 05/30/47		05/15/2017	BANK OF AMERICA		4,978,300	5,000,000	
896522-AH-2	TRINITY INDUSTRIES INC TRN 4.55 10/01/24 4.550% 10/01/24		04/19/2017	Various		12,117,820	12,000,000	34,883
89679H-AA-3	TRITON CONTAINER FINANCE LLC TRITON CONTAINER FINANCE LLC 3.520% 06/20/42		06/07/2017	WELLS FARGO		3,808,615	3,809,310	
89838L-AF-1	TRUSTEES OF BOSTON COLL BOSCOL 3.993 07/01/47 3.993% 07/01/47		01/24/2017	BARCLAYS CAPITAL GROUP		17,000,000	17,000,000	
90117P-AQ-8	1211 AVE OF AMERICAS TRUST 1211 AVE OF THE AMERICAS TRUST 4.142% 08/10/35		12/04/2017	JP MORGAN SECURITIES		1,942,992	1,950,000	1,159
90187L-AJ-8	PARK AVENUE TRUST PRKAV 2017-245P C 3.657% 06/05/37		05/17/2017	JP MORGAN SECURITIES		8,139,392	8,000,000	24,356
902494-BD-4	TYSON FOODS INC TYSON FOODS INC 4.550% 06/02/47		05/23/2017	MORGAN STANLEY		19,883,200	20,000,000	
90265E-AM-2	UDR INC UDR INC 3.500% 07/01/27		06/07/2017	CITIGROUP GLOBAL MARKETS		4,988,200	5,000,000	
90269P-AJ-0	UBS-BAMLL TRUST UBSBM 2012-WRM C 4.238% 06/10/30		01/19/2017	JEFFRIES & CO.		2,041,875	2,000,000	5,415
90276C-AJ-0	UBS COMMERCIAL MTGE TRUST UBS COMM MTGE TRUST 3.993% 08/15/27		07/31/2017	UBS FINANCIAL SERVICES		2,265,981	2,200,000	3,904
90276C-AK-7	UBS COMMERCIAL MTGE TRUST UBS COMMERCIAL MTGE TRUST 4.295% 08/15/27		07/31/2017	UBS FINANCIAL SERVICES		2,265,827	2,200,000	4,200
90276E-AJ-6	UBS COMM MTGE TRUST UBS COMM MTGE TRUST 4.036% 06/15/50		05/31/2017	UBS FINANCIAL SERVICES		8,239,714	8,000,000	9,866
90276E-AK-3	UBS COMM MTGE TRUST UBS COMM MTGE TRUST 4.440% 06/15/50		05/31/2017	UBS FINANCIAL SERVICES		10,299,930	10,000,000	13,567
90276G-AY-8	UBS COMMERCIAL MTGE UBS COMMERCIAL MTGE 4.319% 08/15/50		08/17/2017	UBS FINANCIAL SERVICES		7,175,753	7,000,000	26,034
90276R-BK-3	UBS COMM MTGE TRUST UBS COMMERCIAL MTGE TRUST 4.455% 10/15/27		09/29/2017	UBS FINANCIAL SERVICES		7,025,302	7,000,000	15,215
90276T-AM-6	UBS COMMERCIAL MORTGAGE TRUST SERIES 2017C5 CLASS C 4.321% 11/15/50		11/01/2017	UBS FINANCIAL SERVICES		5,113,594	5,000,000	9,002
90276W-AW-7	UBS COMMERCIAL MORTGAGE TRUST SERIES 2017C7 CLASS B 4.292% 12/15/50		12/20/2017	UBS FINANCIAL SERVICES		11,074,744	10,753,000	33,332
907818-EN-4	UNION PACIFIC CORP UNP 4 04/15/47 4.000% 04/15/47		03/29/2017	JP MORGAN SECURITIES		9,865,500	10,000,000	
91159H-HR-4	US BANCORP USB 3.15 04/27/27 3.150% 04/27/27		04/24/2017	US BANCORP		15,990,400	16,000,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
913017-CP-2	UNITED TECHNOLOGIES CORP UTX 4.05 05/04/47 4.050% 05/04/47		05/01/2017	CITIGROUP GLOBAL MARKETS		5,983,440	6,000,000	
914886-AC-0	UNIV OF SOUTHERN CALIFOR USCTRJ 3.841 10/01/47 3.841% 10/01/47		04/10/2017	MORGAN STANLEY		5,000,000	5,000,000	
91914J-AA-0	VALERO ENERGY PARTNERS VLP 4 3/8 12/15/26 4.375% 12/15/26		03/20/2017	BANK OF AMERICA		5,041,200	5,000,000	63,194
92343V-DY-7	VERIZON COMMUNICATIONS BASIC 4.125% 03/16/27		12/22/2017	BARCLAYS CAPITAL GROUP		10,449,100	10,000,000	115,729
92343V-EJ-9	VERIZON COMMUNICATIONS VERIZON COMMUNICATIONS 6.800% 05/01/29		12/15/2017	Tax Free Exchange		9,597,879	6,875,000	
92343V-EL-4	VERIZON COMMUNICATIONS VERIZON COMMUNICATIONS 7.875% 07/01/32		12/15/2017	Taxable Exchange		6,247,959	5,468,000	37,183
929160-AV-1	VULCAN MATERIALS CO VULCAN MATERIALS CO 4.500% 06/15/47		06/12/2017	BANK OF AMERICA		14,943,600	15,000,000	
92922F-TJ-7	WAMU MORTGAGE PASS THRU CTFS 1.972% 06/25/44		01/05/2017	WELLS FARGO		907,408	978,337	479
92939H-BC-8	COMM MORTGAGE TRUST WFRBS 2014-C23 C 3.849% 10/15/57		01/31/2017	SANDLER O'NEILL		3,290,760	3,324,000	
93934F-JQ-6	WASHINGTON MUTUAL MTG SEC CORP WASHINGTON MUTUAL MTGE PASS TH 1.814% 02/25/36		11/07/2017	BAY CREST PARTNERS		1,248,565	1,452,875	901
93934F-MN-9	WASHINGTON MUTUAL MTG SEC CORP WASHINGTON MUTUAL MTGE PASS TH 2.003% 04/25/46		04/20/2017	Performance Trust Capital		1,790,523	2,118,962	2,262
93935L-AB-4	WASHINGTON MUTUAL MTG WASHINGTON MUTUAL MORTGAGE 1.913% 10/25/46		08/02/2017	BAY CREST PARTNERS		2,489,132	2,852,874	799
94106L-BC-2	WASTE MANAGEMENT INC WM 4.1 03/01/45 4.100% 03/01/45		03/22/2017	BARCLAYS CAPITAL GROUP		2,014,440	2,000,000	5,922
95000H-BL-5	WELLS FARGO COMM MTGE TRUST WFCM 2016-LC24 B 3.621% 10/15/49		04/24/2017	WELLS FARGO		1,985,781	2,000,000	5,230
95000J-BA-5	WELLS FARGO COMM MTGE TRUST WFCM 2016-LC25 B 4.436% 12/15/59		04/10/2017	WELLS FARGO		56,594	55,000	81
95000P-AL-8	WELLS FARGO COMM MTGE TRUST WFCM 2016-C37 C 4.494% 12/15/49		01/31/2017	WELLS FARGO		2,536,133	2,500,000	624
95000T-BX-3	WFCM 2017-RB1 B WFCM 2017-RB1 B 4.039% 03/15/50		03/22/2017	WELLS FARGO		10,299,370	10,000,000	32,536
95001A-BJ-4	WELLS FARGO COMMERCIAL MORTGAG SERIES 2017C41 CLASS C 4.513% 11/15/50		11/17/2017	WELLS FARGO		6,118,182	6,000,000	21,811
95001F-BD-6	WELLS FARGO COMM MTGE TRUST WFCM 2017-RC1 C 4.591% 01/15/60		02/28/2017	WELLS FARGO		8,314,071	8,072,000	13,382
95001M-AL-4	WELLS FARGO COMM MTGE TRUST WELLS FARGO COMM MTGE TRUST 3.903% 07/15/50		06/27/2017	WELLS FARGO		5,999,652	6,000,000	7,806
95040Q-AC-8	WELLTOWER INC HCN 4 1/4 04/01/26 4.250% 04/01/26		05/17/2017	WELLS FARGO		3,147,540	3,000,000	18,063
95058X-AC-2	WENDYS FUNDING WENDYS FUNDING LLC 4.497% 06/15/45		04/01/2017	CREDIT SUISSE SECURITIES		(23,438)	(28,125)	(18)
95058X-AE-8	WENDYS FUNDING WENDYS FUNDING LLC 3.884% 03/15/48		12/06/2017	CITIGROUP GLOBAL MARKETS		3,000,000	3,000,000	
958254-AE-4	WESTERN GAS PARTNERS WESTERN GAS PARTNERS 3.950% 06/01/25		01/26/2017	DIRECT		3,986,640	4,000,000	24,688
960386-AL-4	WABTEC WAB 3.45 11/15/26 3.450% 11/15/26		08/31/2017	Tax Free Exchange		10,031,750	10,000,000	101,583
960413-AT-9	WESTLAKE CHEMICAL CORP WLK 3.6 08/15/26 3.600% 08/15/26		05/26/2017	MORGAN STANLEY		4,985,850	5,000,000	53,000
960413-AT-9	WESTLAKE CHEMICAL CORP WLK 3.6 08/15/26 3.600% 08/15/26		04/26/2017	Tax Free Exchange		24,766,689	25,000,000	177,500
96145D-AC-9	WESTROCK CO WESTROCK CO 3.375% 09/15/27		08/21/2017	BANK OF AMERICA		12,994,280	13,000,000	
970648-AF-8	WILLIS NORTH AMERICA INC WLTW 3.6 05/15/24 3.600% 05/15/24		05/11/2017	BANK OF AMERICA		9,991,400	10,000,000	
97988Q-AE-4	WOODMONT TRUST WOODMONT TRUST 4.413% 07/18/28		05/25/2017	CITIGROUP GLOBAL MARKETS		6,000,000	6,000,000	
97988Q-AG-9	WOODMONT TRUST WOODMONT TRUST 5.813% 07/18/28		05/25/2017	CITIGROUP GLOBAL MARKETS		4,951,400	5,000,000	
98419M-AK-6	XYLEM INC XYL 4 3/8 11/01/46 4.375% 11/01/46		01/17/2017	JP MORGAN SECURITIES		14,019,460	14,000,000	168,438
98919M-AP-0	ZAYO GROUP ZAYO GROUP 2017 TL B2 3.613% 01/19/24		07/25/2017	DIRECT		4,818,312	4,818,312	
98956P-AK-8	ZIMMER BIOMET HOLDINGS ZIMMER BIOMET HOLDINGS 2.700% 04/01/20		08/14/2017	MORGAN STANLEY		2,024,000	2,000,000	20,400
98978V-AH-6	ZOETIS INC ZOETIS INC 4.700% 02/01/43		01/10/2017	Market Axess		1,957,880	2,000,000	42,300
98978V-AM-5	ZOETIS INC ZOETIS INC 3.950% 09/12/47		09/05/2017	BARCLAYS CAPITAL GROUP		9,940,800	10,000,000	
BAN0L7-DL-3	GEORGIA RENEWABLE POWER GEORGIA RENEWABLE POWER 11.125% 11/30/22		12/01/2017	DIRECT		3,074,160	3,152,985	
BCC2CS-Q4-5	PROP LIMITED PROP LIMITED 5.300% 03/15/42		07/12/2017	Various		12,697,195	12,677,208	1,866
BCC2CS-Q6-0	PROP LIMITED PROP LIMITED 6.900% 03/15/42		02/09/2017	DIRECT		1,794,409	1,811,030	347
BCC2EW-AX-7	HARBOUR AIRCRAFT INV LTD HARBOUR AIRCRAFT INV LTD 4.000% 11/15/37		12/19/2017	DEUTSCHE BANK		331,146	333,274	(10,758)
BCC2EW-AZ-2	HARBOUR AIRCRAFT INV LTD HARBOUR AIRCRAFT INV LTD 4.000% 11/15/37		11/07/2017	DEUTSCHE BANK		233,290	233,292	(122)
C5400E-AD-3	MAXAR TECHNOLOGIES LTD MAXAR TECHNOLOGIES LTD - TL B 4.099% 10/05/24		10/17/2017	DIRECT		5,000,000	5,000,000	
C9716#-AK-5	WASTE CONNECTIONS WASTE CONNECTIONS 3.490% 04/20/27		04/19/2017	WELLS FARGO		6,000,000	6,000,000	
N90618-AG-5	VTTI BV VTTI BV 4.050% 12/15/27		12/13/2017	BANK OF AMERICA		8,000,000	8,000,000	
N90618-AH-3	VTTI BV VTTI BV 4.150% 12/15/29		12/13/2017	BANK OF AMERICA		4,000,000	4,000,000	
008474-C#-3	AGNICO-EAGLE MINES LTD AGNICO MINES LIMITED 4.420% 06/29/25	A	06/29/2017	RBC CAPITAL MARKETS		1,000,000	1,000,000	
01626P-AG-1	ALIMENTATION COUCHE-TARD ALIMENTATION COUCHE-TARD 4.500% 07/26/47	A	10/25/2017	Various		12,055,860	12,000,000	21,000
01626P-AH-9	ALIMENTATION COUCHE-TARD ALIMENTATION COUCHE-TARD 3.550% 07/26/27	A	07/19/2017	WELLS FARGO		14,979,900	15,000,000	
136385-AX-9	CANADIAN NATL RESOURCES CANADIAN NATL RESOURCES 3.850% 06/01/27	A	05/23/2017	JP MORGAN SECURITIES		18,942,240	19,000,000	
29269R-A#-2	ENERFLEX LTD ENERFLEX LTD 4.670% 12/15/24	A	12/15/2017	TD SECURITIES		17,000,000	17,000,000	
380956-AD-4	GOLDCORP INC GCN 3.7 03/15/23 3.700% 03/15/23	A	03/30/2017	HSBC SECURITIES, INC		3,058,470	3,000,000	5,858
380956-AE-2	GOLDCORP INC GOLDCORP INC 5.450% 06/09/44	A	12/04/2017	MONTGOMERY SECURITIES		2,336,771	2,013,000	53,940
56501R-AD-8	MANULIFE FINANCIAL CORP MFCCN 5 3/8 03/04/46 5.375% 03/04/46	A	02/28/2017	Various		12,857,160	11,000,000	286,816
87951Y-AS-0	TELESAT CANADA INC TELESAT CANADA 2017 TL B 4.441% 11/17/23	A	02/09/2017	DIRECT		7,300,519	7,300,519	
891160-MJ-9	TORONTO DOMINION BANK TORONTO DOMINION BANK 3.625% 09/15/31	A	04/27/2017	JP MORGAN SECURITIES		990,560	1,000,000	4,733
895945-D#-7	TRICAN WELL SERVICES TRICAN WELL SERVICES 8.900% 04/28/21	A	04/28/2017	Interest Capitalization		12,920	12,920	
C9413P-AU-7	VALEANT PHARMACEUTICALS 4.586% 03/13/22		04/11/2017	DIRECT		2,209,120	2,211,850	
000000-00-0	NTPC LTD NTPC LTD 4.250% 02/26/26	D	08/24/2017	Various		2,095,700	2,000,000	472
000000-00-0	EMAAR SUKUK LTD EMAAR SUKUK LTD 3.635% 09/15/26	D	05/19/2017	Various		2,894,000	3,000,000	16,963
00176C-AU-5	American Money Management Corp SERIES 2013I2A CLASS DR 4.080% 11/10/30	D	11/01/2017	SOCIETE GENERALE		5,000,000	5,000,000	
00178L-AE-9	AMERICAN MONEY MANAGMENT CORP AMERICAN MONEY MANAGEMNET CORP 4.491% 11/02/30	D	09/14/2017	RBC CAPITAL MARKETS		6,500,000	6,500,000	
00185A-AH-7	AON PLC AON PLC 4.750% 05/15/45	D	11/07/2017	JEFFRIES & CO.		1,121,930	1,000,000	22,958
00190Y-AX-3	ARES CLO LTD ARES CLO LTD 5.130% 07/28/29	D	06/09/2017	BANK OF AMERICA		1,000,000	1,000,000	
00203Q-AB-3	AP MOLLER-MAERSK A/S MAERSK 3 3/4 09/22/24 3.750% 09/22/24	D	02/03/2017	Various		3,844,405	3,932,000	51,943
00205G-AD-9	APT PIPELINES LTD APAAU 4 1/4 07/15/27 4.250% 07/15/27	D	03/16/2017	JP MORGAN SECURITIES		3,972,200	4,000,000	

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
00401M-AA-4	ABU DHABI CRUDE OIL ABU DHABI CRUDE OIL 3.650% 11/02/29	D	10/27/2017	MITSUBISHI		3,000,000	3,000,000	
006278-AN-5	ADAMS MILL CLO LTD 4.853% 07/15/26	D	06/06/2017	GFI SECURITIES LLC		4,000,000	4,000,000	27,433
00774M-AA-3	AERCAP IRELAND CAP/GLOBA AER 3 1/2 05/26/22 3.500% 05/26/22	D	01/23/2017	JP MORGAN SECURITIES		6,977,320	7,000,000	
00774M-AB-1	AERCAP IRELAND CAP/GLOBA AERCAP IRELAND CAP/GLOBAL 3.650% 07/21/27	D	07/17/2017	MORGAN STANLEY		9,949,400	10,000,000	
00913R-AE-6	AIR LIQUIDE FINANCE AIFP 3 1/2 09/27/46 3.500% 09/27/46	D	02/28/2017	Various		10,349,570	11,000,000	166,833
009279-AC-4	AIRBUS SE AIRFP 3.95 04/10/47 3.950% 04/10/47	D	04/05/2017	JP MORGAN SECURITIES		19,753,800	20,000,000	
01609W-AU-6	ALIBABA GROUP HOLDING BASIC 4.000% 12/06/37	D	11/30/2017	Various		10,048,000	10,000,000	
020056-AZ-0	ALM LOAN FUNDING SERIES 20125A CLASS CR3 2.700% 10/18/27	D	10/04/2017	GOLDMAN SACHS & CO.		10,000,000	10,000,000	
03328T-AY-1	ANCHORAGE CAPITAL CLO LTD SERIES 20157A CLASS DR 4.059% 10/15/27	D	10/03/2017	MORGAN STANLEY		9,000,000	9,000,000	
033292-AW-3	ANCHORAGE CAPITAL CLO LTD ANCHORAGE CAPITAL CLO LTD 4.559% 10/13/30	D	09/21/2017	CITIGROUP GLOBAL MARKETS		3,500,000	3,500,000	
03665A-AB-3	ANTARES CLO ANTARES CLO 3.115% 01/20/30	D	12/14/2017	NATIXIS		1,000,000	1,000,000	
03665A-AC-1	ANTARES CLO ANTARES CLO 3.715% 01/20/30	D	12/14/2017	NATIXIS		1,000,000	1,000,000	
03665A-AD-9	ANTARES CLO SERIES 20172A CLASS D 3.550% 01/20/30	D	12/14/2017	Various		5,500,000	5,500,000	
03665J-AE-8	ANTARES CLO ANTARES CLO 4.465% 07/20/28	D	04/20/2017	DEUTSCHE BANK		6,000,000	6,000,000	
03665J-AG-3	ANTARES CLO ANTARES CLO 5.565% 07/20/28	D	04/20/2017	DEUTSCHE BANK		7,800,000	8,000,000	
03753L-AJ-5	APECX CREDIT CLO LLC APEX CREDIT CLO LLC 5.158% 09/20/29	D	08/25/2017	BNP PARIBAS		8,500,000	8,500,000	
03766Y-AA-1	APIDOS CLO SERIES 201728A CLASS D 5.500% 01/20/31	D	11/09/2017	CITIGROUP GLOBAL MARKETS		5,000,000	5,000,000	
03767C-AE-0	APIDOS CLO SERIES 201728A CLASS C 2.500% 01/20/31	D	11/09/2017	CITIGROUP GLOBAL MARKETS		11,875,000	11,875,000	
03767J-AD-7	APIDOS CLO APIDOS CLO 3.703% 07/17/30	D	06/23/2017	BANK OF AMERICA		14,750,000	14,750,000	
03835V-AD-8	DELPHI AUTOMOTIVE PLC APTIV PLC 4.250% 01/15/26	D	01/11/2017	JP MORGAN SECURITIES		23,860,200	23,000,000	5,431
04016L-AJ-6	ARES 2017-42A D ARES 2017-42A D 4.711% 01/22/28	D	02/21/2017	JP MORGAN SECURITIES		3,000,000	3,000,000	
04016N-AF-0	ARES CLO LTD ARES CLO LTD 4.809% 10/15/29	D	07/14/2017	GOLDMAN SACHS & CO.		11,500,000	11,500,000	
04016P-AG-3	ARES CLO LTD ARES 2017-43A D 5.099% 10/15/29	D	04/04/2017	BNP PARIBAS		11,488,500	11,500,000	
04016Q-AD-8	ARES CLO LTD ARES CLO LTD 4.403% 10/15/30	D	08/30/2017	BARCLAYS CAPITAL GROUP		6,500,000	6,500,000	
04280T-AQ-2	ARROW POINT CLO LTD ARROW POINT CLO LTD 5.007% 10/15/26	D	03/23/2017	JP MORGAN SECURITIES		3,000,000	3,000,000	
04530D-AD-4	ASPEN INSURANCE HLDG LTD AHL 4.65 11/15/23 4.650% 11/15/23	D	04/20/2017	JEFFRIES & CO.		10,661,600	10,000,000	206,667
046353-AK-4	ASTRAZENECA PLC ASTRAZENECA PLC 2.375% 11/16/20	D	08/15/2017	MORGAN STANLEY		3,020,520	3,000,000	18,208
04941G-AS-7	ATLAS SENIOR LOAN FUND LTD SERIES 20131A CLASS DR 4.000% 11/17/27	D	11/08/2017	GOLDMAN SACHS & CO.		6,800,000	6,800,000	
04941K-AM-1	ATLAS SR LOAN FUND LTD ATLAS SR LOAN FUND LTD 4.716% 02/17/26	D	07/18/2017	MITSUBISHI		12,200,000	12,200,000	
04965C-AQ-1	ATRIUM CDO CORP SERIES 12A CLASS DR 4.200% 04/22/27	D	11/06/2017	MITSUBISHI		14,250,000	14,250,000	
05252A-BB-6	AUST & NZ BANKING GROUP ANZ 5 12/02/30 5.000% 12/02/30	D	04/24/2017	DEUTSCHE BANK		1,064,000	1,000,000	20,278
05580H-AS-8	BNPP 2014 BNPP IP CLO LTD 4.878% 10/30/25	D	07/18/2017	BNP PARIBAS		8,000,000	8,000,000	
05682Q-AJ-5	BAIN CAPITAL CREDIT CLO LTD BAIN CAPITAL CREDIT CLO LTD 3.863% 07/20/30	D	06/13/2017	CITIGROUP GLOBAL MARKETS		2,788,750	2,788,750	
05683H-AJ-4	BAIN CAPITAL CREDIT CLO LTD 4.917% 07/25/30	D	09/14/2017	Tax Free Exchange		8,000,000	8,000,000	60,359
06738E-AW-5	BARCLAYS PLC BARCLAYS PLC 4.836% 05/09/28	D	05/02/2017	BARCLAYS CAPITAL GROUP		2,000,000	2,000,000	
06759F-AG-1	BABSON CLO LTD SERIES 20152A CLASS DR 4.313% 10/20/30	D	10/12/2017	BANK OF AMERICA		11,937,500	11,937,500	
06760B-AJ-1	BABSON CLO LTD BABSON CLO LTD 3.754% 07/18/29	D	06/23/2017	WELLS FARGO		11,500,000	11,500,000	
07132A-BY-8	BATTALION CLO LTD BATTALION CLO LTD 3.963% 07/18/30	D	06/05/2017	MORGAN STANLEY		2,500,000	2,500,000	
07132E-AG-0	BATALLION CLO LTD BATALLION CLO LTD 5.253% 07/15/28	D	03/13/2017	BNP PARIBAS		1,995,000	2,000,000	15,864
08179H-AD-2	BENEFIT STREWET PARTNERS CLO L BENEFIT STREET PARTNERS CLO 4.403% 10/15/30	D	09/19/2017	BANK OF AMERICA		13,500,000	13,500,000	
08523A-AA-6	BERMUDA SKYPORT CORP BERMUDA SKYPORT CORP 5.900% 02/15/42	D	03/15/2017	UBS FINANCIAL SERVICES		8,000,000	8,000,000	
09202N-AU-0	BLACK DIAMOND CLO LTD BLACK DIAMOND CLO LTD 4.953% 10/17/26	D	07/12/2017	JP MORGAN SECURITIES		13,000,000	13,000,000	
09626Y-AW-0	BLUEMOUNTAIN CLO LTD SERIES 20132A CLASS DR 4.259% 10/22/30	D	10/11/2017	JP MORGAN SECURITIES		12,500,000	12,500,000	
09629E-AJ-0	BLUEMOUNTAIN CLO LTD BLUEMOUNAIN CLO TD 4.331% 10/20/30	D	08/21/2017	CITIGROUP GLOBAL MARKETS		12,500,000	12,500,000	
111013-AK-4	SKY PLC SKYLN 3 1/8 11/26/22 3.125% 11/26/22	D	03/14/2017	Various		3,977,980	4,000,000	32,639
12548J-AG-7	CIFC FUNDING LTD CIFC FUNDING LTD 3.715% 07/20/30	D	06/02/2017	CITIGROUP GLOBAL MARKETS		5,000,000	5,000,000	
12549A-AS-9	CIFC FUNDING LTD CIFC FUNDING LTD 4.909% 07/16/30	D	07/21/2017	JP MORGAN SECURITIES		7,500,000	7,500,000	
12549B-AW-8	CIFC FUNDING LTD CIFC FUNDING LTD 4.604% 10/18/30	D	09/27/2017	MORGAN STANLEY		11,000,000	11,000,000	
12551J-AJ-5	CIFC FUNDING LTD CIFC FUNDING LTD 4.621% 10/24/30	D	08/14/2017	BANK OF AMERICA		6,500,000	6,500,000	
12551M-AG-4	CIFC FUNDING LTD SERIES 20175A CLASS C 2.850% 11/16/30	D	10/13/2017	CREDIT SUISSE SECURITIES		15,000,000	15,000,000	
12551N-AA-5	CIFC FUNDING LTD SERIES 20175A CLASS D 7.450% 11/16/30	D	10/13/2017	CREDIT SUISSE SECURITIES		4,500,000	4,500,000	
12551P-AG-7	CIFC FUNDING LTD SERIES 20122RA CLASS C 2.500% 01/20/28	D	11/27/2017	CITIGROUP GLOBAL MARKETS		8,500,000	8,500,000	
12563U-AB-3	CK HUTCHISON INTL 17 LTD CKHH 3 1/2 04/05/27 3.500% 04/05/27	D	04/28/2017	Various		19,930,550	20,000,000	27,222
12643H-AM-2	CREDIT SUISSE MTGE TRUST CSMC 2010-3R 2A4 4.500% 12/26/36	D	02/08/2017	DIRECT		4,803,125	5,000,000	7,500
12661K-AG-5	CVP CLO CVP CLO 5.513% 07/20/30	D	07/12/2017	JEFFRIES & CO.		7,880,000	8,000,000	
12805P-AA-4	CAL FUNDING III LTD CAL FUNDING III LTD 3.620% 06/25/42	D	06/28/2017	BANK OF AMERICA		949,893	950,000	
141312-AG-3	Carbone CLO, LTD SERIES 20171A CLASS C 2.600% 01/20/31	D	11/06/2017	CITIGROUP GLOBAL MARKETS		9,000,000	9,000,000	
14310B-AS-0	CARLYLE GLOBAL MKT STRATEGIES CARLYLE GLOBAL MKT STRATEGIES 4.763% 08/14/30	D	07/25/2017	CITIGROUP GLOBAL MARKETS		8,000,000	8,000,000	
14314F-AJ-7	CARLYLE GLOBAL MKT STRATEGIES CARLYLE GRP MKT STRATEGIES 4.863% 07/20/29	D	06/23/2017	MORGAN STANLEY		11,250,000	11,250,000	
14889K-AQ-5	CATAMARAN CLO LTD 3.315% 04/22/27	D	12/20/2017	CREDIT SUISSE SECURITIES		1,500,000	1,500,000	
14889K-AU-6	CATAMARAN CLO LTD CATAMARAN CLO LTD 4.165% 04/22/27	D	12/20/2017	CREDIT SUISSE SECURITIES		1,000,000	1,000,000	
149420-AJ-0	CATSKILL PARK CLO LTD CATSK 2017-1A C 5.065% 04/20/29	D	04/27/2017	BANK OF AMERICA		3,500,000	3,500,000	
15032E-AJ-8	CEDAR FUNDING LTD CEDAR FUNDING LTD 4.607% 10/17/30	D	08/09/2017	CREDIT SUISSE SECURITIES		1,500,000	1,500,000	
15672A-AE-2	CERBERUS LOAN FUNDING XVIII LP CERBERUS LOAN FUNDING XVIII LP 4.503% 04/15/27	D	03/30/2017	WELLS FARGO		2,000,000	2,000,000	
15672A-AG-7	CERBERUS LOAN FUNDING XVIII LP CERBERUS LN FNDING XVIII LP 5.603% 04/15/27	D	03/30/2017	WELLS FARGO		989,493	1,000,000	

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
15673L-AC-1	CERBERUS 3.253% 10/15/27	D	10/24/2017	WELLS FARGO		1,000,000	1,000,000	
15673L-AE-7	CERBERUS CERBERUS 3.753% 10/15/27	D	10/24/2017	WELLS FARGO		1,000,000	1,000,000	
15673L-AG-2	CERBERUS CERBERUS 5.153% 10/15/27	D	10/24/2017	WELLS FARGO		500,000	500,000	
22535W-AB-3	CREDIT AGRICOLE SA (LONDON) CREDIT AGRICOLE SA (LONDON BR 4.125% 01/10/27	D	01/03/2017	CREDIT AGRICOLE		3,979,920	4,000,000	
24823B-AN-0	DENALI CAPITAL CLO X LTD DENALI CAPITAL CLO X LTD 4.521% 10/26/27	D	09/28/2017	NATIXIS		4,807,000	4,807,000	
251525-AV-3	DEUTSCHE BANK DEUTSCHE BANK NY 2.323% 07/13/20	D	09/19/2017	DEUTSCHE BANK		2,507,700	2,500,000	11,052
25156P-BA-0	DEUTSCHE TELEKOM INT FIN DT 3.6 01/19/27 3.600% 01/19/27	D	01/09/2017	MORGAN STANLEY		9,987,500	10,000,000	
25211A-AD-1	DEWOLF PARK CLO LTD DEWOLF PARK CLO LTD 4.509% 10/15/30	D	08/09/2017	GreensLedge Capital		15,000,000	15,000,000	
262431-AF-6	DRYDEN SR LOAN FUND DRYDEN SR LOAN FUND 4.603% 07/15/30	D	07/24/2017	BNP PARIBAS		9,000,000	9,000,000	
26243E-AD-3	DRYDEN SENIOR LOAN FUND SERIES 201753A CLASS D 3.880% 01/15/31	D	11/28/2017	RBC CAPITAL MARKETS		18,000,000	18,000,000	
26243G-AA-4	DRYDEN SENIOR LOAN FUND SERIES 201753A CLASS E 6.780% 01/15/31	D	11/28/2017	RBC CAPITAL MARKETS		10,375,000	10,375,000	
26244Q-AC-7	DRYDEN SR LOAN FUND DRYDEN SR LOAN FUND 3.713% 07/18/30	D	05/23/2017	CREDIT SUISSE SECURITIES		3,550,000	3,550,000	
26244Q-AD-5	DRYDEN SR LOAN FUND DRYDEN 4.978% 07/18/30	D	05/23/2017	CITY SECURITIES 0380		2,000,000	2,000,000	
26249B-AW-1	DRYDEN SENIOR LOAN FUND SERIES 201330A CLASS DR 4.000% 02/15/30	D	11/07/2017	CREDIT SUISSE SECURITIES		18,137,500	18,137,500	
26250J-AY-6	DRYDEN SR LOAN FUND DRYDEN SENIOR LOAN FUND 4.353% 10/15/27	D	09/27/2017	NOMURA SECURITIES INTL		11,000,000	11,000,000	
26251B-AS-5	DRYDEN SENIOR LOAN FUND 4.566% 08/15/30	D	08/03/2017	CITIGROUP GLOBAL MARKETS		10,636,250	10,636,250	
28622J-AD-9	Elevation CLO Ltd SERIES 20177A CLASS D 2.900% 07/15/30	D	10/27/2017	GOLDMAN SACHS & CO.		9,625,000	9,625,000	
28622Q-AE-1	Elevation CLO Ltd ELEVATION CLO LTD 3.553% 10/15/29	D	10/02/2017	MITSUBISHI		1,000,000	1,000,000	
28622Q-AF-8	Elevation CLO Ltd SERIES 20142A CLASS DR 3.200% 10/15/29	D	10/02/2017	MITSUBISHI		10,500,000	10,500,000	
29246Q-AB-1	EMPRESA DE TRANSPORTE ME BMETR 5 01/25/47 5.000% 01/25/47	D	01/19/2017	JP MORGAN SECURITIES		9,770,600	10,000,000	
29278G-AA-6	ENEL FINANCE INTL ENEL FINANCE INTL 3.625% 05/25/27	D	05/22/2017	BANK OF AMERICA		3,959,600	4,000,000	
29358Q-AG-4	ENSCO PLC ESV 8 01/31/24 8.000% 01/31/24	D	03/21/2017	Tax Free Exchange		10,488,676	9,864,000	160,016
31683V-AQ-3	FIGUEROA CLO LTD FIGUEROA CLO LTD 4.075% 06/20/27	D	06/06/2017	JEFFRIES & CO.		1,250,000	1,250,000	
31683V-AS-9	FIGUEROA CLO LTD FIGUEROA CLO LTD 5.525% 06/20/27	D	06/06/2017	JEFFRIES & CO.		3,500,000	3,500,000	
34960F-BC-6	FORTRESS CREDIT OPP CLO LTD FCO CREDIT OPP CLO LTD 5.607% 10/15/26	D	03/28/2017	NATIXIS		1,500,000	1,500,000	
34960G-AE-1	FORTRESS CLO LTD FORTRESS CREDIT OPP CLO 5.907% 10/15/26	D	03/28/2017	NATIXIS		1,000,000	1,000,000	
34961J-AG-9	FORTRESS CREDIT OPPORTUNITIES FORTRESS CREDIT OPP CLO 3.372% 11/15/29	D	11/01/2017	NATIXIS		2,000,000	2,000,000	
34961J-AJ-3	FORTRESS CREDIT OPPORTUNITIES FORTRESS CREDIT OPP CLO 4.066% 11/15/29	D	11/01/2017	NATIXIS		1,500,000	1,500,000	
34961J-AL-8	FORTRESS CREDIT OPPORTUNITIES FORTRESS CREDIT OPPORTUNITIES 5.166% 11/15/29	D	11/01/2017	NATIXIS		1,580,000	1,600,000	
34961L-AE-9	FORTRESS CREDIT BSL LTD FORTRESS CREDIT BSL LTD 3.878% 10/26/29	D	10/26/2017	MITSUBISHI		1,200,000	1,200,000	
34961L-AG-4	FORTRESS CREDIT BSL LTD FORTRESS CREDIT BSL LTD 4.808% 10/26/29	D	10/26/2017	MITSUBISHI		995,000	1,000,000	
35802X-AJ-2	FRESENIUS MED CARE II FRESENIUS MED CARE II 4.750% 10/15/24	D	06/07/2017	BANK OF AMERICA		10,550,000	10,000,000	75,208
36318W-AH-3	GALAXY CLO LTD SERIES 201315A CLASS DR 4.359% 10/15/30	D	10/03/2017	GOLDMAN SACHS & CO.		13,500,000	13,500,000	
36319Q-BL-5	GALAXY CLO LTD GALAXY CLO LTD 4.735% 07/24/30	D	08/09/2017	GRANTCHESTER SECS		3,500,000	3,500,000	14,655
36321B-AD-3	GALAXY CLO LTD SERIES 201724A CLASS D 2.450% 01/15/31	D	11/17/2017	BARCLAYS CAPITAL GROUP		9,000,000	9,000,000	
38136M-AQ-1	GoldenTree Loan Management US SERIES 20172A CLASS D 2.650% 01/20/31	D	10/19/2017	WELLS FARGO		8,042,000	8,042,000	
38137H-CA-4	GOLDENTREE LOAN OPP XI LTD GOLDEN TREE LOAN OPP XI LTD 3.763% 01/18/31	D	12/08/2017	MORGAN STANLEY		1,500,000	1,500,000	
38172C-AG-0	GOLUB CAPITAL PARTNERS CLO LTD GOLUB CAPITAL PARTNERS CLO LTD 5.115% 07/20/29	D	06/09/2017	JEFFRIES & CO.		2,669,184	2,688,000	
38174X-AN-7	GOLUB CAPITAL PARNERS CLO LTD GOLUB CAPITAL PARTNERS CLO LTD 5.128% 07/26/29	D	04/27/2017	GREENWICH CAPITAL MARKETS 2230		2,211,750	2,250,000	
38175G-AE-3	GOLUB CAPITAL PARTNERS CLO GOLUB CAPITAL PARTNERS 3.165% 01/20/31	D	11/20/2017	WELLS FARGO		1,000,000	1,000,000	
38175G-AG-8	GOLUB CAPITAL PARTNERS CLO GOLUB CAPITAL PARTNERS CLO 4.015% 01/20/31	D	11/20/2017	WELLS FARGO		700,000	700,000	
38175H-AA-9	GOLUB CAPITAL PARTNERS CLO GOLUB CAPITAL PARTNERS CLO 7.115% 01/20/31	D	11/21/2017	NATIXIS		500,000	500,000	
39808Q-AQ-4	GREYWOLF CLO LTD GREYWOLF CLO LTD 4.757% 01/17/27	D	06/13/2017	JP MORGAN SECURITIES		3,000,000	3,000,000	
39862E-AD-6	GRIPPEN PARK CLO LTD GRIPP 2017-1A D 4.663% 01/20/30	D	02/22/2017	WELLS FARGO		1,977,892	2,000,000	
423012-AG-8	HEINEKEN NV HEIANA 4.35 03/29/47 4.350% 03/29/47	D	03/20/2017	JP MORGAN SECURITIES		4,961,050	5,000,000	
43132V-AS-1	HILDENE CLO LTD HILDENE CLO LTD 5.215% 10/20/26	D	03/27/2017	BANK OF AMERICA		3,000,000	3,000,000	
44330D-AL-4	HPS Investment Partners SERIES 20132A CLASS CR 2.900% 10/20/29	D	10/06/2017	RBC CAPITAL MARKETS		10,500,000	10,500,000	
44928X-AQ-7	ICG US CLO LTD 3.465% 01/20/30	D	10/25/2017	GreensLedge Capital		500,000	500,000	
44928X-AS-3	ICG US CLO LTD ICG US CLO LTD 4.515% 01/20/30	D	10/25/2017	GreensLedge Capital		1,400,000	1,400,000	
456873-AC-2	INGERSOLL -RAND LUX FINAN INGERSOLL-RAND LUX FINANCE 4.650% 11/01/44	D	08/09/2017	MORGAN STANLEY		10,954,300	10,000,000	133,042
46128M-AJ-0	INVERSIONES CMPC SA CMPCCI 4 3/8 04/04/27 4.375% 04/04/27	D	03/31/2017	Various		9,964,010	10,000,000	122
46137N-AB-4	INVERSIONES LATIN AMERICA POWE INVERSIONES LATIN AMERICA PWR 5.350% 03/31/33	D	09/27/2017	SBMC NIKKO		25,000,000	25,000,000	
46603B-AQ-2	IVY HILL MIDDLE MARKET CREDIT IVY HILL MIDDLE MKT CREDIT FUN 3.172% 01/18/30	D	11/21/2017	NATIXIS		2,000,000	2,000,000	
46603B-AS-8	IVY HILL MIDDLE MARKET CREDIT 3.772% 01/18/30	D	11/21/2017	NATIXIS		1,000,000	1,000,000	
46603B-AU-3	IVY HILL MIDDLE MARKET CREDIT IVY HILL MIDDLE MKT CREDIT FUN 4.972% 01/18/30	D	11/21/2017	NATIXIS		1,000,000	1,000,000	
46603G-AE-8	IVY HILL MIDDLE MKT CR FUND IVY HILL MIDDLE MKT CR FUND 8.613% 01/18/30	D	11/21/2017	NATIXIS		485,000	500,000	
46617Y-AZ-6	JFIN CLO LTD JFIN CLO LTD 4.263% 03/15/26	D	12/01/2017	JEFFRIES & CO.		1,000,000	1,000,000	
47215T-AA-6	JB Y CO SA DE CV JB Y CO SA DE CV 3.750% 05/13/25	D	04/12/2017	DIRECT		2,167,367	2,185,000	35,279
48249V-AU-5	KKR FINANCIAL CLO LTD KKR FINANCIAL CLO LTD 5.003% 04/15/29	D	04/03/2017	BANK OF AMERICA		4,000,000	4,000,000	
48250L-AQ-2	KKR FINANCIAL CLO LTD KKR FINANCIAL CLO LTD 3.903% 07/15/30	D	06/09/2017	JP MORGAN SECURITIES		1,875,000	1,875,000	
48274T-AG-9	KVK CLO LTD KVK CLO LTD 5.436% 05/20/27	D	07/25/2017	CREDIT SUISSE SECURITIES		1,998,000	2,000,000	19,250
50189P-AJ-1	LCM LIMITED PARTNERSHIP LCM LTD PARTNERSHIP 4.815% 07/20/30	D	07/10/2017	BNP PARIBAS		7,500,000	7,500,000	
55608X-AB-3	MACQUARIE BANK LTD MACQUARIE BANK LTD 4.875% 06/10/25	D	01/26/2017	DIRECT		1,253,291	1,237,000	8,543
55818K-AU-5	MADISON PARK FUNDING LTD MADISON PARK FUNDING LTD 4.563% 07/23/29	D	08/04/2017	BANK OF AMERICA		8,500,000	8,500,000	48,477
55818Y-BG-5	MADISON PARK FUNDING LTD MADISON PARK FUNDING LTD 3.763% 07/21/30	D	05/23/2017	MORGAN STANLEY		3,500,000	3,500,000	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
55818Y-BJ-9	MADISON PARK FUNDING LTD 4.963% 07/21/30	D	05/23/2017	MORGAN STANLEY		5,000,000	5,000,000	
55819B-AQ-3	MDPK 2015-18A B2 MADISON PARK FUNDING LTD 4.315% 10/21/30	D	09/29/2017	MITSUBISHI		11,000,000	11,000,000	
55819Y-AG-5	MADISON PARK FUNDING LTD MADISON PARK FUNDING LTD 4.380% 07/29/30	D	09/05/2017	JP MORGAN SECURITIES		12,500,000	12,500,000	
55820R-AG-7	MADISON PARK FUNDING LTD MDPK 2017-25A C 5.046% 04/25/29	D	04/12/2017	CITIGROUP GLOBAL MARKETS		3,500,000	3,500,000	
55820T-AG-3	MADISON PARK FUNDING LTD MADISON PARK FUNDING LTD 4.912% 07/27/30	D	06/30/2017	MORGAN STANLEY		20,000,000	20,000,000	
55954K-AG-0	MAGNETITE CLO LTD MAGNETITE CLO LTD 4.653% 07/17/30	D	06/29/2017	BANK OF AMERICA		15,000,000	15,000,000	
56576Q-AU-2	MARATHON CLO LTD SERIES 20135A CLASS CR 4.169% 11/21/27	D	11/15/2017	JP MORGAN SECURITIES		14,370,000	14,370,000	
56577P-AG-4	MARATHON CLO LTD MARATHON CLO LTD 3.753% 04/15/29	D	02/24/2017	JP MORGAN SECURITIES		2,259,394	2,298,000	
56577P-AJ-8	MARATHON CLO LTD MARATHON CLO LTD 4.403% 04/15/29	D	07/12/2017	Various		2,224,220	2,360,000	7,254
56578J-AJ-1	MARATHON CLO LTD MARATHON CLO LTD 5.122% 11/15/29	D	08/09/2017	MITSUBISHI		9,000,000	9,000,000	
59863K-AQ-0	MidOcean Credit CLO SERIES 20132A CLASS DR 2.750% 01/29/30	D	12/01/2017	JEFFRIES & CO.		10,350,000	10,350,000	
60162P-AD-4	MILOS CLO LTD MILOS CLO LTD 4.765% 10/20/30	D	08/09/2017	BARCLAYS CAPITAL GROUP		8,000,000	8,000,000	
61767C-AZ-1	MORGAN STANLEY BAML TRUST MSBAM 2017-C33 B 4.105% 05/15/50	D	05/04/2017	MORGAN STANLEY		9,269,465	9,000,000	10,263
61767C-BA-5	MORGAN STANLEY BAML TRUST MSBAM 2017-C33 C 4.558% 05/15/50	D	05/04/2017	MORGAN STANLEY		4,119,773	4,000,000	5,064
62432H-AG-5	MOUNTAIN VIEW CLO MOUNTAIN VIEW CLO 4.959% 10/16/29	D	07/12/2017	CREDIT SUISSE SECURITIES		7,423,500	7,500,000	
62432L-AG-6	MOUNTAIN VIEW CLO SERIES 20172A CLASS D 4.710% 01/16/31	D	12/15/2017	MITSUBISHI		10,000,000	10,000,000	
628788-AA-9	NORWEGIAN AIR 16-1 A PTT NASNO 4 7/8 05/10/28 4.875% 05/10/28	D	11/10/2017	MORGAN STANLEY		2,848,022	2,945,674	1,520
64129U-AY-1	NEUBERGER BERMAN CLO LTD NEUB 2014-17A B2R 3.830% 04/22/29	D	04/27/2017	JP MORGAN SECURITIES		3,750,000	3,750,000	
64130H-AJ-0	NEUBERGER BERMAN CLO LTD NEUB 2017-24A B2 3.822% 04/16/30	D	03/31/2017	WELLS FARGO		1,499,717	1,500,000	
64130T-AW-5	NEUBERGER BERMAN CLO LTD SERIES 201520A CLASS DR 3.820% 01/15/28	D	11/15/2017	MORGAN STANLEY		8,375,000	8,375,000	
64131J-AJ-5	NEUBERGER BERMAN CLO LTD NEUBERGER BERMAN CLO LTD 4.613% 10/18/29	D	08/04/2017	BANK OF AMERICA		11,000,000	11,000,000	
64131P-AA-0	NEUBERGER BERMAN CLO LTD SERIES 201726A CLASS E 5.900% 10/18/30	D	10/25/2017	WELLS FARGO		5,000,000	5,000,000	
64131Q-AG-5	NEUBERGER BERMAN CLO LTD SERIES 201726A CLASS D 2.650% 10/18/30	D	10/25/2017	WELLS FARGO		6,250,000	6,250,000	
66859W-AC-6	NORTHWOODS CAPITAL LTD NORTHWOODS CAPITAL LTD 3.572% 11/15/30	D	10/02/2017	BARCLAYS CAPITAL GROUP		1,000,000	1,000,000	
66859W-AD-4	NORTHWOODS CAPITAL LTD NORTHWOODS CAPITAL LTD 4.572% 11/15/30	D	10/02/2017	BARCLAYS CAPITAL GROUP		1,000,000	1,000,000	
67097L-AD-8	OCP CLO LTD OCP CLO LTD 3.903% 07/15/30	D	06/16/2017	NATIXIS		2,250,000	2,250,000	
67097L-AE-6	OCP CLO LTD OCP CLO LTD 5.063% 07/15/30	D	06/16/2017	NATIXIS		1,978,800	2,000,000	
67106B-AT-4	OCP CLO LTD OCP CLO LTD 4.503% 10/17/30	D	09/25/2017	BANK OF AMERICA		17,700,000	17,700,000	
67106J-AU-4	OHA CREDIT PARTNERS OHA CREDIT PARTNERS 4.615% 07/20/26	D	03/08/2017	MORGAN STANLEY		6,000,000	6,000,000	
675711-AG-0	Octagon Investment Partners 33 SERIES 20171A CLASS C 2.750% 01/20/31	D	10/16/2017	CITIGROUP GLOBAL MARKETS		9,000,000	9,000,000	
67573C-AL-3	OCTAGON INV PARTNERS 32 LTD OCTAGON INV PARTNERS 32 LTD 4.759% 10/15/29	D	07/25/2017	MORGAN STANLEY		13,125,000	13,125,000	
67575X-AE-1	OCTAGON INV PARTNERS 31 LTD OCTAGON INV PARTNERS 31 LTD 3.763% 07/20/30	D	06/01/2017	WELLS FARGO		8,000,000	8,000,000	
67579N-AA-7	Octagon Investment Partners 33 SERIES 20171A CLASS D 6.300% 01/20/31	D	10/16/2017	CITIGROUP GLOBAL MARKETS		6,500,000	6,500,000	
67590A-BF-8	OCTAGON INV PARTNERS XIV OCT14 2012-1A BR 3.959% 07/15/29	D	05/09/2017	CITIGROUP GLOBAL MARKETS		19,000,000	19,000,000	
67706X-AL-7	OAK HILL CREDIT PARTNERS SERIES 201714 CLASS D 4.063% 01/21/30	C	10/18/2017	CITIGROUP GLOBAL MARKETS		10,575,000	10,575,000	
67707A-AA-0	OAK HILL CREDIT PARTNERS SERIES 201715A CLASS E 5.300% 01/20/30	D	11/17/2017	BANK OF AMERICA		5,000,000	5,000,000	
67707B-AD-2	OAK HILL CREDIT PARTNERS SERIES 201715A CLASS D 2.450% 01/20/30	D	11/17/2017	BANK OF AMERICA		15,000,000	15,000,000	
75625Q-AE-9	RECKITT BENCKISER TSY RECKITT BENCKISER TSY 3.000% 06/26/27	D	06/21/2017	BANK OF AMERICA		27,916,000	28,000,000	
75884B-AG-3	Regatta X Funding Ltd. SERIES 20173A CLASS D 2.750% 01/17/31	D	11/20/2017	BNP PARIBAS		18,500,000	18,500,000	
75888K-AG-9	REGATTA VIII FUNDING LTD REGATTA FUNDING VIII LTD 4.557% 10/17/30	D	08/18/2017	BANK OF AMERICA		23,500,000	23,500,000	
780153-AW-2	ROYAL CARIBBEAN CRUISES BASIC 3.700% 03/15/28	D	11/20/2017	MORGAN STANLEY		14,943,450	15,000,000	
81882E-AU-6	Shackleton CLO LTD SERIES 20158A CLASS DR 4.063% 10/20/27	D	10/05/2017	JP MORGAN SECURITIES		10,500,000	10,500,000	
82620K-AM-5	SIEMENS FINANCIERINGSMAT SIEGR 3.3 09/15/46 3.300% 09/15/46	D	01/30/2017	JP MORGAN SECURITIES		3,491,920	4,000,000	50,233
82620K-AT-0	SIEMENS FINANCIERINGSMAT SIEGR 4.2 03/16/47 4.200% 03/16/47	D	03/07/2017	JP MORGAN SECURITIES		9,964,500	10,000,000	
82938N-AC-8	SINOPEC GRP OVERSEAS DEV SINOPE 3 5/8 04/12/27 3.625% 04/12/27	D	04/05/2017	UBS FINANCIAL SERVICES		9,935,300	10,000,000	
83609E-AS-9	SOUND POINT CLO LTD SERIES 20151A CLASS DR 4.209% 04/15/27	D	10/04/2017	MORGAN STANLEY		18,500,000	18,500,000	
83611G-AG-6	SOUND POINT CLO LTD SOUND POINT CLO LTD 4.360% 10/20/30	D	09/28/2017	CITIGROUP GLOBAL MARKETS		11,350,000	11,350,000	
857006-AK-6	STATE GRID OVERSEAS INV CHGRID 4 05/04/47 4.000% 05/04/47	D	04/26/2017	CITIGROUP GLOBAL MARKETS		20,000,000	20,000,000	
85816V-AC-0	STEELE CREEK CLO LTD STEELE CREEK CLO LTD 3.534% 01/15/30	D	11/07/2017	BARCLAYS CAPITAL GROUP		1,000,000	1,000,000	
85816V-AD-8	STEELE CREEK CLO LTD STEELE CREEK CLO LTD 4.534% 01/15/30	D	11/07/2017	BARCLAYS CAPITAL GROUP		1,000,000	1,000,000	
87154E-AL-4	Symphony CLO LTD SYMP 2014-15A B2R 3.552% 10/17/26	D	02/16/2017	CITY SECURITIES 0380		4,000,000	4,000,000	
87159Q-BN-7	SYMPHONY CLO LTD 144 A SYMP 2014-14A C2R 4.580% 07/14/26	D	01/06/2017	CITIGROUP GLOBAL MARKETS		3,000,000	3,000,000	
87231B-AJ-2	TCI-Flatiron CLO Ltd SERIES 20171A CLASS D 2.750% 11/17/30	D	10/16/2017	BANK OF AMERICA		14,000,000	14,000,000	
87231C-AA-9	TCI-Flatiron CLO Ltd SERIES 20171A CLASS E 7.700% 11/17/30	D	10/16/2017	BANK OF AMERICA		4,000,000	4,000,000	
87232B-AE-2	TCI-SYMPHONY CLO TCI SYMPHONY CLO 4.759% 07/15/30	D	06/29/2017	BANK OF AMERICA		24,900,000	24,900,000	
87240N-AE-6	TCW CLO TCW CLO LTD 2017-1A C 3.878% 07/29/29	D	07/10/2017	JEFFRIES & CO.		1,800,000	1,800,000	
87240N-AG-1	TCW CLO TCW CLO 2017-1 LTD 5.338% 07/29/29	D	07/10/2017	JEFFRIES & CO.		997,500	1,000,000	
87244D-AN-4	WIND RIVER CLO LTD 3.765% 07/20/30	D	06/29/2017	BARCLAYS CAPITAL GROUP		1,500,000	1,500,000	
87244D-AP-9	WIND RIVER CLO LTD WIND RIVER CLO LTD 5.115% 07/20/30	D	06/29/2017	BARCLAYS CAPITAL GROUP		2,000,000	2,000,000	
87244G-AC-1	TIAA CHURCHILL MID MKT CLO II TIAA CHURCHIL MID MKT CLO II 3.171% 01/24/30	D	12/06/2017	WELLS FARGO		1,000,000	1,000,000	
87244G-AE-7	TIAA CHURCHILL MID MKT CLO II TIAA CHURCHILL MI MKT CLO II 3.821% 01/24/30	D	12/06/2017	WELLS FARGO		1,000,000	1,000,000	
87244G-AG-2	TIAA CHURCHILL MID MKT CLO II TIAA CHURCHILL MID MKT CLO II 5.071% 01/24/30	D	12/06/2017	WELLS FARGO		500,000	500,000	
87249L-AJ-0	WIND RIVER CLO LTD SERIES 20174A CLASS D 2.650% 11/20/30	D	10/31/2017	MORGAN STANLEY		8,300,000	8,300,000	
87249M-AA-7	WIND RIVER CLO LTD SERIES 20174A CLASS E 5.800% 11/20/30	D	10/31/2017	MORGAN STANLEY		2,850,000	2,850,000	
87272H-AG-5	TEACHERS INSURANCE AND ANNUITY SERIES 20172A CLASS D 2.600% 01/16/31	D	11/20/2017	WELLS FARGO		11,000,000	11,000,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
87806L-AJ-5	TCI-CENT CLO 2016-1 LTD TCI CENT CLO 2016-1 LTD 5.017% 07/25/30	D	06/19/2017	DEUTSCHE BANK		14,500,000	14,500,000	
87854X-AC-5	TECHNIPFMC PLC FTI 3.45 10/01/22 3.450% 10/01/22	D	03/29/2017	Tax Free Exchange		27,663,868	27,500,000	469,104
87938W-AU-7	TELEFONICA EMISIONES SAU TELEFO 5.213 03/08/47 5.213% 03/08/47	D	03/01/2017	CITIGROUP GLOBAL MARKETS		10,000,000	10,000,000	
87969D-AS-6	TELOS CLO LTD TELOS CLO LTD 5.107% 07/17/27	D	07/12/2017	BNP PARIBAS		3,960,000	4,000,000	
883310-AG-9	THAYER PARK CLO LTD THAYR 2017-1A C 5.063% 04/20/29	D	04/20/2017	BNP PARIBAS		2,000,000	2,000,000	
88432A-BC-3	WIND RIVER CLO LTD SERIES 20132A CLASS DR 4.304% 10/18/30	D	10/02/2017	BNP PARIBAS		10,785,000	10,785,000	
88434G-AG-0	WIND RIVER CLO LTD WIND RIVER CLO LTD 4.503% 10/15/30	D	08/09/2017	MORGAN STANLEY		8,000,000	8,000,000	
92328G-AY-2	VENTURE CDO LTD VENTURE CDO LTD 5.468% 08/28/29	D	08/15/2017	JEFFRIES & CO.		8,800,000	8,800,000	
92329F-AV-9	VENTURE CDO LTD SERIES 201418A CLASS DR 3.100% 10/15/29	D	10/04/2017	JEFFRIES & CO.		19,850,000	19,850,000	
92329N-AU-4	VENTURE CDO LTD VENTURE CDO LTD 4.863% 09/10/29	D	08/28/2017	JEFFRIES & CO.		16,800,000	16,800,000	
92330M-AS-8	VENTURE CDO LTD SERIES 201521A CLASS DR 4.159% 07/15/27	D	10/04/2017	CITIGROUP GLOBAL MARKETS		8,662,500	8,662,500	
92331A-AN-4	VENTURE CDO LTD VENTURE CDO LTD 5.365% 07/20/30	D	06/14/2017	JEFFRIES & CO.		3,000,000	3,000,000	
92331N-AJ-5	VENTURE CDO LTD SERIES 201730A CLASS D 4.370% 01/15/31	D	10/31/2017	JEFFRIES & CO.		19,750,000	19,750,000	
92557G-AW-8	VIBRANT CLO LTD VIBRANT CLO LTD 4.465% 07/24/24	D	07/13/2017	MORGAN STANLEY		4,000,000	4,000,000	
92558B-AG-3	VIBRANT CLO LTD VIBRANT CLO LTD 4.965% 10/20/30	D	08/02/2017	CITIGROUP GLOBAL MARKETS		22,000,000	22,000,000	
92912V-AU-9	VOYA CLO LTD VOYA CLO LTD 4.907% 04/17/30	D	03/31/2017	JP MORGAN SECURITIES		1,891,968	1,920,000	
92915Q-AL-7	VOYA CLO LTD VOYA CLO LTD 4.915% 07/20/30	D	06/13/2017	CITIGROUP GLOBAL MARKETS		10,500,000	10,500,000	
92917C-AN-2	VOYA CLO LTD VOYA CLO LTD 4.309% 10/15/30	D	09/29/2017	CITIGROUP GLOBAL MARKETS		14,650,000	14,650,000	
97988A-AG-4	WOODMONT TRUST WOODMONT TRUST 4.154% 10/18/29	D	08/10/2017	WELLS FARGO		2,100,000	2,100,000	
97988A-AJ-8	WOODMONT TRUST WOODMONT TRUST 5.454% 10/18/29	D	08/10/2017	WELLS FARGO		1,000,000	1,000,000	
97988P-AC-0	WOODMONT TRUST WOODMONT TRUST 4.113% 04/18/29	D	02/07/2017	DIRECT		9,200,000	9,200,000	
97988P-AE-6	WOODMONT TRUST WOODMONT TRUST 5.113% 04/18/29	D	02/07/2017	DIRECT		5,980,000	5,980,000	
97988P-AG-1	WOODMONT TRUST WOODMONT TRUST 6.417% 04/18/29	D	02/07/2017	DIRECT		4,359,331	4,480,000	
98887T-AD-0	ZAIS CLO 6 LTD ZAIS 6 CLO LTD 4.153% 07/15/29	D	05/03/2017	GOLDMAN SACHS & CO.		3,000,000	3,000,000	
98887T-AE-8	ZAIS CLO 6 LTD ZAIS CLO 6 LTD 5.233% 07/15/29	D	05/03/2017	GOLDMAN SACHS & CO.		2,408,250	2,470,000	
A3158#-AD-1	HOFER FINANCIAL SERVICES GMBH HOFER FINANCIAL SERVICES GMBH 3.660% 07/25/27	D	07/25/2017	WELLS FARGO		10,000,000	10,000,000	
BAN05P-9E-2	CORPORACION FINANCERIERA DE DE CORPORACION FINANCIER DESARROL 5.250% 07/15/29	D	03/28/2017	Larrian Vial Securities		1,053,500	1,000,000	10,938
F3166#-AL-8	ESSILOR INTERNATIONAL ESSILOR INTERNATIONAL 2.650% 01/05/27	D	01/05/2017	CREDIT AGRICOLE		14,000,000	14,000,000	
F9062P-AC-8	TECHNICOLOR SA 4.444% 12/31/23	D	05/25/2017	DIRECT		5,955,000	5,955,000	
G2242#-AB-9	COATS GROUP FINANCE CO LTD COATS GROUP FINANCE CO LTD 4.070% 12/06/27	D	12/06/2017	BARCLAYS CAPITAL GROUP		8,000,000	8,000,000	
G2765*-AB-0	DIONYSUS AVIATION ACTIVITY CO DIONYSUS AVIATION DESIGNATED 4.060% 07/19/25	D	07/19/2017	CITIGROUP GLOBAL MARKETS		7,000,000	7,000,000	
G2765*-AD-6	DIONYSUS AVIATION ACTIVITY CO DIONYSUS AVIATION ACTIVITY CO 4.320% 07/19/27	D	07/19/2017	CITIGROUP GLOBAL MARKETS		30,000,000	30,000,000	
G4989#-AC-0	JACKSON SQUARE AVIATION IL JACKSON SQUARE AVIATION IRL 3.840% 09/28/27	D	09/28/2017	CITIGROUP GLOBAL MARKETS		5,000,000	5,000,000	
G5477#-AB-8	LIA HOLDINGS LTD LIA HOLDINGS LTD 5.010% 11/21/22	D	11/21/2017	BARCLAYS CAPITAL GROUP		21,000,000	21,000,000	
G6363#-AB-3	NAC AVIATION 29 DAC NORDIC AVIATION CAPITAL 4.530% 06/29/24	D	06/01/2017	DEUTSCHE BANK		5,000,000	5,000,000	
L2968E-AB-8	ENDO LUX FINANCE 2017 TL B ENDO LUX FIN CO-2017 TL B 5.609% 04/12/24	D	05/02/2017	DIRECT		6,965,000	6,965,000	
L6232U-AF-4	MALLINCKRODT INTL FIN MALLINCKRODT INTL FIN USA TL B 4.436% 09/24/24	D	03/16/2017	DIRECT		3,349,429	3,349,429	
N0805E-AG-6	AVAST SOFTWARE BV 2017 TL B AVAST SOFTWARE BV-USD 2017 TLB 4.444% 09/30/23	D	11/27/2017	DIRECT		5,000,576	5,000,576	
Q0697#-AB-2	AUSGRID FINANCE PTY LTD AUSGRID FINANCE PTY LTD 3.600% 10/01/29	D	09/06/2017	COMMONWEALTH BK AUST		2,000,000	2,000,000	
Q0697#-AC-0	AUSGRID FINANCE PTY LTD AUSGRID FINANCE PTY LTD 3.750% 10/01/32	D	09/06/2017	COMMONWEALTH BK AUST		2,000,000	2,000,000	
Q1629#-AQ-0	BRISNBANE AIRPORT CORP BRISBANE AIRPORT CORPORATION 4.070% 06/15/32	D	06/15/2017	COMMONWEALTH BK AUST		7,000,000	7,000,000	
Q2762#-AC-6	CONNECTEAST FINANCE PTY LTD CONNECTEAST FINANCE PTY LTD 3.620% 09/27/29	D	09/27/2017	BANK OF AMERICA		4,000,000	4,000,000	
Q2762#-AD-4	CONNECTEAST FINANCE PTY LTD CONNECTEAST FINANCE PTY LTD 3.770% 09/27/32	D	09/27/2017	BANK OF AMERICA		4,000,000	4,000,000	
Q3971G-AG-4	GENERAL PROPERTY TRUST GENERAL PROPERTY TRUST 3.630% 12/20/29	D	12/20/2017	BANK OF AMERICA		1,000,000	1,000,000	
Q9326*-AA-8	UNIVERSITY OF NEW SOUTH WALES UNIVERSITY OF NEW SOUTH WALES 3.970% 11/02/47	D	11/02/2017	JP MORGAN SECURITIES		4,000,000	4,000,000	
X4771#-AF-6	LANDSNET HF LANDSNET HF 4.610% 03/07/27	D	03/07/2017	BARCLAYS CAPITAL GROUP		8,000,000	8,000,000	50
126694-JH-2	COUNTRYWIDE HOME LOANS		07/31/2017	DIRECT		1,323,164		
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						5,534,564,303	5,520,041,711	10,988,736
8399997. Total - Bonds - Part 3						5,852,023,718	5,838,106,654	11,392,317
8399998. Total - Bonds - Part 5						304,000,295	304,456,413	1,444,550
8399999. Total - Bonds						6,156,024,013	6,142,563,067	12,836,867
8999997. Total - Preferred Stocks - Part 3							XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks							XXX	
617455-69-6	MORGAN STANLEY INVESTMENT MGMN MS ULTRA SHORT INC PORTFOLIO		12/15/2017	BRKG ASSET MGR EXCHANGE	285,000,000.000	285,000,000		
9299999. Subtotal - Common Stocks - Mutual Funds						285,000,000	XXX	
9799997. Total - Common Stocks - Part 3						285,000,000	XXX	
9799998. Total - Common Stocks - Part 5							XXX	
9799999. Total - Common Stocks						285,000,000	XXX	
9899999. Total - Preferred and Common Stocks						285,000,000	XXX	
9999999 - Totals						6,441,024,013	XXX	12,836,867

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
228027-AB-4	VESSEL MANAGEMENT SERVIC CROWL 3.477 01/16/37 3.477% 01/16/37		07/17/2017	Call 100.0000		318,000	318,000	327,698	327,532		(4,859)		(4,859)		322,673		(4,673)	(4,673)	8,293	01/16/2037
912828-HA-1	US TREASURY N/B T 4 3/4 08/15/17 4.750% 08/15/17		08/15/2017	Maturity		610,000	610,000	616,833	610,523		(523)		(523)		610,000				28,975	08/15/2017
0599999. Subtotal - Bonds - U.S. Governments						928,000	928,000	944,531	938,055		(5,382)		(5,382)		932,673		(4,673)	(4,673)	37,268	XXX
455780-AM-8	AID-INDONESIA AID 6.65 07/15/29 6.650% 07/15/29	C	07/15/2017	Redemption 100.0000		791,597	791,597	966,437	917,408		(125,811)		(125,811)		791,597				39,696	07/15/2029
71645W-AR-2	PETROBRAS GLOBAL FINANCE PETBRA 5 3/8 01/27/21 5.375% 01/27/21	D	09/27/2017	Tax Free Exchange		10,167,112	10,000,000	10,397,100	10,200,736		(33,623)		(33,623)		10,167,112				627,083	01/27/2021
1099999. Subtotal - Bonds - All Other Governments						10,958,709	10,791,597	11,363,537	11,118,144		(159,434)		(159,434)		10,958,709				666,779	XXX
419791-G4-4	HAWAII ST REF-SER DZ 4.000% 12/01/30		06/06/2017	Tax Free Exchange		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				164,444	12/01/2030
604129-ZQ-2	MINNESOTA ST SER A 4.000% 10/01/31		09/01/2017	Tax Free Exchange		7,161,485	7,200,000	7,150,896	7,160,148		1,338		1,338		7,161,485				264,000	10/01/2031
60416S-PY-0	MINNESOTA ST HSG FIN AGY TXBL-REF-RSDL HSG-SER C 3.800% 07/01/31		10/02/2017	Call 100.0000		85,000	85,000	85,000	85,000						85,000				2,450	07/01/2031
60416S-PY-0	MINNESOTA ST HSG FIN AGY TXBL-REF-RSDL HSG-SER C 3.800% 07/01/31		12/01/2017	Redemption 100.0000		15,000	15,000	15,000	15,000						15,000				679	07/01/2031
60416S-PZ-7	MINNESOTA ST HSG FIN AGY TXBL-REF-RSDL HSG-SER C 4.200% 07/01/37		10/02/2017	Call 100.0000		120,000	120,000	120,000	120,000						120,000				3,670	07/01/2037
60416S-PZ-7	MINNESOTA ST HSG FIN AGY TXBL-REF-RSDL HSG-SER C 4.200% 07/01/37		12/01/2017	Redemption 100.0000		25,000	25,000	25,000	25,000						25,000				1,279	07/01/2037
97705L-WH-6	WISCONSIN ST BUILD AMERICA BONDS-SER B 5.400% 05/01/30		12/08/2017	Tax Free Exchange		3,015,990	3,000,000	3,082,830	3,026,106		(10,116)		(10,116)		3,015,990				178,650	05/01/2030
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						18,422,475	18,445,000	18,478,726	18,431,254		(8,778)		(8,778)		18,422,475				615,172	XXX
154686-DQ-9	CENTRAL OHIO SOLD WASTE AUTH GENERAL OBLIGATION 5.700% 08/01/29		01/19/2017	Call 100.0000		1,600,000	1,600,000	1,600,000	1,600,000						1,600,000				42,560	08/01/2029
355694-S4-3	FREDERICK CNTY MD BUILD AMERICA BONDS-CONS PUB I 5.850% 02/01/30		09/01/2017	Tax Free Exchange		7,538,437	7,465,000	7,691,413	7,557,091		(18,654)		(18,654)		7,538,437				473,094	02/01/2030
549187-6P-2	LUBBOCK TEXAS GENERAL OBLIGATION 6.250% 02/15/27		02/15/2017	Call 100.0000		3,185,000	3,185,000	3,137,225	3,151,876		33,124		33,124		3,185,000				99,531	02/15/2027
54930L-KH-7	LUCAS CNTY OH GENERAL OBLIGATION 6.050% 10/01/36		01/30/2017	Tax Free Exchange		7,850,000	7,850,000	7,850,000	7,850,000						7,850,000				156,989	10/01/2036
55539P-AU-2	MACOMB MI INTERCEPTOR DRAIN DR BUILD AMERICA BONDS-TAXABLE-SE 5.500% 05/01/30		07/20/2017	Call 100.0000		10,000,000	10,000,000	9,975,300	9,979,954		574		574		9,980,528		19,472	19,472	395,694	05/01/2030
623307-ES-0	MOUNT UNION PA AREA SCH DIST BUILD AMERICA BONDS-TAXABLE 6.750% 02/01/31		02/01/2017	Call 100.0000		15,000	15,000	15,030	15,024		(24)		(24)		15,000				506	02/01/2031
792905-DM-0	SAINT PAUL MN HSG & REDEV AUTH 1.838% 07/01/18		03/15/2017	DIRECT		2,053,157	2,050,000	2,050,000	2,050,000						2,050,000		3,157	3,157	26,375	07/01/2018
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						32,241,594	32,165,000	32,318,968	32,203,945		15,020		15,020		32,218,965		22,629	22,629	1,194,749	XXX
13066K-X7-9	CALIFORNIA ST DEPT OF WTR RESO TXBL-WTR SYS-SER AO 3.500% 12/01/29		12/20/2017	Call 100.0000		1,655,000	1,655,000	1,655,000	1,655,000						1,655,000				209,585	12/01/2029
31339W-LL-8	FED HM LN MTG CORP FHR 2419 J 7.351% 02/15/32		12/01/2017	Paydown		298,826	298,826	298,826	298,826						298,826				10,037	02/15/2032
3133ED-N7-3	FEDERAL FARM CREDIT BANK FFCB 3.98 06/09/34 3.980% 06/09/34		06/09/2017	Call 100.0000		20,000,000	20,000,000	19,990,000	19,990,000						19,990,000		10,000	10,000	398,000	06/09/2034
3133ED-W9-9	FEDERAL FARM CREDIT BANK FFCB 3.99 09/25/34 3.990% 09/25/34		09/25/2017	Call 100.0000		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				798,000	09/25/2034
3133EF-SL-2	FEDERAL FARM CREDIT BANK FFCB 3.63 12/21/35 3.630% 12/21/35		09/01/2017	Call 100.0000		22,000,000	22,000,000	21,989,000	21,989,393		263		263		21,989,657		10,343	10,343	554,583	12/21/2035
3136AC-GN-5	FANNIE MAE - ACES FNA 2013-M3 AL 3.346% 01/25/33		12/01/2017	Paydown		410,719	410,719	408,794	408,852		1,867		1,867		410,719				7,562	01/25/2033
31381R-4H-4	FNMA FN 468924 5.350% 08/01/41		12/01/2017	Paydown		26,542	26,542	27,637	27,323		(781)		(781)		26,542				783	08/01/2041
31381R-G5-7	FNMA FN 468320 5.420% 07/01/41		12/01/2017	Paydown		53,970	53,970	55,083	54,730		(760)		(760)		53,970				1,613	07/01/2041
31381S-PX-4	FNMA FN 469438 4.510% 10/01/41		12/01/2017	Paydown		132,928	132,928	136,916	135,747		(2,819)		(2,819)		132,928				3,306	10/01/2041
31381T-7A-2	FNMA FN 470789 4.400% 03/01/42		12/01/2017	Paydown		15,459	15,459	16,188	16,092		(633)		(633)		15,459				375	03/01/2042
31381T-WA-4	FNMA FN 470541 4.830% 03/01/42		12/01/2017	Paydown		22,408	22,408	23,739	23,391		(983)		(983)		22,408				592	03/01/2042
31381V-BT-1	FNMA FN 471750 3.970% 07/01/42		12/01/2017	Paydown		122,339	122,339	125,092	124,378		(2,038)		(2,038)		122,339				2,678	07/01/2042

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31381V-J7-1	FNMA FN 471986 4.070% 07/01/42		12/01/2017	Paydown		48,258	48,258	49,631	49,259		(1,001)		(1,001)		48,258				1,073	07/01/2042
3138L0-VV-0	FNMA FN AM0627 3.950% 09/01/42		12/01/2017	Paydown		23,999	23,999	24,749	24,571		(572)		(572)		23,999				522	09/01/2042
3138L1-NU-9	FNMA FN AM1302 3.490% 11/01/42		12/01/2017	Paydown		86,075	86,075	86,452	86,332		(257)		(257)		86,075				1,656	11/01/2042
3138L2-3B-1	FNMA POOL FN AM2593 3.900% 03/01/43		12/01/2017	Paydown		47,029	47,029	48,910	48,521		(1,493)		(1,493)		47,029				1,011	03/01/2043
3138L2-GN-1	FNMA POOL FN AM2004 3.490% 01/01/31		12/01/2017	Paydown		25,652	25,652	24,242	24,438		1,214		1,214		25,652				494	01/01/2031
3138L2-GP-6	FNMA POOL FN AM2005 3.490% 01/01/31		12/01/2017	Paydown		25,703	25,703	24,289	24,486		1,217		1,217		25,703				494	01/01/2031
3138L2-NT-0	FNMA POOL FN AM2201 3.880% 02/01/43		12/01/2017	Paydown		48,819	48,819	50,436	50,090		(1,271)		(1,271)		48,819				1,034	02/01/2043
3138L2-YY-7	FNMA POOL FN AM2526 3.460% 03/01/43		12/01/2017	Paydown		80,794	80,794	80,743	80,722		72		72		80,794				1,541	03/01/2043
3138L2-ZY-6	FNMA POOL FN AM2558 3.730% 03/01/38		12/01/2017	Paydown		68,079	68,079	69,930	69,539		(1,461)		(1,461)		68,079				1,401	03/01/2038
3138L3-4D-4	FNMA POOL FN AM3519 3.490% 06/25/43		12/01/2017	Paydown		81,383	81,383	81,319	81,307		76		76		81,383				1,550	06/25/2043
3138L3-6E-0	FNMA POOL FN AM3568 4.100% 05/01/43		12/01/2017	Paydown		18,034	18,034	18,750	18,550		(516)		(516)		18,034				408	05/01/2043
3138L3-AH-8	FNMA POOL FN AM2707 4.020% 03/01/43		12/01/2017	Paydown		29,919	29,919	31,293	31,009		(1,090)		(1,090)		29,919				657	03/01/2043
3138L3-AQ-8	FNMA POOL FN AM2714 3.730% 03/01/43		12/01/2017	Paydown		59,190	59,190	60,762	60,430		(1,240)		(1,240)		59,190				1,217	03/01/2043
3138L3-AZ-8	FNMA POOL FN AM2723 3.690% 03/01/43		12/01/2017	Paydown		87,083	87,083	89,260	88,796		(1,714)		(1,714)		87,083				1,771	03/01/2043
3138L3-CW-3	FNMA POOL FN AM2784 3.820% 03/01/43		12/01/2017	Paydown		61,178	61,178	63,320	62,875		(1,696)		(1,696)		61,178				1,288	03/01/2043
3138L3-H7-3	FNMA POOL FN AM2953 3.960% 04/01/43		12/01/2017	Paydown		21,128	21,128	21,967	21,794		(666)		(666)		21,128				461	04/01/2043
3138L3-PC-3	FNMA POOL FN AM3118 3.770% 05/01/43		12/01/2017	Paydown		38,290	38,290	39,522	39,268		(978)		(978)		38,290				796	05/01/2043
3138L3-Q4-0	FNMA POOL FN AM3174 4.000% 05/01/43		12/01/2017	Paydown		24,336	24,336	25,301	25,111		(776)		(776)		24,336				536	05/01/2043
3138L3-QY-4	FNMA POOL FN AM3170 4.000% 04/01/43		12/01/2017	Paydown		19,904	19,904	20,694	20,533		(630)		(630)		19,904				439	04/01/2043
3138L4-3T-8	FANNIE MAE FN AM4409 4.020% 10/01/25		12/01/2017	Paydown		119,936	119,936	120,273	120,131		(195)		(195)		119,936				2,656	10/01/2025
3138L4-AK-9	FANNIE MAE FN AM3609 3.950% 06/01/43		12/01/2017	Paydown		22,224	22,224	23,106	22,934		(709)		(709)		22,224				484	06/01/2043
3138L4-AW-3	FANNIE MAE FN AM3620 3.695% 06/01/43		12/01/2017	Paydown		84,915	84,915	87,002	86,581		(1,666)		(1,666)		84,915				1,729	06/01/2043
3138L4-DR-1	FANNIE MAE FN AM3711 3.700% 06/01/33		12/01/2017	Paydown		72,249	72,249	74,417	74,105		(1,855)		(1,855)		72,249				1,473	06/01/2033
3138L4-DY-6	FANNIE MAE FN AM3718 3.920% 07/01/43		12/01/2017	Paydown		28,335	28,335	29,416	29,207		(872)		(872)		28,335				612	07/01/2043
3138L4-HX-4	FANNIE MAE FN AM3845 3.740% 07/01/28		12/01/2017	Paydown		21,512	21,512	22,143	22,018		(506)		(506)		21,512				443	07/01/2028
3138L4-KG-7	FANNIE MAE FN AM3894 3.850% 07/01/28		12/01/2017	Paydown		19,495	19,495	20,263	20,114		(619)		(619)		19,495				414	07/01/2028
3138L4-KZ-5	FANNIE MAE FN AM3911 3.730% 07/01/28		12/01/2017	Paydown		18,094	18,094	18,614	18,511		(418)		(418)		18,094				372	07/01/2028
3138L4-LD-3	FANNIE MAE FN AM3923 4.330% 07/01/33		12/01/2017	Paydown		184,085	184,085	191,391	189,212		(5,127)		(5,127)		184,085				4,404	07/01/2033
3138L4-NZ-2	FANNIE MAE FN AM4007 4.110% 08/01/28		12/01/2017	Paydown		94,949	94,949	96,433	96,123		(1,173)		(1,173)		94,949				2,154	08/01/2028
3138L4-TR-4	FANNIE MAE FN AM4159 4.390% 08/25/33		12/01/2017	Paydown		42,611	42,611	43,876	43,712		(1,101)		(1,101)		42,611				1,031	08/25/2033
3138L4-V5-9	FANNIE MAE FN AM4235 4.440% 08/01/38		12/01/2017	Paydown		216,804	216,804	222,156	221,182		(4,378)		(4,378)		216,804				5,313	08/01/2038
3138L4-ZP-1	FANNIE MAE FN AM4349 4.720% 09/01/33		12/01/2017	Paydown		40,737	40,737	42,354	42,060		(1,323)		(1,323)		40,737				1,051	09/01/2033
3138L5-SM-3	FANNIE MAE FN AM5023 4.290% 01/01/34		12/01/2017	Paydown		347,296	347,296	348,598	348,306		(1,011)		(1,011)		347,296				8,211	01/01/2034
3138L5-YU-8	FNMA POOL FN AM5222 4.200% 07/01/29		12/01/2017	Paydown		351,599	351,599	352,313	352,090		(491)		(491)		351,599				8,121	07/01/2029
3138LA-B8-1	FNMA POOL FN AM9062 3.470% 06/01/35		12/01/2017	Paydown		96,353	96,353	97,468	97,267		(914)		(914)		96,353				1,842	06/01/2035
3138LA-KZ-1	FNMA POOL FN AM9311 3.390% 07/01/35		12/01/2017	Paydown		57,925	57,925	57,579	57,514		411		411		57,925				1,082	07/01/2035
3138LC-TZ-8	FNMA POOL FN AN0567 3.640% 12/01/33		12/01/2017	Paydown		27,993	27,993	28,113	28,071		(78)		(78)		27,993				556	12/01/2033
3138LC-WA-9	FNMA POOL FN AN0640 3.600% 01/01/34		12/01/2017	Paydown		184,452	184,452	185,144	184,885		(433)		(433)		184,452				3,653	01/01/2034
3138LC-Z7-3	FNMA POOL FN AN0765 3.910% 01/25/36		12/01/2017	Paydown		47,934	47,934	49,537	49,460		(1,526)		(1,526)		47,934				1,034	01/25/2036
3138LE-XC-0	FNMA DUS FN AN2474 3.350% 08/01/46		12/01/2017	Paydown		14,726	14,600	15,120	15,092		(366)		(366)		14,726				274	08/01/2046
3138LE-ZQ-7	FNMA DUS FN AN2550 3.420% 08/01/46		12/01/2017	Paydown		17,126	17,119	17,744	17,712		(586)		(586)		17,126				320	08/01/2046
3138NJ-BD-9	FANNIE MAE FN FN0035 3.289% 12/27/32		12/01/2017	Paydown		147,149	147,138	132,056	133,789		13,360		13,360		147,149				2,667	12/27/2032
31393E-TS-8	FANNIE MAE FNR 2003-90 BA 5.500% 09/25/33		12/01/2017	Paydown		3,678,878	3,678,878	3,619,699	3,648,422		30,455		30,455		3,678,878				100,262	09/25/2033
31398A-JC-7	FANNIE MAE FNMA 5.8 10/23/37 5.800% 10/23/37		10/23/2017	Call 100.0000		24,705,000	24,705,000	24,768,693	24,712,958		(7,958)		(7,958)		24,705,000				1,432,890	10/23/2037
31398N-5W-0	FANNIE MAE FNR 2010-133 BZ 4.000% 11/25/40		12/01/2017	Paydown		6,836,575	6,836,575	6,037,509	6,275,471		561,104		561,104		6,836,575				143,207	11/25/2040
31398S-4P-5	FANNIE MAE FNR 2010-156 ZB 4.000% 12/25/40		12/01/2017	Paydown		2,972,044	2,972,044	2,703,574	2,827,518		144,525		144,525		2,972,044				62,789	12/25/2040
31398S-GH-0	FANNIE MAE FNR 2010-129 KZ 4.000% 11/25/40		12/01/2017	Paydown		2,750,495	2,750,495	2,441,783	2,526,827		223,669		223,669		2,750,495				57,380	11/25/2040
31398S-SD-6	FANNIE MAE FNR 2010-136 AZ 4.000% 12/25/40		12/01/2017	Paydown		3,286,202	3,286,202	2,904,375	3,013,202		273,001		273,001		3,286,202				53,486	12/25/2040
31398S-SF-1	FANNIE MAE FNR 2010-136 MZ 4.000% 12/25/40		12/01/2017	Paydown		2,957,524	2,957,524	2,616,509	2,714,876		242,647		242,647		2,957,524				66,736	12/25/2040
31398S-UD-3	FANNIE MAE FNR 2010-138 Z 4.000% 12/25/40		12/01/2017	Paydown		8,549,037	8,549,037	7,577,508	7,832,868		716,169		716,169		8,549,037				167,262	12/25/2040

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31398S-YU-1	FANNIE MAE FNR 2010-141 BZ 4.000% 12/25/40		12/01/2017	Paydown		4,083,248	4,083,248	3,619,741	3,748,449		334,799		334,799		4,083,248				97,323	12/25/2040
36194S-PD-4	GN AU4920 UNION HEALTH GN AU4920 3.020% 09/15/41		12/01/2017	Paydown		3,198,056	3,198,056	3,257,020	3,255,771		(57,715)		(57,715)		3,198,056				52,581	09/15/2041
38376R-MF-0	GNMA GNR 2015-H29 VI 1.780% 11/20/65		12/01/2017	Paydown		5,182		704,261	704,189		(699,006)		(699,006)		5,182				64,049	11/20/2065
38376R-RV-0	GNMA GNMA 2016-H07 1.504% 03/20/66		12/01/2017	Paydown				377,283	351,324		(351,324)		(351,324)						35,296	03/20/2066
412493-AG-3	HARFORD CNTY MD ECON DEV REVEN ABERDEEN PROVING GROUND-MILITA 7.600% 12/15/39		12/15/2017	Redemption 100.0000		225,000	225,000	225,000	225,000						225,000				17,100	12/15/2039
486296-LZ-7	KAUKAUNA WI ELEC SYS REVENUE TXBL-SER C-NEW CLEAN RENEWABLE 5.000% 12/15/30		12/15/2017	Redemption 100.0000		180,000	180,000	180,000	180,000						180,000				9,000	12/15/2030
677555-YE-8	OHIO ST ECON DEV REVENUE TAXABLE-OHIO ENTERPRISE-SER 2 8.000% 03/01/29		06/01/2017	Call 100.0000		95,000	95,000	95,000	95,000						95,000				3,800	03/01/2029
677555-YG-3	OHIO ST ECON DEV REVENUE TAXABLE-OHIO ENTERPRISE BD-4 6.000% 12/01/20		06/01/2017	Call 100.0000		210,000	210,000	210,000	210,000						210,000				6,300	12/01/2020
677555-YG-3	OHIO ST ECON DEV REVENUE TAXABLE-OHIO ENTERPRISE BD-4 6.000% 12/01/20		12/01/2017	Redemption 100.0000		230,000	230,000	230,000	230,000						230,000				13,800	12/01/2020
744434-AM-3	PUBLIC PWR GENERATION AGY NE R 5.000% 01/01/23		01/03/2017	Call 100.0000		4,645,000	4,645,000	4,632,412	4,637,858		7,142		7,142		4,645,000				116,125	01/01/2023
917435-AA-7	UTAH ST HSG CORP MILITARY HSG TAXABLE-BOYER HILL-SER A CL I 5.392% 07/01/50		07/01/2017	Redemption 100.0000		62,432	62,432	62,204	62,226		207		207		62,432				2,536	07/01/2050
917435-AB-5	UTAH ST HSG CORP MILITARY HSG TAXABLE-BOYER HILL-SER A-CL II 5.442% 07/01/50		07/01/2017	Redemption 100.0000		40,000	40,000	38,108	38,261		1,739		1,739		40,000				1,633	07/01/2050
3199999. Subtotal - Bonds - U.S. Special Revenues						136,601,216	136,595,890	134,213,640	135,191,659		1,389,212		1,389,212		136,580,873		20,343	20,343	4,558,914	XXX
000000-00-0	ITC MIDWEST 7.120% 12/22/17		12/22/2017	Maturity		3,500,000	3,500,000	3,500,000	3,500,000						3,500,000				243,662	12/22/2017
000000-00-0	NATURAL RESOURCE PARTNERS LLC SERIES F NOTE 8.380% 03/25/19		03/25/2017	Redemption 100.0000		852,741	852,741	852,741	852,741						852,741				35,579	03/25/2019
000000-00-0	CHICAGO BRIDGE & IRON COMPANY SENIOR NOTES SERIES B 7.570% 12/27/19		11/27/2017	Redemption 100.0000		2,427,993	2,427,993	2,427,993	2,427,993						2,427,993				88,239	12/27/2019
000000-00-0	PEAKS TRUST 2009-1 7.069% 01/15/20		12/27/2017	Redemption 100.0000		416,614	416,614	416,614	199,975	216,639			216,639		416,614				16,377	01/15/2020
000000-00-0	BTMU CAP CORP BNSF RAILWAY CORP SERIES A 6.550% 02/26/21		02/26/2017	Redemption 100.0000		111,490	111,490	111,490	111,490						111,490				3,651	02/26/2021
000000-00-0	BTMU CAP CORP BNSF RAILWAY CORP SERIES D 6.550% 02/26/21		02/26/2017	Redemption 100.0000		39,213	39,213	39,213	39,213						39,213				1,284	02/26/2021
000000-00-0	BTMU CAP CORP BNSF RAILWAY CORP SERIES C 6.550% 02/26/21		02/26/2017	Redemption 100.0000		32,865	32,865	32,865	32,865						32,865				1,076	02/26/2021
000000-00-0	BTMU CAP CORP BNSF RAILWAY CORP SERIES B 6.550% 02/26/21		02/26/2017	Redemption 100.0000		107,302	107,302	107,302	107,302						107,302				3,514	02/26/2021
000000-00-0	BTMU CAP CORP BNSF RAILWAY CORP SERIES E 6.550% 02/26/21		02/26/2017	Redemption 100.0000		13,586	13,586	13,586	13,586						13,586				445	02/26/2021
000000-00-0	BTMU CAP CORP BNSF RAILWAY CORP SERIES A 6.550% 02/26/21		08/26/2017	Redemption 100.0000		111,490	111,490	111,490	111,490						111,490				7,303	02/26/2021
000000-00-0	BTMU CAP CORP BNSF RAILWAY CORP SERIES D 6.550% 02/26/21		08/26/2017	Redemption 100.0000		33,513	33,513	33,513	33,513						33,513				2,195	02/26/2021
000000-00-0	BTMU CAP CORP BNSF RAILWAY CORP SERIES C 6.550% 02/26/21		08/26/2017	Redemption 100.0000		32,865	32,865	32,865	32,865						32,865				2,153	02/26/2021
000000-00-0	BTMU CAP CORP BNSF RAILWAY CORP SERIES B 6.550% 02/26/21		08/26/2017	Redemption 100.0000		107,302	107,302	107,302	107,302						107,302				7,028	02/26/2021
000000-00-0	BTMU CAP CORP BNSF RAILWAY CORP SERIES E 6.550% 02/26/21		08/26/2017	Redemption 100.0000		13,586	13,586	13,586	13,586						13,586				890	02/26/2021
000000-00-0	CHICAGO BRIDGE & IRON COMPANY SENIOR NOTES SERIES C 8.150% 12/27/22		11/27/2017	Redemption 100.0000		2,426,083	2,426,083	2,426,083	2,426,083						2,426,083				101,250	12/27/2022
000000-00-0	DELOITTE LLP SERIES A NOTES 6.730% 08/20/23		08/20/2017	Redemption 100.0000		363,636	363,636	363,636	363,636						363,636				24,473	08/20/2023
000000-00-0	BRAZOS SANDY CREEK ELECTRIC CO SERIES 2009 A SENIOR SEC NT 6.540% 06/30/24		12/30/2017	Redemption 100.0000		458,333	458,333	458,333	458,333						458,333				22,481	06/30/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
000000-00-0	AMER AIRLN 15-1 A PTT AAL 3 3/8 05/01/27 3.375% 05/01/27		11/01/2017	Redemption 100.0000		1,011,433	1,011,433	1,011,433	1,011,433						1,011,433				25,596	05/01/2027
000000-00-0	MILLENNIUM PIPELINE CO LLC SENIOR SECURED NOTES 5.330% 06/30/27		12/30/2017	Redemption 100.0000		159,032	159,032	159,032	159,032						159,032				15,230	06/30/2027
000000-00-0	HD SALEM OR LANDLORD LLC 6.250% 11/30/30		12/31/2017	Redemption 100.0000		179,220	179,220	179,220	179,220						179,220				6,125	11/30/2030
000000-00-0	CAITHNESS LONG ISLAND LLC 5.710% 01/15/32		07/15/2017	Redemption 100.0000		397,844	397,844	397,844	397,844						397,844				17,070	01/15/2032
000000-00-0	LEROY HOUSE TRUSTEE /WALGREENS 6.410% 09/21/32		12/15/2017	Redemption 100.0000		67,271	67,271	67,271	67,271						67,271				2,384	09/21/2032
000000-00-0	74TH STREET - DORAL ASSOCIATES 4.850% 01/31/34		01/05/2017	Redemption 100.0000		14,970	14,970	14,970	14,970						14,970				63	01/31/2034
000000-00-0	152ND ST HOMESTEAD ASSOC LLC 4.850% 01/31/34		01/01/2017	Redemption 100.0000		14,167	14,167	14,167	14,167						14,167				59	01/31/2034
000000-00-0	74TH STREET - DORAL ASSOCIATES 4.850% 01/31/34		02/05/2017	Redemption 100.0000		15,033	15,033	15,033	15,033						15,033				126	01/31/2034
000000-00-0	152ND ST HOMESTEAD ASSOC LLC 4.850% 01/31/34		02/01/2017	Redemption 100.0000		14,226	14,226	14,226	14,226						14,226				118	01/31/2034
000000-00-0	74TH STREET - DORAL ASSOCIATES 4.850% 01/31/34		03/05/2017	Redemption 100.0000		17,082	17,082	17,082	17,082						17,082				207	01/31/2034
000000-00-0	152ND ST HOMESTEAD ASSOC LLC 4.850% 01/31/34		03/01/2017	Redemption 100.0000		16,167	16,167	16,167	16,167						16,167				194	01/31/2034
000000-00-0	74TH STREET - DORAL ASSOCIATES 4.850% 01/31/34		04/05/2017	Redemption 100.0000		15,167	15,167	15,167	15,167						15,167				247	01/31/2034
000000-00-0	152ND ST HOMESTEAD ASSOC LLC 4.850% 01/31/34		04/01/2017	Redemption 100.0000		14,353	14,353	14,353	14,353						14,353				232	01/31/2034
000000-00-0	74TH STREET - DORAL ASSOCIATES 4.850% 01/31/34		05/05/2017	Redemption 100.0000		15,888	15,888	15,888	15,888						15,888				323	01/31/2034
000000-00-0	152ND ST HOMESTEAD ASSOC LLC 4.850% 01/31/34		05/01/2017	Redemption 100.0000		15,036	15,036	15,036	15,036						15,036				303	01/31/2034
000000-00-0	74TH STREET - DORAL ASSOCIATES 4.850% 01/31/34		06/05/2017	Redemption 100.0000		15,297	15,297	15,297	15,297						15,297				375	01/31/2034
000000-00-0	152ND ST HOMESTEAD ASSOC LLC 4.850% 01/31/34		06/01/2017	Redemption 100.0000		14,476	14,476	14,476	14,476						14,476				352	01/31/2034
000000-00-0	74TH STREET - DORAL ASSOCIATES 4.850% 01/31/34		07/05/2017	Redemption 100.0000		16,014	16,014	16,014	16,014						16,014				457	01/31/2034
000000-00-0	152ND ST HOMESTEAD ASSOC LLC 4.850% 01/31/34		07/01/2017	Redemption 100.0000		15,155	15,155	15,155	15,155						15,155				429	01/31/2034
000000-00-0	74TH STREET - DORAL ASSOCIATES 4.850% 01/31/34		08/05/2017	Redemption 100.0000		15,427	15,427	15,427	15,427						15,427				505	01/31/2034
000000-00-0	152ND ST HOMESTEAD ASSOC LLC 4.850% 01/31/34		08/01/2017	Redemption 100.0000		14,600	14,600	14,600	14,600						14,600				474	01/31/2034
000000-00-0	74TH STREET - DORAL ASSOCIATES 4.850% 01/31/34		09/05/2017	Redemption 100.0000		15,492	15,492	15,492	15,492						15,492				572	01/31/2034
000000-00-0	152ND ST HOMESTEAD ASSOC LLC 4.850% 01/31/34		09/01/2017	Redemption 100.0000		14,661	14,661	14,661	14,661						14,661				536	01/31/2034
000000-00-0	74TH STREET - DORAL ASSOCIATES 4.850% 01/31/34		10/05/2017	Redemption 100.0000		16,204	16,204	16,204	16,204						16,204				664	01/31/2034
000000-00-0	152ND ST HOMESTEAD ASSOC LLC 4.850% 01/31/34		10/01/2017	Redemption 100.0000		15,335	15,335	15,335	15,335						15,335				622	01/31/2034
000000-00-0	74TH STREET - DORAL ASSOCIATES 4.850% 01/31/34		11/05/2017	Redemption 100.0000		15,624	15,624	15,624	15,624						15,624				705	01/31/2034
000000-00-0	152ND ST HOMESTEAD ASSOC LLC 4.850% 01/31/34		11/01/2017	Redemption 100.0000		14,786	14,786	14,786	14,786						14,786				661	01/31/2034
000000-00-0	74TH STREET - DORAL ASSOCIATES 4.850% 01/31/34		12/05/2017	Redemption 100.0000		16,332	16,332	16,332	16,332						16,332				803	01/31/2034
000000-00-0	152ND ST HOMESTEAD ASSOC LLC 4.850% 01/31/34		12/01/2017	Redemption 100.0000		15,456	15,456	15,456	15,456						15,456				753	01/31/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
000000-00-0	KBCM CTL PASS THRU TR /RIVERSIDE WILLIAMSBURG MOB 8.250% 03/10/34		12/10/2017	Redemption 100.0000		38,942	38,942	38,942	38,942						38,942				1,867	03/10/2034
000000-00-0	301 NORTH FEDERAL WAY LLC 4.350% 07/18/38		12/01/2017	Redemption 100.0000		63,737	63,737	63,737	63,737						63,737				1,519	07/18/2038
000000-00-0	TEACHERS INSUR & ANNUITY TIAAGL 6.85 12/16/39 6.850% 12/16/39		12/31/2017	DIRECT		4,994,347	5,000,000	4,993,650	4,994,238		109		109		4,994,347				356,771	12/16/2039
000000-00-0	SOUTHERN ILLINOIS POWER COOP SENIOR SECURED SERIES A NOTES 5.750% 06/15/40		12/15/2017	Redemption 100.0000		357,143	357,143	357,143	357,143						357,143				15,402	06/15/2040
000000-00-0	SO MISSISSIPPI ELECTRIC POWER SERIES 2010-A 5.400% 12/09/40		12/09/2017	Redemption 100.0000		223,512	223,512	223,512	223,512						223,512				9,092	12/09/2040
000000-00-0	HARBOUR AIRCRAFT INV LTD HARBOUR AIRCRAFT INV LTD 4.703% 07/15/41		12/01/2017	Paydown		170,992	170,992	170,988	170,961		31		31		170,992				4,404	07/15/2041
000000-00-0	HARBOUR AIRCRAFT INV LTD HARBOUR AIRCRAFT INV LTD 6.413% 07/15/41		12/01/2017	Paydown		119,695	119,695	119,691	119,685		10		10		119,695				4,082	07/15/2041
000000-00-0	EAST KENTUCKY POWER COOP INC FIRST MTG BONDS SERIES 2014A 4.610% 02/06/44		02/06/2017	Redemption 100.0000		300,000	300,000	300,000	300,000						300,000				6,915	02/06/2044
000000-00-0	TEACHERS INSUR & ANNUITY TIAAGL 4.9 09/15/44 4.900% 09/15/44		12/31/2017	JP MORGAN SECURITIES		35,812,607	35,000,000	35,207,350	35,199,668		(3,567)		(3,567)		35,196,101		616,506	616,506	2,219,972	09/15/2044
00164D-AM-5	AMC ENTERTAINMENT 4.444% 04/30/20		05/11/2017	Redemption 100.0000		3,577,297	3,577,297	3,574,588	3,575,908		1,390		1,390		3,577,297				53,594	04/30/2020
00164D-AP-8	AMC ENTERTAINMENT AMC ENTERTAINMENT NEW TL B 4.172% 12/15/23		05/11/2017	Redemption 100.0000		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				39,169	12/15/2023
00164T-AA-6	AMC EAST COMMUNITIES LLC 2007 SERIES A CLASS I 5.740% 01/15/28		07/15/2017	Redemption 100.0000		552,694	552,694	578,450	568,022		(15,327)		(15,327)		552,694				23,902	01/15/2028
00184A-AC-9	TIME WARNER INC TWX 7 5/8 04/15/31 7.625% 04/15/31		12/22/2017	TENDER OFFER		12,069,540	9,000,000	10,813,140	10,319,728		(58,672)		(58,672)		10,261,056		1,808,484	1,808,484	1,263,969	04/15/2031
00192J-AD-8	APS RESECURITIZATION TRUST APS RESECURITIZATION TRUST 1.969% 09/30/55		12/25/2017	Paydown		570,851	872,974	532,514	536,959		33,892		33,892		570,851				38,404	09/30/2055
001957-AW-9	AT&T CORP T 6 1/2 03/15/29 6.500% 03/15/29		12/01/2017	Tax Free Exchange		6,006,988	5,710,000	6,118,898	6,023,645		(16,658)		(16,658)		6,006,988				455,214	03/15/2029
002474-A*-5	AZZ Inc 6.240% 03/31/18		03/31/2017	Redemption 100.0000		1,714,286	1,714,286	1,714,286	1,714,286						1,714,286				53,486	03/31/2018
00249E-AA-8	AA AIRCRAFT FIN 2013-1 L AAAIRF 3.596 11/01/17 3.596% 11/01/17		11/01/2017	Redemption 100.0000		10,235,810	10,235,810	10,235,810	10,235,810						10,235,810				297,174	11/01/2017
00404D-AE-3	ACADIA HEALTHCARE CO ACADIA HEALTHCARE CO 5.186% 02/16/23		05/11/2017	Redemption 100.0000		530,083	530,083	530,083	530,083						530,083				7,505	02/16/2023
00432C-DK-4	Access Group Inc 2007-A Class B 1.604% 02/25/37		02/25/2017	Paydown		365,641	365,641	309,880	312,632		53,008		53,008		365,641				1,408	02/25/2037
00432C-DK-4	Access Group Inc 2007-A Class B 2.018% 02/25/37		11/25/2017	Paydown		1,046,365	1,046,365	886,794	894,670		151,695		151,695		1,046,365				12,684	02/25/2037
00435G-AE-9	ACAS CLO LTD ACAS CLO LTD 4.953% 04/15/25		09/13/2017	Redemption 100.0000		5,000,000	5,000,000	4,953,700	4,959,556		40,444		40,444		5,000,000				214,677	04/15/2025
00435G-AG-4	ACAS CLO LTD ACAS CLO LTD 6.703% 04/15/25		09/13/2017	Redemption 100.0000		8,381,000	8,381,000	8,128,648	8,158,417		222,583		222,583		8,381,000				494,694	04/15/2025
00436C-AA-5	ACCESS POINT FINANCIAL ACCESS POINT FINANCIAL 2.610% 04/15/20		03/15/2017	DIRECT		607,389	607,010	603,975	604,034		429		429		604,463		2,926	2,926	5,349	04/15/2020
00436C-AA-5	ACCESS POINT FINANCIAL ACCESS POINT FINANCIAL 2.610% 04/15/20		03/15/2017	Paydown		790,338	790,338	786,386	786,464		3,874		3,874		790,338				2,026	04/15/2020
00507V-AJ-8	ACTIVISION BLIZZARD ATVI 3.4 09/15/26 3.400% 09/15/26		06/06/2017	Tax Free Exchange		29,909,129	30,000,000	29,903,340	29,905,608		3,521		3,521		29,909,129				728,167	09/15/2026
007036-PG-5	ADJUSTABLE RATE MORTGAGE TRUST ARMT 2005-6A 2A1 2.172% 11/25/35		12/25/2017	Paydown		314,271	314,271	263,102	283,123		31,148		31,148		314,271				3,028	11/25/2035
007036-VG-8	ADJUSTABLE RATE MORTGAGE TRUST Adj Rate Mtge Trust 2005-11 4A 3.420% 02/01/56		12/01/2017	Paydown		1,620,380	1,642,932	1,173,822	1,187,174		433,205		433,205		1,620,380				29,340	02/01/2056
009363-AR-3	AIRGAS INC AIFP 3.05 08/01/20 3.050% 08/01/20		12/21/2017	Call 100.0000		10,000,000	10,000,000	9,980,800	9,985,829		3,693		3,693		9,989,522		10,478	10,478	654,111	08/01/2020
01310T-AP-4	ALBERTSONS HOLDINGS LLC ALBERTSONS LLC - TL B4 ASSIGN 4.462% 08/23/21		06/28/2017	DIRECT		931,499	931,499	931,499	931,499						931,499				14,979	08/23/2021

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
01310T-AP-4	ALBERTSONS HOLDINGS LLC ALBERTSONS LLC - TL B4 ASSIGN 4.462% 08/23/21		06/16/2017	Redemption 100.0000		79,802	79,802	79,802	79,802						79,802				4,455	08/23/2021
01310T-AR-0	ALBERTSONS HOLDINGS LLC ALBERTSONS LLC 2016 TL B6 ASSI 4.936% 06/23/23		06/28/2017	DIRECT		3,800,000	3,800,000	3,800,000	3,800,000						3,800,000				83,228	06/23/2023
01310T-AR-0	ALBERTSONS HOLDINGS LLC ALBERTSONS LLC 2016 TL B6 ASSI 4.936% 06/23/23		03/31/2017	Redemption 100.0000		9,524	9,524	9,524	9,524						9,524				107	06/23/2023
01741R-AE-2	ALLEGHENY TECHNOLOGIES ATI 5.95 01/15/21 5.950% 01/15/21		12/06/2017	ROBERT W. BAIRD		7,595,220	7,374,000	7,614,833	7,488,310		(26,054)		(26,054)		7,462,256		132,964	132,964	609,565	01/15/2021
01973J-AH-2	ALLISON TRANSMISSION INC 4.212% 08/23/19		03/27/2017	Redemption 100.0000		1,268,465	1,268,465	1,264,428	1,266,461		2,004		2,004		1,268,465				9,868	08/23/2019
020908-AH-2	COUNTRYWIDE ALTERNATIVE LN TR CWALT 2007-J2 2A5 6.000% 07/25/37		12/01/2017	Paydown		1,284,167	1,322,725	1,036,131	971,849		312,319		312,319		1,284,167				42,509	07/25/2037
021345-AA-1	ALTA WIND HOLDINGS LLC 144A 7.000% 06/30/35		06/30/2017	Redemption 100.0000		113,874	113,874	131,193	130,094		(16,219)		(16,219)		113,874				3,781	06/30/2035
02146T-AY-3	COUNTRYWIDE ALT LOAN TRUST 2006-24CB A23 6.000% 06/25/36		12/01/2017	Paydown		154,157	194,648	140,146	134,803		19,354		19,354		154,157				6,265	06/25/2036
02147G-AF-1	COUNTRYWIDE ALTERNATIVE LN TR 2006-21CB A6 4.048% 07/25/36		12/25/2017	Paydown				177,483	78,596		(78,596)		(78,596)						28,418	07/25/2036
02147R-AG-5	COUNTRYWIDE ALT LOAN TRUST 2006-23CB 1A7 6.000% 08/25/36		12/01/2017	Paydown		226,083	266,273	204,743	205,913		20,169		20,169		226,083				9,207	08/25/2036
02147V-AA-9	COUNTRYWIDE ALTERNATIVE LN TR 2006-25C A1 6.000% 05/25/42		12/01/2017	Paydown		167,100	186,071	119,057	107,206		59,894		59,894		167,100				5,761	05/25/2042
02149M-AQ-2	COUNTRYWIDE ALTERNATIVE LN TR 2007-J1 2A2 4.248% 03/25/37		12/25/2017	Paydown				20,080	23,843		(23,843)		(23,843)						2,813	03/25/2037
02149V-AJ-8	COUNTRYWIDE ALTERNATIVE LN TR CWALT 2007-3T1 1A9 6.000% 04/25/37		12/01/2017	Paydown		1,006,947	1,493,950	1,091,834	866,810		140,137		140,137		1,006,947				52,112	04/25/2037
02150E-AD-5	COUNTRYWIDE ALT LOAN TRUST CWALT 2007-5CB 1A4 6.000% 04/25/37		12/01/2017	Paydown		755,815	940,028	811,949	813,823		(58,008)		(58,008)		755,815				28,502	04/25/2037
02150E-BG-7	COUNTRYWIDE ALT LOAN TRUST CWALT 2007-5CB 1A31 5.500% 04/25/37		12/01/2017	Paydown		173,087	236,234	192,678	193,278		(20,191)		(20,191)		173,087				6,322	04/25/2037
02151B-BX-5	COUNTRYWIDE ALTERNATIVE LN TR CWALT 2007-22 1A17 6.250% 09/25/37		12/01/2017	Paydown		1,405,586	1,522,175	1,290,842	1,125,668		279,918		279,918		1,405,586				60,769	09/25/2037
02151C-AX-4	COUNTRYWIDE ALTERNATIVE LN TR CWALT 2007-15CB A13 5.750% 07/25/37		12/01/2017	Paydown		1,265,262	1,388,292	1,077,877	934,843		330,419		330,419		1,265,262				45,134	07/25/2037
02154U-AD-5	ALTICE US FINANCE I CORP ALTICE US FIN I - TL B ASSIGN 4.374% 01/25/25		04/27/2017	Redemption 100.0000		3,463,138	3,463,138	3,463,138	3,463,138						3,463,138				59,751	01/25/2025
02361D-AE-0	AMEREN ILLINOIS CO AEE 6 1/8 11/15/17 6.125% 11/15/17		11/15/2017	Maturity		13,255,000	13,255,000	12,042,803	13,068,760		186,240		186,240		13,255,000				811,869	11/15/2017
023767-AA-4	AMERICAN AIRLINES AAL 5 1/4 01/31/21 5.250% 01/31/21		07/31/2017	Redemption 100.0000		583,302	583,302	583,302	583,302						583,302				22,824	01/31/2021
02376C-AP-0	AMERICAN AIRLINES 4.016% 06/27/20		03/15/2017	Redemption 100.0000		7,887,967	7,887,967	7,887,967	7,887,967						7,887,967				54,431	06/27/2020
02376C-AV-7	AMERICAN AIRLINES AMERICAN AIRLINES- 2016 TL B 4.113% 12/15/23		11/15/2017	Redemption 100.0000		2,061,250	2,061,250	2,061,250	2,061,250						2,061,250				67,387	12/15/2023
02377B-AA-4	AMER AIRLN 15-2 A PASS T AAL 4 09/22/27 4.000% 09/22/27		09/25/2017	Redemption 100.0000		1,184,205	1,184,205	1,184,205	1,184,205						1,184,205				35,526	09/22/2027
02529B-AC-7	AMERICAN CREDIT 2015-3 B Mtge 3.560% 10/12/21		12/12/2017	Paydown		2,626,837	2,626,837	2,626,572	2,627,451		(614)		(614)		2,626,837				75,294	10/12/2021
02580E-CC-5	AMERICAN EXPRESS BK FSB AXP 6 09/13/17 6.000% 09/13/17		09/13/2017	Maturity		10,000,000	10,000,000	9,442,100	9,939,411		60,589		60,589		10,000,000				600,000	09/13/2017
02660T-DJ-9	AMERICAN HOME MTG INV TRUST 2005-1 7A1 3.652% 06/25/45		12/01/2017	Paydown		928,851	928,492	841,305	878,968		49,883		49,883		928,851				17,128	06/25/2045
02660T-FJ-7	AMERICAN HOME MTG INV TRUST AHM 2005-2 5A4C 5.408% 09/25/35		12/01/2017	Paydown		426,526	462,026	357,132	359,793		66,733		66,733		426,526				10,285	09/25/2035
02666B-AG-1	American Homes 4 Rent AMERICAN HOMES 4 RENT 0.000% 10/17/52		08/01/2017	Paydown																10/17/2052
03072S-KR-5	AMERIQUEST MORTGAGE SECS INC 2.602% 12/25/33		10/25/2017	Paydown		214,469	214,469	195,435	209,799		4,670		4,670		214,469				1,654	12/25/2033

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
030955-AN-8	AMERITECH CAPITAL FUNDING T 6.55 01/15/28 6.550% 01/15/28		12/01/2017	Tax Free Exchange		14,209,060	13,880,000	14,335,810	14,230,597		(21,536)		(21,536)		14,209,060				1,266,473	01/15/2028
035242-AM-8	ANHEUSER-BUSCH INBEV FIN 4.700% 02/01/36		12/28/2017	DIRECT		4,499,760	4,000,000	3,966,640	3,967,563		1,068		1,068		3,968,631		531,129	531,129	264,767	02/01/2036
035242-AN-6	ANHEUSER-BUSCH INBEV FIN 4.900% 02/01/46		12/28/2017	DIRECT		1,156,320	1,000,000	997,650	997,693		37		37		997,730		158,590	158,590	69,008	02/01/2046
03765V-AF-7	PRIME SECURITY SERVICES PRIME SEC SER BORROWER LLC 5.141% 05/02/22		01/06/2017	DIRECT		3,990,000	3,990,000	3,986,841	3,987,088		7		7		3,987,095		2,905	2,905		05/02/2022
03766K-AA-1	APOLLO AVIATION SEC EQUITY APOLLO AVIATION SEC EQUITY 4.875% 03/17/36		12/15/2017	Paydown		500,000	500,000	492,872	493,086		6,914		6,914		500,000				13,203	03/17/2036
03766K-AB-9	APOLLO AVIATION SEC EQUITY APOLLO AVIATION SEC EQUITY 6.500% 03/17/36		12/15/2017	Paydown		100,000	100,000	97,966	98,021		1,979		1,979		100,000				3,521	03/17/2036
037833-BX-7	APPLE INC APPLE INC 4.650% 02/23/46		12/28/2017	DIRECT		1,759,049	1,500,000	1,491,345	1,491,461		141		141		1,491,602		267,447	267,447	93,969	02/23/2046
03789X-AA-6	APPLEBEES/IHOP FUNDING LLC 144A 4.277% 09/05/44		12/05/2017	Redemption 100.0000		35,000	35,000	35,000	35,000						35,000				150,818	09/05/2044
038779-AA-2	ARBYS FUNDING ARBYS FUNDING LLC 4.969% 10/30/45		10/30/2017	Paydown		38,571	38,571	38,571	38,571						38,571				1,198	10/30/2045
04248N-AA-1	ARMY HAWAII FAMILY HSG ARMYHW 5.524 06/15/50 5.524% 06/15/50		12/15/2017	Paydown		411,173	411,173	494,613	493,898		(82,725)		(82,725)		411,173				17,115	06/15/2050
04248T-AA-8	ARMY HAWAII FAMILY HSG CLASS II-A 144A 1.877% 06/15/50		10/26/2017	STIFEL NICOLAUS		18,778,000	24,600,000	16,276,898	19,951,860		259,987		259,987		20,211,848		(1,433,848)	(1,433,848)	306,901	06/15/2050
04248T-AA-8	ARMY HAWAII FAMILY HSG CLASS II-A 144A 1.877% 06/15/50		06/15/2017	Call 100.0000		100,000	100,000	66,113	81,052		18,948		18,948		100,000				518	06/15/2050
04269G-AL-6	ARRIS GROUP ARRIS GROUP 3.738% 04/17/20		04/27/2017	Redemption 100.0000		2,976,882	2,976,882	2,976,882	2,976,882						2,976,882				34,558	04/17/2020
042735-AL-4	ARROW ELECTRONICS INC ARW 6 7/8 06/01/18 6.875% 06/01/18		06/21/2017	Call 100.0000		10,681,000	10,681,000	10,124,949	10,553,273		40,602		40,602		10,593,874		87,126	87,126	951,511	06/01/2018
048677-AB-4	ATLANTIC MARINE CORP ATLMAR 5.343 12/01/50 5.343% 12/01/50		12/01/2017	Redemption 100.0000		151,943	151,943	143,327	144,190		7,752		7,752		151,943				6,152	12/01/2050
048677-AG-3	ATLANTIC MARINE CORP ATLMAR 6.158 12/01/51 6.158% 12/01/51		12/01/2017	Redemption 100.0000		40,579	40,579	43,280	43,041		(2,462)		(2,462)		40,579				1,884	12/01/2051
04941R-AG-9	ATLAS SR LN FUND LTD ATLAS SR LN FUND LTD 5.053% 10/15/26		02/10/2017	Call 100.0000		3,500,000	3,500,000	2,940,000	3,010,915		489,085		489,085		3,500,000				51,986	10/15/2026
049560-AH-8	ATMOS ENERGY CORP ATO 6.35 06/15/17 6.350% 06/15/17		06/15/2017	Maturity		5,400,000	5,400,000	5,385,366	5,399,117		883		883		5,400,000				171,450	06/15/2017
05178T-AA-9	AURORA MILITARY HOUSING III AURMIL 5.82 07/15/34 5.820% 07/15/34		07/15/2017	Redemption 100.0000		552,385	552,385	552,385	552,385						552,385				23,509	07/15/2034
05367A-AG-8	AVIATION CAPITAL 2.875% 09/17/18		03/15/2017	DIRECT		1,010,265	1,000,000	995,530	997,402		304		304		997,706		12,559	12,559	14,375	09/17/2018
05377R-AW-4	AESOP FUNDING II LLC 2011-5A CL B 144A 4.720% 02/20/18		02/20/2017	Paydown		2,333,333	2,333,333	2,332,447	2,333,311		22		22		2,333,333				13,767	02/20/2018
05531X-AG-9	BCAP LLC TRUST BCAP LLC TRUST 6.000% 07/28/37		12/01/2017	Paydown		521,660	1,232,499	993,970	992,391		(476,966)		(476,966)		515,424		6,236	6,236	33,724	07/28/2037
05532E-AD-7	BCAP LLC TRUST BCAP LLC TRUST 3.706% 08/26/35		12/01/2017	Paydown		413,986	481,886	405,095	408,760		5,227		5,227		413,986				12,582	08/26/2035
05532L-AA-7	BCAP LLC TRUST BCAP 2009-RR14 1A1 6.000% 05/26/37		12/01/2017	Paydown		515,962	515,962	517,897	516,096		(134)		(134)		515,962				13,946	05/26/2037
05533F-AG-6	BCAP LLC TRUST BCAP LLC TRUST 4.210% 07/26/37		01/30/2017	DEUTSCHE BANK		5,481,512	7,466,826	5,413,449	5,454,350		3,894		3,894		5,458,244		23,268	23,268	48,391	07/26/2037
05533F-AG-6	BCAP LLC TRUST BCAP LLC TRUST 4.210% 07/26/37		01/01/2017	Paydown		13,629	58,854	42,669	42,991		(29,362)		(29,362)		13,629				193	07/26/2037
05534D-AD-7	BCAP LLC TRUST BCAP LLC TRUST 3.533% 04/01/46		06/28/2017	DEUTSCHE BANK		8,452,198	10,153,972	8,935,496	8,962,174		18,427		18,427		8,980,600		(528,403)	(528,403)	198,881	04/01/2046
05534D-AD-7	BCAP LLC TRUST BCAP LLC TRUST 3.533% 04/01/46		06/01/2017	Paydown		300,725	311,293	273,938	274,756		25,969		25,969		300,725				4,124	04/01/2046
05536K-AR-8	BCAP BCAP 2011-RR9 3A2 5.000% 03/26/37		08/01/2017	Paydown		358,625	358,625	356,832	357,042		1,583		1,583		358,625				5,169	03/26/2037
05536K-AR-8	BCAP BCAP 2011-RR9 3A2 5.000% 03/26/37		09/01/2017	Redemption 100.0000		18,000	18,000	17,910	17,921		79		79		18,000				675	03/26/2037

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
05536L-AD-7	BCAP LLC TRUST BCAP 2011-RR8 1A4 3.707% 07/26/36		12/01/2017	Paydown		322,693	422,193	330,003	330,801		(10,525)		(10,525)		320,276		2,417	2,417	10,677	07/26/2036
05537L-AA-2	BCAP BCAP 2011-RR10 1A1 5.000% 03/26/37		12/01/2017	Paydown		796,368	796,368	799,354	798,121		(1,753)		(1,753)		796,368				21,593	03/26/2037
05538B-AH-8	BE AEROSPACE INC. 2014 TERM LOAN B 4.814% 12/31/18		04/17/2017	Redemption 100.0000		1,869,686	1,869,686	1,860,338	1,864,862		4,824		4,824		1,869,686				33,474	12/31/2018
05539B-AY-0	BCAP LLC TRUST 3.063% 07/26/37		12/01/2017	Paydown		1,925,616	1,925,616	1,806,468	1,811,999		113,617		113,617		1,925,616				32,154	07/26/2037
05539Q-AW-1	BCAP LLC TRUST BCAP LLC TRUST 1.849% 11/27/35		12/25/2017	Paydown		61,273	401,641	324,828	334,922		(273,910)		(273,910)		61,012		261	261	3,849	11/27/2035
05540X-AJ-2	BCAP LLC TRUST 2.832% 12/01/18		12/01/2017	Paydown		256,077	256,077	238,471	248,425		7,652		7,652		256,077				6,729	12/01/2018
05540X-AT-0	BCAP LLC TRUST 3.063% 09/01/19		12/01/2017	Paydown		2,971,709	2,971,709	2,833,338	2,917,591		54,117		54,117		2,971,709				49,725	09/01/2019
05564E-BK-1	BEX PORTFOLIO LLC 5.500% 03/15/17		03/15/2017	Maturity		5,000,000	5,000,000	5,363,300	5,015,104		(15,104)		(15,104)		5,000,000				137,500	03/15/2017
05618L-AC-0	BABSON CLO LTD 2014-IIA B2 144a 4.160% 10/17/26		04/05/2017	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				194,133	10/17/2026
059469-AE-6	BANC OF AMERICA ALT LOAN BANC OF AMERICA ALT LOAN 6.226% 01/01/56		12/01/2017	Paydown		716,525	716,525	456,561	460,895		255,629		255,629		716,525				12,398	01/01/2056
05946X-XH-1	BANC OF AMERICA MORTGAGE SEC BAFC 2005-E 1A1 2.081% 05/20/35		12/20/2017	Paydown		537,507	596,639	407,952	507,587		29,920		29,920		537,507				5,971	05/20/2035
059475-AB-9	BANC OF AMERICA ALT LN TR BOAA 2007-2 1A2 5.500% 06/25/37		12/01/2017	Paydown		559,099	661,521	514,611	464,268		94,832		94,832		559,099				18,565	06/25/2037
059487-AC-2	BANC AMERICA ALT LOAN BOAA 2006-6CB3 6.000% 07/25/46		12/01/2017	Paydown		289,175	382,707	315,733	317,161		(27,986)		(27,986)		289,175				11,523	07/25/2046
05948K-Y3-7	BANC OF AMERICA ALT LOAN TRUST 2005-12 1CB5 5.750% 01/25/36		12/01/2017	Paydown		447,701	550,812	495,042	500,556		(52,855)		(52,855)		447,701				15,746	01/25/2036
059497-BA-4	BANK OF AMERICA COMM MTG INC BANC OF AMERICA COMM MTGE TR 5.482% 01/15/49		12/01/2017	Paydown		2,136,368	2,136,368	2,129,448	2,129,460		6,908		6,908		2,136,368				21,302	01/15/2049
05949A-6J-4	BANK OF AMERICA MTG SECURITIES 2005-E 2A7 3.781% 06/25/35		12/01/2017	Paydown		2,080,519	2,150,708	1,555,231	1,787,216		293,303		293,303		2,080,519				40,930	06/25/2035
05949C-BA-3	BANC OF AMERICA MORTGAGE BOAMS 2005-5 1A25 5.500% 06/25/35		01/01/2017	Paydown		75,325	75,325	74,666	74,866		459		459		75,325				345	06/25/2035
05949C-BA-3	BANC OF AMERICA MORTGAGE BOAMS 2005-5 1A25 5.500% 06/25/35		06/01/2017	Redemption 100.0000		31,780	31,780	31,502	31,587		194		194		31,780				874	06/25/2035
05949C-LF-1	BANC OF AMERICA MORTGAGE BOAMS 2005-10 1A1 5.500% 11/25/35		06/02/2017	BANK OF AMERICA		10,700,136	11,619,473	10,733,488	10,985,261		(2,483)		(2,483)		10,982,779		(282,643)	(282,643)	322,973	11/25/2035
05949C-LF-1	BANC OF AMERICA MORTGAGE BOAMS 2005-10 1A1 5.500% 11/25/35		06/01/2017	Paydown		1,495,267	1,528,456	1,411,911	1,445,030		50,237		50,237		1,495,267				20,824	11/25/2035
05949C-PL-4	BANC OF AMERICA MORTGAGE 2005-L 2A5 3.712% 01/25/36		12/01/2017	Paydown		177,803	212,640	167,228	188,519		(10,716)		(10,716)		177,803				4,550	01/25/2036
05949T-BF-5	BANC OF AMERICA FUNDING CORP BAFC 2006-1 3A1 5.500% 01/25/36		12/01/2017	Paydown		155,797	187,682	166,878	162,850		(7,053)		(7,053)		155,797				3,474	01/25/2036
05951F-AK-0	BANC AMERICA FUNDING CORP BANC AMERICA FUNDING CORP 5.847% 07/01/55		12/01/2017	Paydown		167,752	233,579	186,178	190,468		(22,716)		(22,716)		167,752				5,871	07/01/2055
05951G-AC-6	BANC AMERICA FUNDING CORP 1.682% 03/25/37		12/25/2017	Paydown		731,720	932,059	644,286	642,108		89,612		89,612		731,720				13,184	03/25/2037
059529-AJ-6	BANC OF AMERICA FUNDING CORP BAFC 2007-7 3A2 6.293% 09/25/37		12/01/2017	Paydown		773,521	1,248,922	965,292	843,058		(69,537)		(69,537)		773,521				36,708	09/25/2037
05952F-AK-9	BANC OF AMERICA MORTGAGE SEC BOAMS 2007-2 A10 5.850% 05/25/37		12/01/2017	Paydown		300,441	439,855	358,774	365,278		(64,838)		(64,838)		300,441				14,141	05/25/2037
05952X-AE-4	BANC OF AMERICA FUNDING BANC OF AMERICA FUNDING CORP 6.000% 07/26/36		12/01/2017	Paydown			591,572	458,468	460,974		(460,974)		(460,974)						16,535	07/26/2036
067383-AA-7	BARD (C.R.) INC BCR 6.7 12/01/26 6.700% 12/01/26		12/29/2017	Tax Free Exchange		18,592,747	16,850,000	19,505,159	18,742,880		(150,134)		(150,134)		18,592,747				1,346,689	12/01/2026
070101-E@-5	BASIN ELECTRIC POWER COOP SERIES 2011A 4.000% 10/01/31		10/01/2017	Redemption 100.0000		412,200	412,200	412,200	412,200						412,200				16,488	10/01/2031
07386H-ZE-4	BEAR STEARNS ALT A TRUST BEAR STEARNS ALT A TRUST 3.524% 01/25/36		12/01/2017	Paydown		709,739	791,193	636,395	641,788		67,951		67,951		709,739				13,111	01/25/2036
073875-AK-2	BEAR STEARNS ALT A TRUST BEAR STEARNS ALT A TRUST 3.547% 12/25/46		12/01/2017	Paydown		1,183,028	1,483,120	1,040,965	1,047,347		135,681		135,681		1,183,028				24,536	12/25/2046

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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
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
073879-PS-1	BEAR STEARNS ASSET BACKED SEC 2005-HE1 M2 2.809% 01/25/35		12/25/2017	Paydown		604,715	604,715	470,634	533,721		70,995		70,995		604,715				7,019	01/25/2035
07387A-BR-5	BEAR STEARNS ADJ RATE MTGE BEAR STEARNS ADJ RATE MTGE 3.458% 08/25/35		12/01/2017	Paydown		320,052	351,216	311,046	311,147		8,905		8,905		320,052				6,509	08/25/2035
07389K-AA-9	BEAR STEARNS ALT_A TRUST II SER 07-1 CLASS 1A1 3.419% 09/25/47		12/01/2017	Paydown		958,452	1,180,864	810,310	815,587		142,865		142,865		958,452				21,348	09/25/2047
07401A-AA-5	BEAR STEARNS MTGE FUNDING BEAR STEARNS MTGE FUNDING 1.752% 09/25/46		12/25/2017	Paydown		811,032	811,032	663,272	663,550		147,483		147,483		811,032				5,490	09/25/2046
075887-BJ-7	BECTON DICKINSON BDX 6 3/8 08/01/19 6.375% 08/01/19		06/19/2017	Call 100.0000		5,000,000	5,000,000	4,958,751	4,974,111		4,366		4,366		4,978,478		21,522	21,522	749,326	08/01/2019
07768Y-AD-4	BELFOR USA GROUP INC 4.299% 04/10/19		04/06/2017	DIRECT		4,700,896	4,700,896	4,682,354	4,692,035		970		970		4,693,005		7,891	7,891	50,298	04/10/2019
07768Y-AD-4	BELFOR USA GROUP INC 4.299% 04/10/19		03/31/2017	Redemption 100.0000		23,682	23,682	23,589	23,637		45		45		23,682				15,828	04/10/2019
079860-AE-2	BELLSOUTH LLC T 6.55 06/15/34 6.550% 06/15/34		12/01/2017	Tax Free Exchange		12,690,587	11,000,000	13,002,000	12,748,931		(58,344)		(58,344)		12,690,587				1,063,731	06/15/2034
079867-AW-7	BELLSOUTH TELECOMMUNICAT T 6 3/8 06/01/28 6.375% 06/01/28		12/01/2017	Tax Free Exchange		5,267,983	5,000,000	5,380,900	5,284,708		(16,725)		(16,725)		5,267,983				483,125	06/01/2028
081331-AB-6	BELVOIR LAND LLC FTBELV 5.03 12/15/25 5.030% 12/15/25		12/15/2017	Redemption 100.0000		415,695	415,695	410,499	412,907		2,788		2,788		415,695				15,745	12/15/2025
081331-AE-0	BELVOIR LAND LLC FTBELV 5.3 12/15/35 5.300% 12/15/35		12/15/2017	Paydown		55,491	55,491	60,264	60,109		(4,619)		(4,619)		55,491				2,215	12/15/2035
084670-BR-8	BERKSHIRE HATHAWAY INC BERKSHIRE HATHAWAY INC 2.750% 03/15/23		05/15/2017	US BANCORP		2,026,220	2,000,000	1,994,560	1,995,126		275		275		1,995,402		30,818	30,818	37,125	03/15/2023
08579J-AN-2	BERRY PLASTICS BERRY PLASTICS TERM LN H 4.089% 10/01/22		01/25/2017	DIRECT		4,285,150	4,285,150	4,285,150	4,285,150						4,285,150				19,467	10/01/2022
09214N-AD-4	BLACK NIGHT INFOSERV LLC 4.347% 05/27/22		02/28/2017	Redemption 100.0000		391,553	391,553	390,574	390,776		777		777		391,553				2,447	05/27/2022
09609B-AB-7	BLUE WING ASSET VEHICLE 2009-1A A2 144A MIX-CORP LOANS 1.616% 08/02/22		05/02/2017	Paydown		2,009,910	2,009,910	1,497,383	1,990,091		19,819		19,819		2,009,910				7,735	08/02/2022
10302V-AE-5	BOWMAN PARK CLO 2014-1A B2 144A 4.210% 11/23/25		02/23/2017	Call 100.0000		14,000,000	14,000,000	14,000,000	14,000,000						14,000,000				147,350	11/23/2025
10330J-AT-5	BOYD GAMING BOYD GAMING TL B2 Assign 4.613% 09/15/23		03/30/2017	Redemption 100.0000		2,992,500	2,992,500	2,992,500	2,992,500						2,992,500				55,099	09/15/2023
109641-AG-5	BRINKER INTERNATIONAL INC BRINKER INTERNATIONAL INC 3.875% 05/15/23		08/01/2017	CANTOR FITZGERALD SECURITIES C		970,000	1,000,000	960,000	961,171		3,154		3,154		964,325		5,675	5,675	27,878	05/15/2023
109641-AH-3	BRINKER INTERNATIONAL INC BRINKER INTERNATIONAL INC 5.000% 10/01/24		08/15/2017	GOLDMAN SACHS & CO.		1,975,000	2,000,000	2,018,125	2,017,701		(1,196)		(1,196)		2,016,505		(41,505)	(41,505)	90,278	10/01/2024
11120V-AA-1	BRIXMOR OPERATING PART BRX 3.85 02/01/25 3.850% 02/01/25		06/22/2017	WELLS FARGO		9,993,750	10,000,000	10,021,990	10,018,425		(965)		(965)		10,017,460		(23,710)	(23,710)	345,858	02/01/2025
116663-AC-9	BRUCE MANSFIELD UNIT 1 2 6.850% 06/01/34		03/06/2017	JP MORGAN SECURITIES		2,001,642	6,255,131	1,829,626	1,829,626		44,628		44,628		1,874,253		127,389	127,389	116,641	06/01/2034
121575-AH-7	BURLINGTON COAT FACTORY BURLINGTON COAT FACTORY 4.166% 08/13/21		11/21/2017	DIRECT		5,000,000	5,000,000	4,992,292	4,992,830		1,268		1,268		4,994,098		5,902	5,902	174,286	08/13/2021
12505B-AA-8	CBRE SERVICES INC CBRE REAL ESTATE 5.000% 03/15/23		06/05/2017	DIRECT		2,084,876	2,000,000	2,020,000	2,018,101		(1,084)		(1,084)		2,017,018		67,858	67,858	72,222	03/15/2023
12506K-AB-5	CBS RADIO CBS RADIO TERM LOAN B ASSIGN 4.857% 10/17/23		05/23/2017	DIRECT		644,559	648,531	648,531	648,531						648,531		(3,972)	(3,972)	13,132	10/17/2023
12506K-AB-5	CBS RADIO CBS RADIO TERM LOAN B ASSIGN 4.857% 10/17/23		11/20/2017	Redemption 100.0000		2,068,450	2,068,450	2,068,450	2,068,450						2,068,450				89,759	10/17/2023
12543K-AM-6	COMMUNITY HEALTH SYSTEMS, INC 4.314% 12/31/19		11/20/2017	DIRECT		1,665,586	1,667,773	1,667,278	1,667,336		124		124		1,667,460		(1,874)	(1,874)	36,285	12/31/2019
12543K-AM-6	COMMUNITY HEALTH SYSTEMS, INC 4.314% 12/31/19		11/07/2017	Redemption 100.0000		1,495,123	1,495,123	1,494,053	1,494,179		944		944		1,495,123				49,977	12/31/2019
12543K-AN-4	COMMUNITY HEALTH SYSTEMS, INC 4.347% 01/27/21		11/10/2017	DIRECT		947,178	957,202	957,202	957,202						957,202		(10,024)	(10,024)	27,006	01/27/2021
12543K-AN-4	COMMUNITY HEALTH SYSTEMS, INC 4.347% 01/27/21		11/07/2017	Redemption 100.0000		905,240	905,240	905,240	905,240						905,240				35,380	01/27/2021

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12543R-AT-6	COUNTRYWIDE HOME LOANS CWHL 2007-3 A18 6.000% 04/25/37		12/01/2017	Paydown		910,085	1,035,285	872,454	850,317		59,768		59,768		910,085				30,454	04/25/2037
12543R-BJ-7	COUNTRYWIDE HOME LOANS CWHL 2007-3 A33 6.000% 04/25/37		12/01/2017	Paydown		985,938	1,121,572	912,019	887,170		98,768		98,768		985,938				33,302	04/25/2037
12543T-AB-1	COUNTRYWIDE HOME LOANS CWHL 2006-13 1A2 6.250% 09/25/36		12/01/2017	Paydown		367,852	436,810	357,149	336,186		31,666		31,666		367,852				12,898	09/25/2036
12543U-AE-2	COUNTRYWIDE HOME LOANS CWHL 2006-15 A5 6.250% 10/25/36		12/01/2017	Paydown		967,885	1,138,452	926,976	864,173		103,711		103,711		967,885				43,269	10/25/2036
12544D-AW-9	COUNTRYWIDE HOME LOANS CWHL 2007-14 A21 6.250% 09/25/37		12/01/2017	Paydown		375,847	413,139	361,096	355,982		19,865		19,865		375,847				14,243	09/25/2037
12544L-AQ-4	COUNTRYWIDE HOME LOANS CWHL 2007-11 A15 6.000% 08/25/37		12/01/2017	Paydown		757,944	876,964	763,737	705,472		52,472		52,472		757,944				27,273	08/25/2037
12545A-AX-2	COUNTRYWIDE HOME LOANS CWHL 2007-8 1A22 6.000% 01/25/38		12/01/2017	Paydown		668,022	735,939	652,885	603,769		64,253		64,253		668,022				22,786	01/25/2038
12545B-AC-6	COUNTRYWIDE HOME LOANS CWHL 2008-3R 2A1 6.000% 08/25/37		12/01/2017	Paydown		1,212,444	1,305,384	1,189,790	1,123,633		88,811		88,811		1,212,444				45,332	08/25/2037
125634-AN-5	CLIF FUNDING LLC CLI FUNDING LLC 3.290% 06/18/29		12/18/2017	Paydown		428,378	428,378	399,228	401,550		26,827		26,827		428,378				7,778	06/18/2029
125634-AQ-8	CLIF FUNDING LLC CLI FUNDING LLC 3.380% 10/18/29		12/18/2017	Paydown		304,473	304,473	285,527	286,969		17,503		17,503		304,473				5,574	10/18/2029
12563L-AA-5	CLIF FUNDING LLC CLIF FUNDING LLC 4.210% 02/18/41		12/18/2017	Paydown		195,575	195,575	195,555	195,555		20		20		195,575				4,276	02/18/2041
12566V-AE-2	CITIMORTGAGE ALT LN TR CMALT 2007-A4 1A5 5.750% 04/25/37		12/01/2017	Paydown		654,126	881,469	682,871	675,608		(21,482)		(21,482)		654,126				25,941	04/25/2037
12592K-BH-6	COMM MORTGAGE TRUST 2014-UBS5 CLASS C 4.766% 09/10/47		04/20/2017	CITIGROUP GLOBAL MARKETS		10,015,234	10,000,000	10,436,641	10,374,909		(10,898)		(10,898)		10,364,011		(348,776)	(348,776)	170,935	09/10/2047
12624P-AF-2	COMM MORTGAGE TRUST COMM 2012-CR3 XA 1.885% 11/15/45		10/01/2017	Paydown				1,352,901	694,874		(694,874)		(694,874)						142,958	11/15/2045
12624Q-AC-7	COMMERCIAL MORTGAGE TRUST COMM 2012-CR4 C 4.442% 10/15/45		12/21/2017	Various		11,118,902	11,850,000	12,254,184	12,102,951		(32,845)		(32,845)		12,070,105		(951,203)	(951,203)	399,441	10/15/2045
12624Q-AE-3	COMMERCIAL MORTGAGE TRUST 2012-CR4 CL D 144A 4.571% 04/15/32		03/01/2017	CANTOR FITZGERALD SECURITIES C		6,247,516	6,895,000	6,575,728	6,595,752		8,252		8,252		6,604,004		(356,487)	(356,487)	83,174	04/15/2032
12624Q-AS-2	COMMERCIAL MORTGAGE TRUST COMM 2012-CR4 XA 1.796% 10/15/45		12/01/2017	Paydown				1,088,958	570,127		(570,127)		(570,127)						109,466	10/15/2045
12625F-AF-3	COMMERCIAL MORTGAGE TRUST COMM 2013-CR7 XA 1.203% 03/10/46		10/01/2017	Paydown				849,274	498,736		(498,736)		(498,736)						69,759	03/10/2046
12625U-BC-6	COMM MORTGAGE TRUST COMM 2013-CR9 XA 0.186% 07/10/45		12/01/2017	Paydown				92,690	38,392		(38,392)		(38,392)						5,928	07/10/2045
12626B-AU-8	COMM MORTGAGE TRUST 2013-CR10, CL C, 144A 4.789% 08/10/46		02/02/2017	WELLS FARGO		7,276,445	7,000,000	6,787,630	6,845,829		2,444		2,444		6,848,273		428,173	428,173	61,455	08/10/2046
12635T-AA-2	CRG ISSUER SER 15-1 CLASS A 4.070% 07/10/22		03/15/2017	DIRECT		3,567,931	3,567,931	3,540,947	3,545,197		6,801		6,801		3,551,998		15,932	15,932	61,716	07/10/2022
126379-AH-9	CREDIT SUISSE MORTGAGE CAP CER CSMC 2007-4 2A3 6.000% 06/25/37		12/01/2017	Paydown		712,137	760,220	626,549	678,149		33,988		33,988		712,137				21,952	06/25/2037
12638P-BT-5	CREDIT SUISSE MORTGAGE CAP CER CSMC 2007-3 4A4 5.500% 04/25/37		12/01/2017	Paydown		1,937,148	1,936,987	1,617,384	1,737,909		199,238		199,238		1,937,148				52,267	04/25/2037
12641R-AS-9	CREDIT SUISSE MTGE TRUST Credit suisse mtge trust 5.500% 10/26/35		12/01/2017	Paydown			330,829	261,355	261,566		(261,566)		(261,566)						7,195	10/26/2035
12641T-AS-5	CREDIT SUISSE MTGE CAPITAL CREDIT SUISSE MTGE TRUST 3.355% 07/26/49		12/01/2017	Paydown		1,784,863	1,874,596	1,519,594	1,524,424		260,438		260,438		1,784,863				34,774	07/26/2049
12644J-AW-5	CREDIT SUISSE MORT CAP CERT 2010-10R 3A1 144A 6.000% 08/26/37		03/01/2017	Paydown		130,421	130,421	133,355	131,162		(741)		(741)		130,421				1,305	08/26/2037
12645Q-AC-2	CREDIT SUISSE MTGE TRST CREDIT SUISSE MTGE TRST 3.583% 12/01/55		12/01/2017	Paydown			128,149	84,158	85,484		(85,484)		(85,484)						3,049	12/01/2055
12645Q-CN-6	CREDIT SUISSE MTGE TRST CREDIT SUISSE MTGE CAPITAL 3.618% 07/28/36		12/01/2017	Paydown		327,188	327,188	220,852	228,036		99,151		99,151		327,188				8,104	07/28/2036
12645V-AY-3	CEDIT SUISSE MTGE TRUST CREDIT SUISSE MTGE TRUST 3.110% 02/27/37		12/01/2017	Paydown			337,091	231,329	233,692		(233,692)		(233,692)						7,064	02/27/2037

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12646P-AE-9	CREDIT SUISSE MTGE TRUST 3.418% 05/28/36		12/01/2017	Paydown			70,015	55,880	56,046		(56,046)		(56,046)						713	05/28/2036
12646P-CW-7	CREDIT SUISSE MTGE TRUST CREDIT SUISSE MTGE TRUST 3.306% 03/27/36		12/01/2017	Paydown		75,768	281,087	209,410	210,531		(134,763)		(134,763)		75,768				5,289	03/27/2036
12646T-CE-9	CREDIT SUISSE MTGE TRUST CREDIT SUISSE MORTGAGE TRST 3.455% 10/27/36		12/01/2017	Paydown			103,407	86,022	86,205		(86,205)		(86,205)						1,154	10/27/2036
12651C-AB-6	COMPUTER SCIENCES 4.380% 10/29/22		06/16/2017	Redemption 100.0000		932,504	932,504	932,504	932,504						932,504				17,531	10/29/2022
126650-BS-8	CVS HEALTH CORP 144A 7.507% 01/10/32		12/10/2017	Redemption 100.0000		3,182	3,182	3,182	3,182						3,182				129	01/10/2032
126650-CK-4	CVS HEALTH CORP 3.500% 07/20/22		08/25/2017	DIRECT		5,220,715	5,000,000	4,997,850	4,998,253		188		188		4,998,440		222,275	222,275	192,014	07/20/2022
126671-YC-4	CWL RESIDENTIAL ASSET SEC TR 2.602% 03/25/33		12/26/2017	Paydown		388,228	388,228	344,552	371,359		16,869		16,869		388,228				3,851	03/25/2033
12667F-2R-5	COUNTRYWIDE ALT LN TR CWALT 2005-1CB 2A2 5.500% 03/25/35		12/01/2017	Paydown		398,092	395,817	303,841	298,909		99,184		99,184		398,092				10,229	03/25/2035
12667F-A4-7	COUNTRYWIDE ALT LN TR 2004-33 3A1 3.421% 12/25/34		12/01/2017	Paydown		15,544	15,544	14,611	15,350		194		194		15,544				229	12/25/2034
12667F-R6-4	COUNTRYWIDE ALT LN TR COUNTRYWIDE ALT LOAN TRST 5.500% 03/01/36		12/01/2017	Paydown		579,605	670,963	621,936	623,429		(43,823)		(43,823)		579,605				18,789	03/01/2036
12668A-AG-0	COUNTRYWIDE ALT LOAN TRUST 2005-47CB A7 5.500% 10/25/35		12/01/2017	Paydown		403,493	502,431	390,942	381,566		21,927		21,927		403,493				13,973	10/25/2035
12668A-X9-1	COUNTRYWIDE ALT LOAN TRUST 2005-65CB 1A7 5.500% 01/25/36		12/01/2017	Paydown		46,632	46,632	39,871	38,181		8,451		8,451		46,632				1,425	01/25/2036
12668B-VB-6	COUNTRYWIDE ALT LN TR CWALT 2006-9T1 A2 5.750% 05/25/36		12/01/2017	Paydown		436,200	494,169	380,455	308,918		127,282		127,282		436,200				14,817	05/25/2036
12668B-XC-2	COUNTRYWIDE ALT LN TR CWALT 2006-12CB A7 6.000% 05/25/36		12/01/2017	Paydown		195,125	256,274	201,175	201,627		(6,502)		(6,502)		195,125				7,051	05/25/2036
126694-GU-6	COUNTRYWIDE HOME LOANS CWHL 2005-23 A1 5.500% 11/25/35		12/01/2017	Paydown		795,496	795,496	705,107	723,094		73,151	749	72,402		795,496				14,310	11/25/2035
126694-JG-4	COUNTRYWIDE HOME LOANS CWHL 2005-R3 AF MTGE 1.952% 09/25/35		12/25/2017	Paydown		521,358	521,358	454,885	458,493		62,865		62,865		521,358				3,379	09/25/2035
126694-JH-2	COUNTRYWIDE HOME LOANS COUNTRYWIDE HOME LOAN 4.678% 09/25/35		12/01/2017	Paydown			381,533	313,840			(313,840)		(313,840)						54,476	09/25/2035
126694-JT-6	COUNTRYWIDE HOME LOANS CWHL 2005-24 A3 5.500% 11/25/35		12/01/2017	Paydown		609,467	609,467	521,856	545,794		63,672		63,672		609,467				18,199	11/25/2035
126694-K3-1	COUNTRYWIDE HOME LOANS CWHL 2006-6 A1 6.000% 04/25/36		12/01/2017	Paydown		74,066	73,240	69,429	65,310		8,757		8,757		74,066				2,447	04/25/2036
126694-NV-6	COUNTRYWIDE HOME LOANS 2005-27 2A1 5.500% 12/25/35		12/01/2017	Paydown		1,158,874	1,191,604	1,039,826	961,194		197,680		197,680		1,158,874				29,937	12/25/2035
126694-TD-0	COUNTRYWIDE HOME LOANS CWHL 2005-29 A1 5.750% 12/25/35		12/01/2017	Paydown		1,304,614	1,388,012	1,218,796	1,103,203		201,411		201,411		1,304,614				29,742	12/25/2035
126694-TS-7	COUNTRYWIDE HOME LOANS CWHL 2005-30 A3 5.500% 01/25/36		12/01/2017	Paydown		1,272,862	1,359,853	1,187,088	1,159,786		113,076		113,076		1,272,862				43,472	01/25/2036
126694-VM-7	COUNTRYWIDE HOME LOANS 2005-HY10 CLASS 3A1A 3.460% 02/20/36		12/01/2017	Paydown		228,804	260,509	191,474	205,845		22,959		22,959		228,804				4,114	02/20/2036
12669D-6H-6	COUNTRYWIDE HOME LOANS CWHL 2003-J3 1A10 5.750% 05/25/33		12/01/2017	Paydown		73,250	73,250	68,123	69,557		3,694		3,694		73,250				2,949	05/25/2033
12669F-RG-0	COUNTRYWIDE HOME LOANS CWHL 2004-4 A5 5.250% 05/25/34		12/01/2017	Paydown		1,254,913	1,254,913	1,264,325	1,260,342		(5,428)		(5,428)		1,254,913				33,272	05/25/2034
12669G-K6-7	COUNTRYWIDE ALT LN TR CWHL 2005-14 A2 5.500% 07/25/35		12/01/2017	Paydown		218,493	218,493	178,345	186,322		32,171		32,171		218,493				6,858	07/25/2035
12803P-AA-6	CAJUN GLOBAL LLC CAJUN GLOBAL LLC 5.955% 02/20/41		03/15/2017	DIRECT		1,915,530	1,917,102	1,917,083	1,930,050		207,375		207,375		2,137,426		(221,896)	(221,896)	35,835	02/20/2041
12803P-AA-6	CAJUN GLOBAL LLC CAJUN GLOBAL LLC 5.955% 02/20/41		02/20/2017	Paydown		35,284	35,284	35,284	35,522		(238)		(238)		35,284				525	02/20/2041
13134M-BE-2	CALPINE CORP 4.097% 05/27/22		12/14/2017	Redemption 100.0000		2,345,238	2,345,238	2,333,512	2,335,920		9,318		9,318		2,345,238				88,482	05/27/2022

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
13134M-BJ-1	CALPINE CORP CALPINE CORP-TL B7 Assign 4.487% 05/31/23		12/15/2017	Redemption 100.0000		2,992,500	2,992,500	2,976,161	2,976,805		15,695		15,695		2,992,500				153,748	05/31/2023
13134N-AE-1	CALPINE CONSTRUCTION FIN 4.194% 01/31/22		12/18/2017	Redemption 100.0000		3,829,715	3,829,715	3,820,140	3,823,770		5,944		5,944		3,829,715				132,168	01/31/2022
133131-AQ-5	CAMDEN PROPERTY TRUST CPT 5.7 05/15/17 5.700% 05/15/17		05/15/2017	Maturity		4,630,000	4,630,000	4,571,847	4,626,401		3,599		3,599		4,630,000				131,955	05/15/2017
134011-AJ-4	CAMP PENDLETON QUANTICO PENDLE 5.572 10/01/50 5.572% 10/01/50		10/02/2017	Call 100.0000		345,000	345,000	361,163	359,946		(7,226)		(7,226)		352,720		(7,720)	(7,720)	14,627	10/01/2050
14069B-AA-2	CAPMARK MILITARY HSG CPMRK 2007-AETC A1 5.746% 02/10/52		12/10/2017	Paydown		125,897	125,897	113,937	114,666		11,231		11,231		125,897				3,954	02/10/2052
14069E-AA-6	CAPMARK MILITARY HOUSING TRUST CPMRK 2007-ACC A1 6.084% 07/10/52		12/10/2017	Paydown		270,620	270,620	297,555	297,253		(26,633)		(26,633)		270,620				9,003	07/10/2052
14311A-AE-2	CARLYLE GLOBAL MARKET STRATEGI 4.150% 10/16/25		03/31/2017	Call 100.0000		21,000,000	21,000,000	20,979,000	20,897,843		802		802		20,898,645		101,355	101,355	418,047	10/16/2025
14311D-AG-1	CGMS 2015-1A C CGMS 2015-1A C 4.457% 04/20/27		07/20/2017	Call 100.0000		16,500,000	16,500,000	16,392,750	16,412,610		10,876		10,876		16,423,486		76,514	76,514	522,018	04/20/2027
144531-AE-0	CARRINGTON MTGE LOAN TRUST CARRINGTON MTGE LOAN TRUST 2.452% 05/25/34		12/25/2017	Paydown		110,245	110,245	103,631	103,694		6,551		6,551		110,245				1,197	05/25/2034
14855J-AB-1	CASTLE LAKE CASTLE LAKE AIRCRAFT 4.450% 08/15/41		12/15/2017	Paydown		727,412	727,412	727,199	727,201		211		211		727,412				20,584	08/15/2041
14855J-AC-9	CASTLE LAKE CASTLE LAKE AIRCRAFT 6.150% 08/15/41		12/15/2017	Paydown		458,261	458,261	457,946	457,949		312		312		458,261				17,921	08/15/2041
14855T-AA-1	CASTLELAKE AIRCRAFT CLAST 2015-1A A 4.703% 12/15/40		12/15/2017	Paydown		933,577	933,577	933,555	933,556		21		21		933,577				29,792	12/15/2040
149123-BQ-3	CATERPILLAR INC CAT 7.9 12/15/18 7.900% 12/15/18		11/10/2017	Call 100.0000		10,000,000	10,000,000	10,036,780	10,009,690		(4,079)		(4,079)		10,005,611		(5,611)	(5,611)	1,356,294	12/15/2018
15672G-AA-7	CERBERUS ONSHORE CERBERUS ONSHORE II CLO 3.503% 09/07/26		10/15/2017	Paydown		2,013,997	2,013,997	2,013,997	2,013,997						2,013,997				63,271	09/07/2026
161631-AX-4	CHASE MORTGAGE FINANCE CORP CHASE 2007-S5 1A22 6.000% 07/25/37		12/01/2017	Paydown		910,613	1,068,170	895,225	850,017		60,596		60,596		910,613				36,160	07/25/2037
16163B-AW-4	CHASE MORTGAGE FINANCE CORP CHASE 2006-S2 2A1 6.000% 10/25/36		12/01/2017	Paydown		1,219,299	1,413,953	1,153,705	1,106,535		112,764		112,764		1,219,299				38,015	10/25/2036
16165L-AF-7	CHASEFLEX TRUST CHASEFLEX TRUST 6.300% 06/25/36		12/01/2017	Paydown			245,161	207,008	207,815		(207,815)		(207,815)						4,961	06/25/2036
16165Y-AC-6	CHASEFLEX TRUST 2007-M1 1A3 1.892% 08/25/37		12/25/2017	Paydown		619,540	747,955	563,771	570,038		49,502		49,502		619,540				6,370	08/25/2037
165069-AP-0	VERIZON MARYLAND LLC VZ 8 10/15/29 8.000% 10/15/29		12/15/2017	Tax Free Exchange		5,426,377	5,000,000	5,555,000	5,448,059		(21,682)		(21,682)		5,426,377				2,063,333	10/15/2029
17025T-AV-3	COUNTRYWIDE HOME LOANS CWHL 2007-15 1A20 6.250% 09/25/37		12/01/2017	Paydown		1,150,458	1,450,321	1,335,006	1,271,462		(121,004)		(121,004)		1,150,458				45,683	09/25/2037
17121H-AF-7	CHRYSLER GROUP 4.194% 12/31/18		04/25/2017	DIRECT		2,878,214	2,878,214	2,863,823	2,872,032		931		931		2,872,963		5,251	5,251	34,787	12/31/2018
17178H-AG-7	CIENA CORP CIENA CORP 4.874% 04/25/21		02/23/2017	DIRECT		829,183	829,185	829,185	829,185						829,185		(1)	(1)	3,091	04/25/2021
17178H-AG-7	CIENA CORP CIENA CORP 4.874% 04/25/21		01/31/2017	Redemption 100.0000		192,448	192,448	192,448	192,448						192,448				1,915	04/25/2021
17290X-AX-8	CITIGROUP COMM MTGE TRUST CITIGROUP COMM MTGE TRUST 4.922% 04/10/49		09/01/2017	Paydown		1,365					1,365		1,365		1,365				96	04/10/2049
172967-DY-4	CITIGROUP INC 5.500% 02/15/17		02/15/2017	Maturity		10,000,000	10,000,000	10,064,100	10,001,405		(1,405)		(1,405)		10,000,000				275,000	02/15/2017
172967-KG-5	CITIGROUP INC 3.700% 01/12/26		05/16/2017	BARCLAYS CAPITAL GROUP		1,010,900	1,000,000	998,670	998,779		44		44		998,823		12,077	12,077	31,553	01/12/2026
172973-W8-8	CITICORP MORTGAGE SECURITIES CMSI 2005-4 2A1 5.000% 07/25/20		12/01/2017	Paydown		188,157	188,157	179,690	184,348		3,808		3,808		188,157				4,090	07/25/2020
17307G-AJ-7	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2003-UST1 A1 5.500% 12/25/18		12/01/2017	Paydown		122,351	122,351	118,833	121,189		1,162		1,162		122,351				1,816	12/25/2018
17307G-FQ-6	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2004-NCM1 1A2 6.500% 07/25/34		12/01/2017	Paydown		713,330	713,330	696,389	699,525		13,805		13,805		713,330				23,432	07/25/2034
17307G-T4-0	CITIGROUP MORTGAGE LOAN TRUST 2005-10 1A1A 3.747% 12/25/35		12/01/2017	Paydown		403,821	444,368	236,476	277,893		125,928		125,928		403,821				7,737	12/25/2035
17309Y-AE-7	CITIGROUP MTGE LOAN TRUST CITIGROUP MTGE LOAN TRST INC 6.255% 10/25/36		12/01/2017	Paydown		346,716	346,716	268,272	269,874		76,843		76,843		346,716				7,790	10/25/2036

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
17312F-AL-7	CITICORP MORTGAGE SEC INC CMSI 2007-3 1A11 6.000% 04/25/37		12/01/2017	Paydown		502,646	642,665	607,528	604,605		(101,959)		(101,959)		502,646				22,020	04/25/2037
17315A-AB-7	CITI MTGE LN TRUST INC CMLTI 2009-2 1A2 Mtge 3.396% 04/25/36		12/01/2017	Paydown		491,103	548,320	471,226	474,933		16,170		16,170		491,103				12,255	04/25/2036
17316H-AZ-8	CITIGROUP MORTGAGE LOAN TRUST CITIGROUP MTGE LOAN TRST 5.500% 12/25/35		01/30/2017	DEUTSCHE BANK		5,387,106	6,937,772	5,615,449	5,654,810		3,489		3,489		5,658,300		(271,193)	(271,193)	62,348	12/25/2035
17316H-AZ-8	CITIGROUP MORTGAGE LOAN TRUST CITIGROUP MTGE LOAN TRST 5.500% 12/25/35		01/01/2017	Paydown		83,432	129,438	104,767	105,502		(22,069)		(22,069)		83,432				590	12/25/2035
17316Y-AG-3	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2010-6 4A1 5.500% 12/25/36		12/01/2017	Paydown		1,580,597	1,580,597	1,572,694	1,574,025		6,572		6,572		1,580,597				41,011	12/25/2036
17316Y-AH-1	CITIGROUP MORTGAGE LOAN TRUST CITIGROUP MTGE LOAN TRUST INC 5.829% 12/25/36		12/01/2017	Paydown			77,185	59,578	59,905		(59,905)		(59,905)						1,937	12/25/2036
17317E-BA-8	CITIGROUP MORTGAGE LOAN TR INC CMLTI 2010-7 6A1 5.000% 06/25/37		07/01/2017	Paydown		286,586	286,586	285,332	285,421		1,164		1,164		286,586				4,176	06/25/2037
17317E-CT-6	CITIGROUP MORTGAGE LOAN TR INC SER 10-7 CLASS 13A2 6.000% 08/25/36		01/30/2017	DEUTSCHE BANK		1,866,300	2,134,628	1,987,872	1,992,372		391		391		1,992,764		(126,463)	(126,463)	20,976	08/25/2036
17317E-CT-6	CITIGROUP MORTGAGE LOAN TR INC SER 10-7 CLASS 13A2 6.000% 08/25/36		01/01/2017	Paydown		25,162	33,020	30,750	30,820		(5,658)		(5,658)		25,162				165	08/25/2036
17317K-BE-6	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2010-5 6A1 5.500% 02/25/37		12/01/2017	Paydown		1,465,377	1,465,377	1,459,882	1,459,946		5,432		5,432		1,465,377				41,866	02/25/2037
17318V-AB-8	CITIGROUP MTGE LOAN TRUST INC CITIGROUP MTGE LOAN TRST 3.495% 04/25/37		12/01/2017	Paydown			151,653	113,218	114,418		(114,418)		(114,418)						2,285	04/25/2037
17319G-AJ-3	CITIGROUP MTGE LOAN TRUST CITIGROUP MTGE LON TRUST 3.283% 03/25/36		12/01/2017	Paydown		14	87,384	74,748	75,202		(75,188)		(75,188)		14				2,053	03/25/2036
17321B-AH-4	CITIGROUP MTGE LOAN TRUST CITIGROUP MTGE LOAN TRUST INC 0.000% 10/25/35		12/01/2017	Paydown		234,084	252,888	212,228	214,168		19,916		19,916		234,084				11,995	10/25/2035
17322J-AB-9	CITIGROUP MTGE LOAN TRUST INC CITIGROUP MTGE LOAN TRUST INC 3.332% 02/20/36		12/01/2017	Paydown			45,094	34,839	35,449		(35,449)		(35,449)						1,394	02/20/2036
17323X-AP-6	CITIGROUP MTGE LOAN TRUST CITIGROUP MTGE LOAN TRUST INC 1.802% 01/25/36		12/25/2017	Paydown			61,352	41,336	41,632		(41,632)		(41,632)						1,086	01/25/2036
18551P-AA-7	CLECO CORPORATE HOLDINGS CLECO CORPORATION 3.743% 05/01/26		04/28/2017	Tax Free Exchange		14,000,000	14,000,000	14,000,000	14,000,000						14,000,000				257,643	05/01/2026
18683K-AD-3	CLIFFS NATURAL RESOURCES 4.875% 04/01/21		03/15/2017	Call 100.0000		5,000,000	5,000,000	900,000	1,148,628		61,683		61,683		1,210,310		3,789,690	3,789,690	167,135	04/01/2021
18976G-AN-6	CITIMORTGAGE ALTERNATIVE LN TR CMALT 2007-A6 1A13 6.000% 06/25/37		12/01/2017	Paydown		830,646	1,109,631	868,009	865,832		(35,186)		(35,186)		830,646				37,301	06/25/2037
200474-BH-6	COMM MTG TRUST Comm 2015 - LC19 4.262% 07/10/25		03/07/2017	SANDLER O'NEILL		6,070,313	6,000,000	6,168,859	6,139,068		(2,484)		(2,484)		6,136,584		(66,272)	(66,272)	70,329	07/10/2025
202795-JH-4	COMMONWEALTH EDISON CO COMMONWEALTH EDISON CO 2.550% 06/15/26		12/28/2017	DIRECT		1,936,159	2,000,000	2,000,000	2,000,000						2,000,000		(63,841)	(63,841)	52,842	06/15/2026
20337E-AL-5	COMMSCOPE INC 3.995% 01/14/18		03/14/2017	Redemption 100.0000		140,605	140,605	140,605	140,605						140,605				952	01/14/2018
20337E-AN-1	COMMSCOPE INC COMMSCOPE INC 4.694% 12/29/22		06/02/2017	Redemption 100.0000		3,362,978	3,362,978	3,345,981	3,348,451		14,527		14,527		3,362,978				44,943	12/29/2022
205887-BD-3	CONAGRA BRANDS INC 5.819% 06/15/17		02/22/2017	Call 100.0000		10,000,000	10,000,000	9,453,900	9,962,349		11,709		11,709		9,974,057		25,943	25,943	267,098	06/15/2017
20825C-AR-5	CONOCOPHILLIPS COP 5 3/4 02/01/19 5.750% 02/01/19		08/01/2017	Call 100.0000		10,000,000	10,000,000	9,932,600	9,982,585		3,988		3,988		9,986,573		13,427	13,427	1,146,118	02/01/2019
20903E-AX-3	CONSOLIDATED COMMUNICATIONS CONSOLIDATED COMM INC 2016 TLB 4.349% 10/05/23		12/29/2017	Redemption 100.0000		44,847	44,847	44,847	44,847						44,847				53,972	10/05/2023
210795-QB-9	CONTINENTAL AIRLINES UAL 4 10/29/24 4.000% 10/29/24		10/29/2017	Redemption 100.0000		597,184	597,184	601,538	600,245		(3,061)		(3,061)		597,184				17,915	10/29/2024
210797-AH-9	UNITED AIRLINES, INC 4.333% 03/22/19		03/30/2017	Redemption 100.0000		3,027,311	3,027,311	3,023,663	3,025,581		1,730		1,730		3,027,311				16,608	03/22/2019
210797-AK-2	UNITED CONTINENTAL 4.245% 09/15/21		03/30/2017	Redemption 100.0000		388,441	388,441	388,441	388,441						388,441				3,955	09/15/2021
21079N-AA-9	CONTINENTAL AIRLINES UAL 5.983 04/19/22 5.983% 04/19/22		10/19/2017	Redemption 100.0000		443,794	443,794	439,800	441,596		2,198		2,198		443,794				19,894	04/19/2022
210805-BU-0	CONTINENTAL AIRLINES UAL 6.9 01/02/18 6.900% 01/02/18		12/19/2017	Redemption 100.0000		106,233	106,233	108,207	106,351		(118)		(118)		106,233				3,782	01/02/2018

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
212168-AA-6	CONTINENTAL WIND EXC 6 02/28/33 6.000% 02/28/33		08/31/2017	Redemption 100.0000		1,120,436	1,120,436	1,120,436	1,120,436						1,120,436				46,494	02/28/2033
219023-AD-0	INGREDION INC 6.000% 04/15/17		04/15/2017	Maturity		17,000,000	17,000,000	16,522,200	16,978,458		21,542		21,542		17,000,000				510,000	04/15/2017
224044-CA-3	COX COMMUNICATIONS INC COX COMMUNICATIONS INC 2.950% 06/30/23		04/11/2017	DIRECT		4,800,565	5,000,000	4,831,850	4,834,921		6,342		6,342		4,841,263		(40,698)	(40,698)	41,382	06/30/2023
225410-7L-0	CREDIT SUISSE FIRST BOSTON CREDIT SUISSE FIRST BOSTON MTG 3.453% 03/25/34		12/01/2017	Paydown		196,610	214,633	175,999	178,793		17,817		17,817		196,610				3,946	03/25/2034
22541S-G3-6	CREDIT SUISSE FIRST BOSTON 2004-AA1 M3 2.677% 02/25/35		12/26/2017	Paydown		1,582,453	1,582,453	1,284,509	1,504,540		77,913		77,913		1,582,453				17,958	02/25/2035
22544Q-AG-4	CREDIT SUISSE MTGE TRST CREDIT SUISSE MORTGAGE TRUST 5.829% 06/15/39		05/01/2017	Paydown		8,830,500	8,830,500	8,892,049	8,857,515		(27,015)		(27,015)		8,830,500				181,153	06/15/2039
225458-2N-7	CREDIT SUISSE FIRST BOSTON MTG CSFB MTGE SEC 05-08 CLS 9A4 5.500% 09/25/35		12/01/2017	Paydown		598,535	678,567	595,442	598,722		(187)		(187)		598,535				19,357	09/25/2035
225458-QS-0	CREDIT SUISSE FIRST BOSTON MTG CSFB 2005-4 3A20 5.500% 06/25/35		12/01/2017	Paydown		615,724	615,724	574,740	598,356		17,368		17,368		615,724				16,722	06/25/2035
225458-XX-1	CREDIT SUISSE FIRST BOSTON MTG CSFB 2005-6 6A1 6.000% 07/25/35		12/01/2017	Paydown		1,076,494	1,238,715	1,071,470	1,072,446		4,048		4,048		1,076,494				35,733	07/25/2035
225458-YA-0	CREDIT SUISSE FIRST BOSTON MTG CSFB 2005-6 8A1 4.500% 12/25/38		12/01/2017	Paydown		730,091	730,091	699,975	714,278		15,813		15,813		730,091				17,021	12/25/2038
22546N-AF-1	CREDIT SUISSE MORTGAGE TRST CREDIT SUISSE MORTGAGE TRUST 6.520% 02/15/41		07/13/2017	JP MORGAN SECURITIES		3,383,072	3,330,000	3,436,542	3,435,636		(69,400)		(69,400)		3,366,236		16,836	16,836	131,865	02/15/2041
22546Q-AL-1	CREDIT SUISSE CREDIT SUISSE NEW YORK 1.375% 05/26/17		01/03/2017	MORGAN STANLEY		4,000,360	4,000,000	4,000,440	4,000,181		(4)		(4)		4,000,178		182	182	5,806	05/26/2017
22822V-AC-5	CROWN CASTLE INTL CORP CROWN CASTLE INTL CORP 3.700% 06/15/26		04/26/2017	MORGAN STANLEY		6,999,790	7,000,000	6,978,650	6,980,095		591		591		6,980,685		19,105	19,105	97,844	06/15/2026
22943Y-HG-7	CSMC CSMC 2009-3R 12A1 6.000% 12/27/36		12/01/2017	Paydown		1,265,603	1,265,603	1,207,069	1,221,954		43,650		43,650		1,265,603				43,583	12/27/2036
22943Y-KG-3	CSMC CSMC 2009-3R 15A1 5.750% 12/27/36		08/01/2017	Paydown		538,280	538,280	510,874	517,247		21,033		21,033		538,280				6,167	12/27/2036
22943Y-MV-8	CSMC CSMC 2009-3R 18A1 6.000% 11/27/36		12/01/2017	Paydown		549,716	546,789	514,665	524,726		24,990		24,990		549,716				19,361	11/27/2036
22943Y-NP-0	CSMC CSMC 2009-3R 19A1 6.000% 01/27/38		12/01/2017	Paydown		1,029,954	1,029,954	995,193	1,004,906		25,048		25,048		1,029,954				31,432	01/27/2038
22943Y-PJ-2	CSMC CSMC 2009-3R 20A1 6.000% 10/27/36		12/01/2017	Paydown		1,053,957	1,053,402	1,004,682	1,017,116		36,842		36,842		1,053,957				30,915	10/27/2036
22943Y-QB-8	CSMC CSMC 2009-3R 21A1 6.000% 12/27/36		08/01/2017	Paydown		457,202	457,202	444,057	447,265		9,936		9,936		457,202				10,689	12/27/2036
22943Y-RM-3	CSMC CSMC 2009-3R 22A1 6.500% 10/27/36		12/01/2017	Paydown		504,418	504,088	480,774	486,649		17,769		17,769		504,418				18,385	10/27/2036
22943Y-SE-0	CSMC CSMC 2009-3R 23A1 6.000% 06/27/36		12/01/2017	Paydown		1,418,523	1,418,523	1,352,916	1,370,133		48,390		48,390		1,418,523				42,599	06/27/2036
22944F-DJ-5	CSMC CSMC 2009-2R 10A1 5.500% 08/26/37		06/01/2017	Paydown		121,726	121,726	110,771	114,591		7,135		7,135		121,726				2,514	08/26/2037
22970*-AA-8	BNFS LEASE BACKED SECURITY 4.070% 05/15/34		12/15/2017	Redemption 100.0000		188,519	188,519	188,519	188,519						188,519				4,251	05/15/2034
22976#-AA-8	CTL 2016-05 TR (DOW CHEMICAL) CTL 2016-05 TR (DOW CHEMICAL) 4.010% 10/15/36		12/15/2017	Redemption 100.0000		102,988	102,988	102,988	102,988						102,988				2,239	10/15/2036
22977@-AA-9	PENNSYLVANIA MANUFACTURERS PENNSYLVANIA MAN ASSOC 3.870% 12/15/38		12/15/2017	Redemption 100.0000		413,543	413,543	413,543	413,543						413,543				8,720	12/15/2038
233046-AD-3	DB MASTER FINANCE LLC DNKN 2015-1A A2II 3.980% 02/20/22		11/20/2017	Paydown		49,999	49,999	50,710	50,559		(560)		(560)		49,999				1,244	02/20/2022
23317H-AD-4	DDR CORP 3.625% 02/01/25		03/08/2017	JP MORGAN SECURITIES		9,597,000	10,000,000	9,926,000	9,938,361		1,316		1,316		9,939,676		(342,676)	(342,676)	223,542	02/01/2025
24702N-AL-4	DELL DELL 2016 TERM LOAN B 4.786% 09/07/23		03/09/2017	Redemption 100.0000		7,500,000	7,500,000	7,477,115	7,478,003		21,997		21,997		7,500,000				56,966	09/07/2023
24713#-AF-1	DELOITTE & TOUCHE 7.610% 04/17/17		04/17/2017	Redemption 100.0000		1,181,700	1,181,700	1,230,020	1,183,407		(1,706)		(1,706)		1,181,700				44,818	04/17/2017
247361-ZH-4	DELTA AIR LINES SERIES 2010-2A 4.950% 05/23/19		11/23/2017	Redemption 100.0000		31,252	31,252	31,513	31,342		(90)		(90)		31,252				1,159	05/23/2019
247367-BH-7	DELTA AIR LINES DAL 6.821 08/10/22 6.821% 08/10/22		08/10/2017	Redemption 100.0000		616,669	616,669	612,130	613,842		2,827		2,827		616,669				29,784	08/10/2022
24736V-AA-0	DELTA AIR LINES DAL 6.2 07/02/18 6.200% 07/02/18		07/02/2017	Redemption 100.0000		442,558	442,558	442,558	442,558						442,558				20,523	07/02/2018
24736X-AA-6	DELTA AIR LINES 2015-1AA DAL 3 5/8 07/30/27 3.625% 07/30/27		07/30/2017	Redemption 100.0000		219,156	219,156	219,156	219,156						219,156				5,958	07/30/2027
24736Y-AA-4	DELTA AIR LINES 2015-1A DAL 3 7/8 07/30/27 3.875% 07/30/27		07/30/2017	Redemption 100.0000		219,158	219,158	219,158	219,158						219,158				6,369	07/30/2027
25158E-AD-8	DMSI DMSI 2009-RS2 2A1 6.000% 11/26/36		12/01/2017	Paydown		738,638	738,638	714,847	723,801		14,837		14,837		738,638				22,130	11/26/2036

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
25214F-FW-0	DEXIA CREDIT LOCAL SA NY DEXGRP 5.45 08/05/30 5.450% 08/05/30		10/12/2017	DEUTSCHE BANK		21,000,000	20,000,000	20,000,000	20,000,000						20,000,000		1,000,000	1,000,000	1,304,972	08/05/2030
25271C-AK-8	DIAMOND OFFSHORE DRILL DO 5 7/8 05/01/19 5.875% 05/01/19		08/17/2017	Call 100.0000		15,625,000	15,625,000	15,319,799	15,536,025		22,730		22,730		15,558,755		66,245	66,245	1,804,119	05/01/2019
25365E-AK-1	DIEBOLD INC DIEBOLD INC TERM B 6.125% 03/18/23		05/16/2017	DIRECT		157,148	157,148	157,148	157,148						157,148				3,663	03/18/2023
25365E-AK-1	DIEBOLD INC DIEBOLD INC TERM B 6.125% 03/18/23		05/09/2017	Redemption 100.0000		107,522	107,522	107,522	107,522						107,522				2,376	03/18/2023
25389N-AM-9	DIGITALGLOBE INC DIGITALGLOBE INC 2016 TL B 4.436% 12/22/23		10/06/2017	Redemption 100.0000		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				174,890	12/22/2023
25674D-AJ-2	DOLLAR TREE INC DOLLAR TREE TL B3 Assign 3.850% 07/06/22		01/20/2017	Redemption 100.0000		1,449,647	1,449,647	1,449,647	1,449,647						1,449,647				3,924	07/06/2022
25755T-AC-4	DOMINOS PIZZA MASTER ISSUER DPABS 2012-1A A2 5.216% 01/25/42		07/27/2017	Call 100.0000		17,338,125	17,338,125	17,338,125	17,338,125						17,338,125				683,292	01/25/2042
25755T-AC-4	DOMINOS PIZZA MASTER ISSUER DPABS 2012-1A A2 5.216% 01/25/42		01/25/2017	Paydown		121,875	121,875	121,875	121,875						121,875				1,589	01/25/2042
25809P-AD-6	DOOSAN 4.995% 08/27/21		05/22/2017	Redemption 100.0000		2,071,391	2,071,391	2,070,024	2,070,450		941		941		2,071,391				36,206	08/27/2021
26207W-AF-2	DRIVE 2015 DRIVE -15-DA Class C 3.380% 11/15/21		03/14/2017	DIRECT		5,321,272	5,250,000	5,249,735	5,249,778		84		84		5,249,862		71,410	71,410	59,150	11/15/2021
26208L-AA-6	DRIVEN BRANDS FUNDING LLC 5.216% 07/20/22		10/20/2017	Paydown		150,000	150,000	150,000	150,000						150,000				4,890	07/20/2022
26208L-AB-4	DRIVEN BRANDS FUNDING LLC DRIVEN BRANDS FUNDING LLC 6.125% 07/20/46		10/20/2017	Paydown		64,000	64,000	63,758	63,780		220		220		64,000				2,450	07/20/2046
26882P-BB-7	ERAC USA FINANCE LLC ENTERP 6 3/8 10/15/17 6.375% 10/15/17		10/15/2017	Maturity		10,000,000	10,000,000	9,706,250	9,964,361		35,639		35,639		10,000,000				637,500	10/15/2017
26884A-AX-1	ERP OPERATING LP EQR 5 3/4 06/15/17 5.750% 06/15/17		06/15/2017	Maturity		5,000,000	5,000,000	4,843,750	4,988,977		11,023		11,023		5,000,000				263,542	06/15/2017
26971H-AB-8	EAGLE 2014-1A A2 EGLE 2014-1A A2 4.310% 12/15/39		12/15/2017	Paydown		1,337,500	1,337,500	1,345,114	1,341,902		(4,402)		(4,402)		1,337,500				31,225	12/15/2039
278865-AL-4	ECOLAB INC ECL 4.35 12/08/21 4.350% 12/08/21		12/29/2017	Call 100.0000		1,840,000	1,840,000	1,838,822	1,839,356		119		119		1,839,475		525	525	210,473	12/08/2021
28932M-AG-0	ELM RD GENERATING STAT WEC 4.673 01/19/31 4.673% 01/19/31		07/19/2017	Redemption 100.0000		413,171	413,171	468,449	456,446		(43,275)		(43,275)		413,171				14,536	01/19/2031
29103D-AK-2	EMERA US FINANCE LP EMERA US FINANCE LP 4.750% 06/15/46		01/17/2017	Tax Free Exchange		14,894,136	15,000,000	14,893,200	14,894,062		74		74		14,894,136				63,333	06/15/2046
29252B-AA-7	ENBRIDGE PIPELINES SRN LIGHTS 3.980% 06/30/40		06/30/2017	Redemption 100.0000		939,000	939,000	939,000	939,000						939,000				1,673	06/30/2040
29364W-AV-0	ENTERGY LOUISIANA LLC ENTERGY LOUISIANA LLC 4.950% 01/15/45		12/28/2017	DIRECT		2,103,382	2,000,000	1,940,120	1,941,005		968		968		1,941,973		161,409	161,409	143,825	01/15/2045
294549-AR-1	EQT CORP EQT 6 1/2 04/01/18 6.500% 04/01/18		11/03/2017	Call 100.0000		7,175,000	7,175,000	7,811,460	7,302,723		(84,883)		(84,883)		7,217,839		(42,839)	(42,839)	647,076	04/01/2018
30219G-AN-8	EXPRESS SCRIPTS HOLDING EXPRESS SCRIPTS HOLDING 3.400% 03/01/27		10/11/2017	Various		4,901,670	5,000,000	4,997,950	4,997,950		47		47		4,997,997		(96,327)	(96,327)	176,044	03/01/2027
30249U-AB-7	FMC TECHNOLOGIES INC 3.450% 10/01/22		03/29/2017	Tax Free Exchange		27,663,868	27,500,000	27,775,625	27,670,482		(6,614)		(6,614)		27,663,868				496,604	10/01/2022
30571#-AA-0	FAIRVIEW FAIRVIEW HEALTH SERVICES 4.160% 11/15/43		11/15/2017	Redemption 100.0000		202,247	202,247	202,247	202,247						202,247				8,338	11/15/2043
30605X-AA-1	FAIRWAY OUTDOOR FUNDING LLC 2012-1 A2 144A 4.212% 10/15/42		06/05/2017	DIRECT		5,241,861	5,222,226	5,231,286	5,234,019		809		809		5,234,828		7,033	7,033	106,819	10/15/2042
30605X-AA-1	FAIRWAY OUTDOOR FUNDING LLC 2012-1 A2 144A 4.212% 10/15/42		05/15/2017	Paydown		69,341	69,341	69,461	69,497		(157)		(157)		69,341				709	10/15/2042
30711X-AK-0	CONNECTICUT AVENUE SECURITIES 4.552% 07/25/24		12/25/2017	Paydown		147,770	147,770	141,883	148,805		(1,035)		(1,035)		147,770				6,076	07/25/2024
31620M-AH-9	FIDELITY NATIONAL INFORM 5.000% 03/15/22		03/15/2017	Call 100.0000		17,609,000	17,609,000	18,037,451	17,843,289		(13,948)		(13,948)		17,829,342		(220,342)	(220,342)	880,450	03/15/2022
31620R-AC-9	FIDELITY NATL FINANCIAL 6.600% 05/15/17		05/15/2017	Maturity		100,000	100,000	99,897	99,994		6		6		100,000				3,300	05/15/2017
32051G-NT-8	FIRST HORIZON ALTERNATIVE MTG 2005-FA4 1A2 3.448% 06/25/35		12/25/2017	Paydown				48,405	18,177		(18,177)		(18,177)						10,489	06/25/2035

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
32051G-T2-1	FIRST HORIZON ALTERNATIVE MTG FIRST HORIZON ALT MTGE 5.750% 04/25/36		12/01/2017	Paydown			114,359	74,333	74,804		(74,804)		(74,804)						3,695	04/25/2036
33766J-AF-0	FIRSTENERGY SOLUTIONS CO 6.800% 08/15/39		03/06/2017	JP MORGAN SECURITIES		3,600,100	10,286,000	3,625,815	3,625,815		6,552		6,552		3,632,367		(32,267)	(32,267)	396,354	08/15/2039
33829T-AA-4	FIVE CORNERS FUNDING TRS PRU 4.419 11/15/23 4.419% 11/15/23		05/16/2017	Various		7,534,230	7,000,000	7,505,530	7,487,384		(20,835)		(20,835)		7,466,549		67,681	67,681	140,917	11/15/2023
347508-AB-9	FORT KNOX MILITARY HOUSING I-B 144A 1.817% 02/15/52		12/15/2017	Paydown		62,732	71,822	44,171	56,056		6,677		6,677		62,732				479	02/15/2052
34956X-AB-6	FORTRESS CREDIT OPPORTUNITIES 2004-1A A2 MIX-CORP LOANS 1.927% 07/15/19		09/15/2017	Paydown		576,276	670,121	563,739	651,868		(75,592)		(75,592)		576,276				3,677	07/15/2019
34956X-AF-7	FORTRESS CREDIT OPPORTUNITIES 2007-1A A2 MIX-CORP LOANS 1.927% 07/15/19		09/15/2017	Paydown		2,161,036	2,161,824	1,818,634	2,108,161		52,875		52,875		2,161,036				13,047	07/15/2019
34959J-AD-0	FORTIVE CORPORATION FTV 4.3 06/15/46 4.300% 06/15/46		06/20/2017	Tax Free Exchange		35,467,151	35,000,000	35,475,500	35,471,012		(3,861)		(3,861)		35,467,151				773,403	06/15/2046
359694-E@-1	H.B. FULLER CO SENIOR NOTES SERIES E 4.120% 03/05/22		10/20/2017	Call 100.0000		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				825,762	03/05/2022
36185M-AM-4	GMAC MTG CORP LOAN TRUST GMACM 2005-AF1 A5 5.750% 07/25/35		12/01/2017	Paydown		3,405,031	3,405,031	3,170,323	3,153,502		251,529		251,529		3,405,031				93,395	07/25/2035
36185M-BJ-0	GMAC MTG CORP LOAN TRUST 3.743% 11/19/35		12/01/2017	Paydown		121,227	125,466	115,446	116,063		5,164		5,164		121,227				2,515	11/19/2035
36185N-H7-8	GMAC MTG CORP LOAN TRUST GMACM 2003-J8 A 5.250% 12/25/33		12/01/2017	Paydown		268,691	268,691	241,822	248,144		20,546		20,546		268,691				6,574	12/25/2033
361863-AA-1	GMACN 2004-BUCK A1 GMACN 2004-BUCK A1 6.033% 08/10/42		12/10/2017	Paydown		255,637	255,637	263,346	263,873		(8,235)		(8,235)		255,637				8,437	08/10/2042
36186T-AB-2	GMAC COMM MTGE ASSET CORP GMACN 2003-STEW B 6.400% 11/10/43		12/20/2017	D.A. DAVIDSON		6,240,000	6,000,000	6,000,000	6,000,000						6,000,000		240,000	240,000	396,800	11/10/2043
36186X-AD-9	GMAC COMM MTG ASSET CORP GMACN 2012-BLIS A 5.174% 07/10/50		12/10/2017	Paydown		398,078	398,078	398,026	398,028		51		51		398,078				11,255	07/10/2050
36186X-AE-7	GMAC COMM MTG ASSET CORP GMACN 2012-BLIS A I/O 0.576% 07/10/50		12/10/2017	Paydown				50,859	46,250		(46,250)		(46,250)						3,126	07/10/2050
36192E-AD-3	GTP CELLULAR SITES LLC 2012-2 C 144A 7.358% 03/15/19		02/15/2017	Redemption 100.0000		8,500,000	8,500,000	7,945,665	8,289,504		210,496		210,496		8,500,000				646,693	03/15/2019
36192Q-AA-2	GS MTG SECURITIES TRUST GSMS 2012-TMSQ A 3.007% 12/10/30		08/23/2017	Performance Trust Capital		10,025,000	10,000,000	9,713,281	9,808,899		18,879		18,879		9,827,778		197,222	197,222	223,019	12/10/2030
3622E8-AC-9	GSAA HOME EQUITY TRUST GSAA 2006-15 AF3A 5.882% 09/25/36		12/01/2017	Paydown		862,005	862,005	549,528	538,935		323,070		323,070		862,005				14,965	09/25/2036
362311-AG-7	FRONTIER CALIFORNIA INC FTR 6 3/4 05/15/27 6.750% 05/15/27		11/30/2017	STIFEL NICOLAUS		1,009,200	1,160,000	1,246,942	1,223,434		(4,203)		(4,203)		1,219,231		(210,031)	(210,031)	82,433	05/15/2027
362320-BA-0	GTE LLC VZ 6.94 04/15/28 6.940% 04/15/28		12/15/2017	Tax Free Exchange		2,790,918	2,500,000	2,907,775	2,810,525		(19,607)		(19,607)		2,790,918				1,271,333	04/15/2028
362334-JV-7	GSR MORTGAGE LOAN TRUST GSR 2006-3F 2A7 5.750% 03/25/36		12/01/2017	Paydown		411,737	536,210	489,872	487,934		(76,197)		(76,197)		411,737				16,914	03/25/2036
362334-NB-6	GSR MORTGAGE LOAN TRUST 5.995% 03/25/46		12/01/2017	Paydown		141,314	141,314	106,526	107,393		33,922		33,922		141,314				2,629	03/25/2046
36242D-3R-2	GSR MORTGAGE LOAN TRUST 2.052% 04/25/35		12/25/2017	Paydown		446,902	602,255	474,138	482,127		(35,225)		(35,225)		446,902				4,197	04/25/2035
36242D-5W-9	GSR MORTGAGE LOAN TRUST GSR 2005-5F 2A2 5.500% 06/25/35		12/01/2017	Paydown		83,631	83,631	83,892	83,762		(131)		(131)		83,631				2,329	06/25/2035
36250H-AM-5	GS MORTGAGE SECURITIES TRUST 2014-GC26 CLASS C 4.511% 05/10/25		03/28/2017	MORGAN STANLEY		8,949,020	8,900,000	9,183,009	9,141,200		(7,389)		(7,389)		9,133,811		(184,792)	(184,792)	133,818	05/10/2025
36251E-AH-2	GSMSC RESECURITIZATION GSMSC RECURITIZATION TRUST 3.552% 01/26/36		12/01/2017	Paydown			377,111	245,358	248,233		(248,233)		(248,233)						5,834	01/26/2036
36251F-BD-7	GS MORTGAGE SECURITIES TRUST GSMS 2015-GC28 C 4.326% 02/10/48		03/28/2017	MORGAN STANLEY		6,541,172	7,000,000	6,961,995	6,966,126		110		110		6,966,236		(425,064)	(425,064)	100,982	02/10/2048
36251X-AW-7	GS MORTGAGE SEC TRUST GSMS 2016-GS4 B 3.702% 11/10/49		11/01/2017	Paydown		201					201		201		201				13	11/10/2049
36252R-BJ-7	GS MORTGAGE SECURITIES TRUST GSMS 2014-GC18 C 4.944% 01/10/47		03/28/2017	DEUTSCHE BANK		7,272,344	7,000,000	7,345,078	7,277,604		(8,316)		(8,316)		7,269,287		3,056	3,056	115,389	01/10/2047
36253B-BB-8	GS MORTGAGE SECURITIES TRUST GSMS 2014-GC22 C 4.646% 06/10/47		07/12/2017	BAY CREST PARTNERS		8,244,590	8,000,000	8,154,469	8,143,573		(6,225)		(6,225)		8,137,348		107,242	107,242	235,941	06/10/2047

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
362611-AC-9	GSR MORTGAGE LOAN TRUST GSR 2006-8F 2A1 6.000% 09/25/36		12/01/2017	Paydown		495,861	508,270	465,977	465,977		29,884		29,884		495,861				14,581	09/25/2036
36297T-AG-7	GSR MTGE LOAN TRUST 3.540% 04/25/36		12/01/2017	Paydown		496,111	486,917	433,518	436,792		59,320		59,320		496,111				7,704	04/25/2036
364760-AK-4	GAP INC/THE GPS 5.95 04/12/21 5.950% 04/12/21		10/18/2017	MORGAN STANLEY		9,765,000	9,000,000	10,336,230	9,717,199		(134,064)		(134,064)		9,583,135		181,865	181,865	547,400	04/12/2021
37943V-BE-2	GLOBAL PAYMENTS GLOBAL PAYMENTS-REPRICE TL B 3.865% 04/22/23		05/03/2017	Redemption 100.0000		778,547	778,547	778,547	778,547						778,547				8,830	04/22/2023
38012L-AA-7	GMACN GMACN 2006-NELL A 5.364% 05/10/51		12/10/2017	Paydown		48,046	48,046	48,046	48,046						48,046				1,408	05/10/2051
38013A-AB-8	GMACN GMACN 2011-DRUM A 5.587% 05/10/50		12/10/2017	Paydown		175,924	175,924	175,911	175,912		12		12		175,924				5,331	05/10/2050
38013A-AC-6	GMACN GMACN 2011-DRUM A IO 1.013% 05/10/50		06/10/2017	Paydown				153,382	137,024		(137,024)		(137,024)						6,113	05/10/2050
38081E-AA-9	GOLDEN BEAR 2016-1A A GLDN 2016-1A A 3.750% 09/20/47		09/20/2017	Paydown		1,602,641	1,602,641	1,602,641	1,602,641						1,602,641				47,454	09/20/2047
38141G-ES-9	GOLDMAN SACHS GROUP INC 5.950% 01/15/27		06/08/2017	TENDER OFFER		1,674,051	1,410,000	1,582,076	1,570,068		(5,568)		(5,568)		1,564,500		109,551	109,551	75,272	01/15/2027
38723B-AB-7	GRANITE ACQUISITION INC Term Loan B 5.694% 12/19/21		02/28/2017	DIRECT		169,582	169,699	168,002	168,430		36		36		168,467		1,115	1,115	1,396	12/19/2021
39303N-AB-7	GREEN ENERGY PARTNERS GREEN ENERGY PTNR TL B1 6.916% 11/13/21		12/29/2017	Redemption 100.0000		5,695	5,695	5,586	5,587		107		107		5,695				39,536	11/13/2021
39538W-EE-4	GREENPOINT MORTGAGE FUNDING TR GREENPOINT MTGE FUND TRST 1.832% 11/25/45		12/25/2017	Paydown		1,369,162	1,514,987	849,049	863,071		506,091		506,091		1,369,162				12,293	11/25/2045
39538W-FH-6	GREENPOINT MORTGAGE FUNDING TR GPMF 2006-1AR1 A1A 1.842% 02/25/36		12/26/2017	Paydown		48,101	48,101	35,462	35,771		12,330		12,330		48,101				325	02/25/2036
39538W-GF-9	GREENPOINT MORTGAGE FUNDING TR 2006-AR2 CL G3A1 1.692% 03/25/36		12/25/2017	Paydown		5,012,157	5,012,157	4,214,911	4,427,595		584,562		584,562		5,012,157				23,566	03/25/2036
398079-AG-8	GREYWOLF CLO LTD GREYWOLF CLO LTD 5.183% 04/15/25		10/16/2017	Call 100.0000		6,000,000	6,000,000	5,152,500	5,278,075		721,925		721,925		6,000,000				298,535	04/15/2025
404122-AS-2	HCA, INC HCA INC 4.875% 03/18/23		03/30/2017	DIRECT		496,250	496,250	496,250	496,250						496,250				4,439	03/18/2023
404122-AT-0	HCA, INC HCA INC-TERM LN B7 4.163% 02/09/24		02/17/2017	Redemption 100.0000		2,992,500	2,992,500	2,992,500	2,992,500						2,992,500				13,763	02/09/2024
40414L-AL-3	HCP INC 3.875% 08/15/24		05/03/2017	JP MORGAN SECURITIES		4,036,000	4,000,000	3,985,200	3,988,224		472		472		3,988,696		47,304	47,304	113,236	08/15/2024
406216-AX-9	HALLIBURTON COMPANY 6.150% 09/15/19		03/15/2017	Call 100.0000		10,000,000	10,000,000	9,965,600	9,988,962		770		770		9,989,732		10,268	10,268	1,309,438	09/15/2019
406216-BD-2	HALLIBURTON COMPANY HAL 3 1/2 08/01/23 3.500% 08/01/23		04/11/2017	DIRECT		5,089,225	5,000,000	5,182,400	5,177,156		(6,790)		(6,790)		5,170,366		(81,141)	(81,141)	121,528	08/01/2023
406216-BG-5	HALLIBURTON COMPANY HALLIBURTON CO 3.800% 11/15/25		11/28/2017	DIRECT		10,029,274	9,695,000	10,034,571	10,024,212		(29,422)		(29,422)		9,994,790		34,484	34,484	375,574	11/15/2025
41151P-AL-9	HARBOR FREIGHT HARBOR FREIGHT TOOLS USA 4.686% 08/16/23		07/31/2017	Redemption 100.0000		56,398	56,398	56,398	56,398						56,398				65,625	08/16/2023
41161P-VJ-9	HARBORVIEW MTG LN TRUST HVMLT 2005-12 2A11 3.002% 08/19/50		12/01/2017	Paydown		489,555	489,555	426,528	428,712		60,844		60,844		489,555				6,651	08/19/2050
41161U-AE-2	HARBORVIEW MTGE LN TRUST HARBORVIEW MTGE LN TRUST 3.708% 03/01/56		12/01/2017	Paydown		1,888,247	2,027,791	1,613,980	1,624,195		264,052		264,052		1,888,247				36,472	03/01/2056
411707-AA-0	CKE RESTAURANT'S HOLDINGS INC. HNGRY 2013-1A A2 4.474% 03/20/43		12/20/2017	Paydown		799,130	799,130	798,260	798,385		745		745		799,130				18,849	03/20/2043
411707-AA-0	CKE RESTAURANT'S HOLDINGS INC. HNGRY 2013-1A A2 4.474% 03/20/43		07/28/2017	Redemption 100.0000		19,791	19,791	19,769	19,773		18		18		19,791				458	03/20/2043
419838-AA-5	HAWAIIAN AIRLINES 13-1A HA 3.9 01/15/26 3.900% 01/15/26		07/15/2017	Redemption 100.0000		1,386,358	1,386,358	1,344,924	1,348,647		37,711		37,711		1,386,358				38,842	01/15/2026
42218S-AC-2	HEALTH CARE SERVICE CORP HCSERV 4.7 01/15/21 4.700% 01/15/21		10/30/2017	Call 100.0000		7,000,000	7,000,000	7,493,430	7,282,204		(54,799)		(54,799)		7,227,405		(227,405)	(227,405)	1,020,584	01/15/2021
42710W-AA-0	HERCULES CAPITAL FUNDING TRUST HERCULES CAPITAL FUNDING TRUST 3.524% 04/16/21		04/11/2017	DIRECT		3,928,895	3,921,542	3,935,023	3,932,190		5,215		5,215		3,937,405		(8,510)	(8,510)	44,146	04/16/2021
42710W-AA-0	HERCULES CAPITAL FUNDING TRUST HERCULES CAPITAL FUNDING TRUST 3.524% 04/16/21		03/16/2017	Paydown		301,399	301,399	302,435	302,217		(818)		(818)		301,399				1,785	04/16/2021
42770Q-AA-0	HERO 2014-2A HERO 2014-2A A 3.990% 09/21/40		09/20/2017	Paydown		1,613,966	1,613,966	1,612,868	1,612,864		1,102		1,102		1,613,966				50,815	09/21/2040
42770W-AA-7	HERO FUNDING TRUST HERO 2016-2A A 3.750% 09/20/41		12/20/2017	Paydown		1,280,128	1,280,128	1,279,709	1,292,963		(12,835)		(12,835)		1,280,128				35,550	09/20/2041

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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
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
42805R-BJ-7	HERTZ VEHICLE FINANCING LLC 2011-1A CL B2 144A 4.960% 03/25/18		03/25/2017	Paydown		5,000,000	5,000,000	4,999,398	4,999,975		25		25		5,000,000				41,333	03/25/2018
428236-BR-3	HP INC 6.000% 09/15/41		04/25/2017	MORGAN STANLEY		5,185,850	5,000,000	4,993,150	4,993,620		37		37		4,993,657		192,193	192,193	185,833	09/15/2041
43132R-AG-6	HILDENECLO LTD HILDENE CLO LTD 4.363% 01/17/26		04/17/2017	Call 100.0000		4,000,000	4,000,000	3,785,000	3,808,927		191,073		191,073		4,000,000				79,894	01/17/2026
43289D-AC-7	HILTON WORLDWIDE FINANCE 3.874% 10/25/20		03/17/2017	Redemption 100.0000		133,353	133,353	133,340	133,344		8		8		133,353				1,841	10/25/2020
43289D-AE-3	HILTON WORLDWIDE FINANCE HILTON WWIDE FIN 2016 TL B2 3.874% 10/25/23		03/17/2017	Redemption 100.0000		1,813,085	1,813,085	1,813,085	1,813,085						1,813,085				12,835	10/25/2023
437084-BL-9	HOME EQUITY ASSET TRUST 2.347% 07/25/34		12/26/2017	Paydown		301,097	301,097	279,926	301,040		57		57		301,097				2,899	07/25/2034
44043V-AD-0	HORIZON PHARMA 4.742% 04/29/21		03/30/2017	DIRECT		5,847,217	5,847,217	5,845,414	5,845,753		100		100		5,845,852		1,364	1,364	113,696	04/29/2021
44043V-AD-0	HORIZON PHARMA 4.742% 04/29/21		01/04/2017	Redemption 100.0000		14,841	14,841	14,836	14,837		4		4		14,841				113	04/29/2021
44919*-AC-2	I 595 EXPRESS I 595 EXPRESS 3.310% 12/31/31		12/31/2017	Redemption 100.0000		5,665,520	5,665,520	5,665,520	5,665,520						5,665,520				137,796	12/31/2031
44969C-BD-1	IMS HEALTH INC IMS HEALTH INC 2016 TL B ASS 4.113% 03/17/21		03/08/2017	Redemption 100.0000		2,268,540	2,268,540	2,268,540	2,268,540						2,268,540				24,474	03/17/2021
45112A-AA-5	ICONX ICONX 2012-1A A 4.229% 01/25/43		10/25/2017	Paydown		6,065,856	6,065,856	6,065,856	6,065,856						6,065,856				164,192	01/25/2043
45660L-2V-0	RESIDENTIAL ASSET SEC TR RAST 2005-A16 A3 6.000% 02/25/36		12/01/2017	Paydown		627,419	796,629	655,195	621,016		6,403		6,403		627,419				21,833	02/25/2036
45660L-4E-6	RESIDENTIAL ASSET SEC TR RESIDENTIAL ASSET SEC TRST 5.750% 02/25/36		12/01/2017	Paydown		645,729	643,532	599,232	601,135		44,594		44,594		645,729				23,268	02/25/2036
45660L-4G-1	RESIDENTIAL ASSET SEC TR RAST 2005-A15 5A1 5.750% 02/25/36		12/01/2017	Paydown		760,507	881,792	693,193	659,407		101,100		101,100		760,507				23,594	02/25/2036
45660L-KE-8	RESIDENTIAL ASSET SEC TR RAST 2005-A5 A8 5.500% 05/25/35		12/01/2017	Paydown		4,576,186	4,576,186	4,217,934	4,224,060		352,126		352,126		4,576,186				127,370	05/25/2035
45660L-LR-8	RESIDENTIAL ASSET SEC TR INDX 2005-AR7 2.939% 06/25/35		12/01/2017	Paydown		444,817	479,856	394,082	437,993		6,824		6,824		444,817				5,945	06/25/2035
45660L-S7-5	RESIDENTIAL ASSET SEC TR 3.346% 12/25/35		12/01/2017	Paydown		138,217	136,742	111,496	112,998		25,219		25,219		138,217				2,280	12/25/2035
45660L-SP-5	RESIDENTIAL ASSET SEC TR 2.052% 07/25/35		12/25/2017	Paydown		407,170	423,185	316,933	324,155		83,015		83,015		407,170				3,185	07/25/2035
45660L-WE-5	RESIDENTIAL ASSET SEC TR SER 05-AR18 CLASS 2A1B 2.332% 10/25/36		12/25/2017	Paydown		499,869	507,908	354,901	360,329		139,539		139,539		499,869				5,297	10/25/2036
45661E-GH-1	INDYMAC INDX MORTGAGE LN TRUST INDYMAC INDX 2006-AR9 1.902% 06/25/36		12/25/2017	Paydown		651,191	650,727	555,451	578,787		72,405		72,405		651,191				5,127	06/25/2036
45661L-AG-3	INDYMAC INDX MTGE LOAN TRUST 1.752% 10/25/36		12/25/2017	Paydown		510,297	510,297	423,409	428,672		81,626		81,626		510,297				3,292	10/25/2036
456681-AE-5	INYMAC INDX MTGE LN TRST INDYMAC INDX MTGE LOAN TRUST 3.314% 07/25/37		12/01/2017	Paydown		1,022,813	1,311,782	895,975	903,667		119,145		119,145		1,022,813				23,465	07/25/2037
45668R-AB-4	INDYMAC INDYMAC INDX MORTGAGE LOAN TRU 1.469% 04/25/37		12/25/2017	Paydown		1,369,596	1,369,790	1,243,941	1,250,257		119,339		119,339		1,369,596				7,705	04/25/2037
45672J-AF-7	INEOS US FINANCE LLC INEOS US FINANCE LLC 4.363% 12/15/20		03/10/2017	DIRECT		4,974,642	4,974,642	4,973,087	4,973,312		59		59		4,973,371		1,271	1,271	31,092	12/15/2020
46033#-AA-8	INTERNATIONAL SPEEDWAY LEASE BACKED TRUST 2008 6.250% 12/01/34		12/01/2017	Redemption 100.0000		235,343	235,343	235,343	235,343						235,343				8,043	12/01/2034
46616Y-AC-8	321 HENDERSON RECEIVABLES LLC 2012-2A B 144A 6.770% 10/17/61		12/15/2017	Paydown		266,341	266,341	266,154	266,158		183		183		266,341				10,103	10/17/2061
466247-B2-8	JP MORGAN MORTGAGE TRUST JPMMT 2005-S3 1A21 5.500% 01/25/36		12/01/2017	Paydown		691,258	711,018	618,341	622,530		73,551	4,824	68,727		691,258				18,126	01/25/2036
466247-B6-9	JP MORGAN MORTGAGE TRUST JPMMT 2005-S3 2A3 6.000% 01/25/21		12/01/2017	Paydown		472,442	473,025	460,710	467,365		5,077		5,077		472,442				18,204	01/25/2021
466247-WS-8	JP MORGAN MORTGAGE TRUST JP MORGAN MTGE TRUST 3.663% 10/25/35		12/01/2017	Paydown		592,096	662,513	611,168	613,098		(21,002)		(21,002)		592,096				11,534	10/25/2035
46625H-RW-2	JPMORGAN CHASE & CO JPMORGAN CHASE & CO 2.601% 10/24/23		04/12/2017	DEUTSCHE BANK		2,042,090	2,000,000	2,000,000	2,000,000						2,000,000		42,090	42,090	21,403	10/24/2023
46627M-AV-9	JP MORGAN ALT LN TRUST JPALT 2005-S1 2A10 6.000% 12/25/35		12/01/2017	Paydown		673,535	788,895	659,336	659,793		13,741		13,741		673,535				26,681	12/25/2035
46627M-EJ-2	JP MORGAN ALT LN TRUST 2006-S1 1A12 6.000% 03/25/36		12/01/2017	Paydown		210,404	236,143	187,586	176,974		33,430		33,430		210,404				8,031	03/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46627M-FV-4	JP MORGAN ALT LN TRUST JPALT 2006-S1 3A 6.180% 03/25/36		12/01/2017	Paydown			170,528	109,416	110,643		(110,652)		(110,652)		(9)		9	9	4,132	03/25/2036
46627Q-BC-1	JP MORGAN CHASE COMM MTGE JP MORGAN CHASE COMM MTGE 5.855% 06/12/43		12/01/2017	Paydown			192,708	192,708	191,545		1,044		1,044		192,708				7,025	06/12/2043
466284-AA-4	JP MORGAN ALTERNATIVE LOAN JPALT 2006-A5 1.712% 10/25/36		03/13/2017	BANK OF AMERICA			3,179,944	3,725,096	2,900,919		14,586		14,586		3,337,901		(157,956)	(157,956)	11,948	10/25/2036
466284-AA-4	JP MORGAN ALTERNATIVE LOAN JPALT 2006-A5 1.712% 10/25/36		02/25/2017	Paydown			79,430	99,872	77,775		(9,669)		(9,669)		79,430				193	10/25/2036
46628K-AA-8	JP MORGAN MORTGAGE TRUST JP MORGAN MTGE TRUST 3.553% 05/25/36		12/01/2017	Paydown			920,329	1,034,243	929,639		(14,484)		(14,484)		920,329				18,314	05/25/2036
46628S-AH-6	JP MORGAN MTGE JP MORGAN MORTGAGE 6.410% 07/25/36		12/01/2017	Paydown			157,031	157,031	88,330		68,273		68,273		157,031				2,650	07/25/2036
46628Y-BF-6	JP MORGAN MORTGAGE TRUST JPMMT 2006-S2 3A4 6.250% 07/25/36		12/01/2017	Paydown			837,043	816,471	640,445		200,304	365	199,939		837,043				21,378	07/25/2036
46629A-AK-7	JP MORGAN MORTGAGE TRUST JPMMT 2006-S3 1A10 6.500% 08/25/36		12/01/2017	Paydown			1,127,469	1,279,718	1,071,727		102,744		102,744		1,127,469				43,195	08/25/2036
46629A-AL-5	JP MORGAN MORTGAGE TRUST JPMMT 2006-S3 1A11 6.500% 08/25/36		12/01/2017	Paydown			3,274,697	3,713,985	3,088,198		188,226		188,226		3,274,697				125,302	08/25/2036
46629A-BT-7	JP MORGAN MORTGAGE TRUST JPMMT 2006-S3 2A3 5.000% 08/25/21		12/01/2017	Paydown			149,480	149,480	131,542		4,386		4,386		149,480				4,019	08/25/2021
46629Q-AE-6	JP MORGN MTGE ACQUISITION JP MORGAN MTGE ACQUISITION 5.763% 08/25/46		12/01/2017	Paydown			558,180	558,180	425,612		128,209		128,209		558,180				11,399	08/25/2046
46630G-AW-5	JP MORGAN MTGE TRUST JPMORGAN MTGE TRUST 3.629% 07/25/35		12/01/2017	Paydown			302,323	302,665	267,775		32,427		32,427		302,323				5,770	07/25/2035
46630M-AE-2	JPM MTGE ACQUISITION JPM MTGE ACQUISITION 4.791% 01/25/37		12/01/2017	Paydown			226,925	256,784	178,144		47,450		47,450		226,925				5,435	01/25/2037
46631B-AJ-4	JP MORGAN CHASE COMM MTGE JP MORGAN CHASE COMM MTGE 6.040% 06/15/49		12/01/2017	Paydown			509,890	509,890	513,111		(3,197)		(3,197)		509,890				17,667	06/15/2049
46635B-AN-1	JP MORGAN REREMIC JP MORGAN REREMIC 4.500% 06/26/40		12/01/2017	Paydown				27,000	20,153		(20,235)		(20,235)						1,042	06/26/2040
46658#-AA-2	JLL CTL PT TR(CITY OF DALLAS) JLL CTL PT TR (CITY OF DALLAS) 4.433% 12/15/45		12/15/2017	Redemption 100.0000			122,405	122,405	125,618		(3,185)		(3,185)		122,405				2,915	12/15/2045
47232X-AA-6	JEFFERIES MILITARY HOUSING JMHT 2010-SILL A 6.730% 06/10/55		12/10/2017	Paydown			100,183	100,183	100,637		(415)		(415)		100,183				3,690	06/10/2055
478045-AA-5	JOHN SEVIER COMB CYCLE JSCCGL 4.626 01/15/42 4.626% 01/15/42		07/15/2017	Redemption 100.0000			629,627	629,627	645,454		(13,776)		(13,776)		629,627				21,924	01/15/2042
481165-AH-1	KOMATSU MINING CORP KOMATS 6 5/8 11/15/36 6.625% 11/15/36		12/11/2017	Call 100.0000			3,805,000	3,805,000	4,043,093		(5,402)		(5,402)		4,011,200		(206,200)	(206,200)	2,197,329	11/15/2036
481165-AJ-7	KOMATSU MINING CORP KOMATS 5 1/8 10/15/21 5.125% 10/15/21		12/11/2017	Call 100.0000			24,136,000	24,136,000	25,033,347		(89,579)		(89,579)		24,537,314		(401,314)	(401,314)	3,884,743	10/15/2021
48239@-AC-4	KBCM CTL PASS THRU TR /ERIE MEDICAL/ST. VINCENT HOSP 6.000% 03/15/32		12/15/2017	Redemption 100.0000			123,854	123,854	123,854						123,854				4,134	03/15/2032
48239@-AE-0	KBCM CTL PASS THRU TR /RIVERSIDE HEALTH SYSTEMS LN 1 6.320% 10/15/32		12/15/2017	Redemption 100.0000			74,211	74,211	74,211						74,211				2,701	10/15/2032
48239@-AF-7	KBCM CTL PASS THRU TR /RIVERSIDE HEALTH SYSTEM LN 3 6.260% 10/15/32		12/15/2017	Redemption 100.0000			110,053	110,053	110,053						110,053				3,799	10/15/2032
48239@-AG-5	KBCM CTL PASS THRU TR /RIVERSIDE CAMPUS MOB LLC 6.970% 06/15/34		12/15/2017	Redemption 100.0000			34,233	34,233	34,233						34,233				1,376	06/15/2034
48562R-AG-4	KAR AUCTION SERVICES, INC 4.313% 03/11/21		06/07/2017	Redemption 100.0000			1,904,498	1,904,498	1,899,737		3,004		3,004		1,904,498				26,721	03/11/2021
48562R-AH-2	KAR AUCTION SERVICES, INC KAR AUCTION SERVICES 5.049% 03/09/23		06/01/2017	DIRECT			388,889	388,889	388,889						388,889				1,361	03/09/2023
48562R-AH-2	KAR AUCTION SERVICES, INC KAR AUCTION SERVICES 5.049% 03/09/23		06/01/2017	Redemption 100.0000			107,361	107,361	107,361						107,361				8,058	03/09/2023
487312-AA-8	KEENAN FT DETRICK ENERGY KEENAN 6.093 05/15/33 6.093% 05/15/33		11/15/2017	Redemption 100.0000			444,672	444,672	433,555		8,450		8,450		444,672				20,471	05/15/2033
49306C-AF-8	KEY BANK NA KEY 5.7 11/01/17 5.700% 11/01/17		11/01/2017	Maturity			5,000,000	5,000,000	5,347,800		(55,397)		(55,397)		5,000,000				285,000	11/01/2017

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
49446X-AA-4	KIMCO REALTY CORP KIM 4.3 02/01/18 4.300% 02/01/18		11/01/2017	Call 100.0000		2,300,000	2,300,000	2,336,616	2,307,237		(5,546)		(5,546)		2,301,690		(1,690)	(1,690)	123,625	02/01/2018
50212X-AS-5	LPL HOLDINGS INC LPL HODINGS INC-TERM LN B 5.446% 11/20/22		03/10/2017	Redemption 100.0000		1,560,258	1,560,258	1,557,627	1,557,755		2,503		2,503		1,560,258				16,844	11/20/2022
50212X-AU-0	LPL HOLDINGS INC LPL HOLDINGS INC 5.194% 03/29/21		03/13/2017	Redemption 100.0000		3,457,803	3,457,803	3,446,737	3,447,284		10,519		10,519		3,457,803				40,943	03/29/2021
502432-AA-5	LIICA HOLDINGS LLC 144A 1.976% 06/28/37		12/28/2017	Call 100.0000		16,000,000	16,000,000	9,840,000	12,905,776		3,094,224		3,094,224		16,000,000				248,974	06/28/2037
50543L-AA-0	LABRADOR AVIATION FINANCE LTD LABRADOR AVIATION FINANCE LTD 4.300% 01/15/42		12/15/2017	Paydown		527,083	527,083	516,857	516,969		10,114		10,114		527,083				13,221	01/15/2042
50987*-AA-0	LAKE HEALTH 2016 CTL PT TR LAKE HEALTH 2016 CTL PT 3.750% 11/15/35		12/15/2017	Redemption 100.0000		11,137	11,137	11,137	11,137						11,137				418	11/15/2035
52521R-AD-3	LEHMAN MORTGAGE TRUST LMT 2007-5 1A2 5.750% 06/25/37		12/01/2017	Paydown		2,285,506	2,513,593	1,951,005	2,008,432		277,074		277,074		2,285,506				63,553	06/25/2037
52521R-AY-7	LEHMAN MORTGAGE TRUST LMT 2007-5 3A3 5.000% 12/25/35		12/01/2017	Paydown		1,862,975	1,935,258	1,567,828	1,624,461		238,514		238,514		1,862,975				45,463	12/25/2035
52729K-AM-8	LEVEL 3 FINANCING INC 4.160% 05/31/22		02/23/2017	Redemption 100.0000		4,125,000	4,125,000	4,110,266	4,113,163		11,837		11,837		4,125,000				51,469	05/31/2022
53803H-AK-6	LIVE NATION ENTERTAINMENT INC LIVE NATION ENT INC-TL B ASSIG 3.880% 10/27/23		06/28/2017	Redemption 100.0000		2,976,478	2,976,478	2,976,478	2,976,478						2,976,478				50,456	10/27/2023
549271-AG-9	LUBRIZOL CORP BRK 8 7/8 02/01/19 8.875% 02/01/19		07/14/2017	Call 100.0000		9,350,000	9,350,000	9,675,420	9,441,233		(22,009)		(22,009)		9,419,224		(69,224)	(69,224)	1,750,220	02/01/2019
55068#-AK-5	LUXOTTICA US HOLDINGS CORP 4.350% 12/15/21		04/10/2017	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				1,048,638	12/15/2021
55265K-L6-4	MASTR ASSET SEC TR 2003-8 3A12 5.250% 09/25/33		02/01/2017	Paydown		156,471	156,471	128,306	135,350		21,121		21,121		156,471				1,324	09/25/2033
55265K-L6-4	MASTR ASSET SEC TR 2003-8 3A12 5.250% 09/25/33		03/01/2017	Redemption 100.0000		2,683,987	2,683,987	2,200,870	2,321,692		362,296		362,296		2,683,987				35,209	09/25/2033
55265K-Q2-8	MASTR ASSET SEC TR 2003-9 2A7 5.500% 10/25/33		02/01/2017	Paydown		42,824	42,824	37,471	38,426		4,398		4,398		42,824				372	10/25/2033
55265K-Q2-8	MASTR ASSET SEC TR 2003-9 2A7 5.500% 10/25/33		03/01/2017	Redemption 100.0000		1,218,662	1,218,662	1,066,329	1,093,516		125,146		125,146		1,218,662				16,757	10/25/2033
55265K-XT-1	MASTR ASSET SEC TR 2003-5 4A4 5.500% 06/25/33		02/01/2017	Paydown		55,341	55,341	52,574	53,345		1,996		1,996		55,341				502	06/25/2033
55265K-XT-1	MASTR ASSET SEC TR 2003-5 4A4 5.500% 06/25/33		03/01/2017	Redemption 100.0000		2,438,189	2,438,189	2,316,280	2,350,252		87,937		87,937		2,438,189				33,463	06/25/2033
55312T-AF-0	ML-CFC COMMERCIAL MTGE TRUST ML CFC COMM MORTGAGE TRST 5.526% 03/12/51		12/01/2017	Paydown		1,026,623	1,026,623	1,039,481	1,039,406		(12,783)		(12,783)		1,026,623				49,160	03/12/2051
553894-AB-2	MVW OWNER TRUST MVWOT 2016-1A B 2.640% 12/20/33		12/20/2017	Paydown		745,158	745,158	744,941	744,947		212		212		745,158				11,493	12/20/2033
56127@-AA-6	MALON D MIMMS FAMILY LP 6.560% 09/05/33		12/01/2017	Redemption 100.0000		72,071	72,071	72,071	72,071						72,071				2,607	09/05/2033
565849-AF-3	MARATHON OIL CORP MRO 5.9 03/15/18 5.900% 03/15/18		08/14/2017	Call 100.0000		4,546,000	4,546,000	4,324,110	4,508,005		19,156		19,156		4,527,161		18,839	18,839	360,398	03/15/2018
57165L-AB-0	MARRIOTT VACATION CLUB OWNR TR MVCOT 2010-1A B 4.520% 10/20/32		12/20/2017	Paydown		255,660	255,660	255,609	255,599		62		62		255,660				5,978	10/20/2032
576434-V9-2	MASTR ALTERNATE LOAN TRUST MALT 2005-6 1A5 5.500% 12/25/35		12/01/2017	Paydown		631,349	689,287	592,953	561,670		69,680		69,680		631,349				18,592	12/25/2035
57643L-EW-2	MASTER ABS TRUST 2004-OPT2 M1 2.452% 09/25/34		12/26/2017	Paydown		2,110,132	2,110,132	1,256,328	1,748,513		361,619		361,619		2,110,132				18,092	09/25/2034
57643L-EX-0	MASTER ABS TRUST MABS 2004-OPT2 M2 1.746% 09/25/34		03/13/2017	CITIGROUP GLOBAL MARKETS		840,309	947,494	810,108	620,719		6,721		6,721		627,440		212,869	212,869	3,622	09/25/2034
57643L-EX-0	MASTER ABS TRUST MABS 2004-OPT2 M2 1.746% 09/25/34		02/27/2017	Paydown		23,040	23,040	19,699	15,094		7,946		7,946		23,040				52	09/25/2034
581557-AV-7	MCKESSON CORP 5.700% 03/01/17		03/01/2017	Maturity		7,500,000	7,500,000	7,364,775	7,497,028		2,972		2,972		7,500,000				213,750	03/01/2017
583491-AA-3	MECCANICA HOLDINGS USA LDOIM 6 1/4 07/15/19 6.250% 07/15/19		12/15/2017	Call 100.0000		9,145,000	9,145,000	9,446,662	9,245,723		(36,391)		(36,391)		9,209,332		(64,332)	(64,332)	1,374,311	07/15/2019
58446H-AP-7	MEDIACOM ILLINOIS LLC 4.564% 06/30/21		02/21/2017	Redemption 100.0000		2,588,528	2,588,528	2,587,018	2,587,391		1,137		1,137		2,588,528				19,378	06/30/2021

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
59020U-QX-6	MERRILL LYNCH MTG INVESTORS TR MLMI 2005-WMC1 M3 2.689% 09/25/35		05/10/2017	CITIGROUP GLOBAL MARKETS		681,085	689,270	664,343	641,026		38,037		38,037		679,063		2,022	2,022	5,582	09/25/2035
59020U-QX-6	MERRILL LYNCH MTG INVESTORS TR MLMI 2005-WMC1 M3 2.689% 09/25/35		04/25/2017	Paydown		470,718	470,718	453,695	437,771		32,947		32,947		470,718				1,511	09/25/2035
594088-AM-8	MICHAELS STORES INC MICAELS STR-2016 TL B1 Assign 4.130% 01/28/23		10/31/2017	Redemption 100.0000		43,489	43,489	43,489	43,489						43,489				44,415	01/28/2023
594918-BS-2	MICROSOFT CORP MICROSOFT CORP 3.450% 08/08/36		12/28/2017	DIRECT		8,275,154	8,000,000	7,969,040	7,969,471		1,103		1,103		7,970,574		304,580	304,580	383,333	08/08/2036
595112-BH-5	MICRON TECHNOLOGY INC MICRON TECHNOLOGY INC 7.500% 09/15/23		04/26/2017	Tax Free Exchange		5,269,894	5,250,000	5,272,500	5,270,669		(775)		(775)		5,269,894				241,719	09/15/2023
59514U-AW-8	MICROSEMI CORP 2015 TERM LOAN B 5.737% 01/15/23		01/27/2017	Redemption 100.0000		3,808,665	3,808,665	3,728,338	3,737,425		71,240		71,240		3,808,665				14,692	01/15/2023
59524E-AB-8	MID-ATLANTIC MILITARY CO MIDATL 5.24 08/01/50 5.240% 08/01/50		08/01/2017	Redemption 100.0000		138,224	138,224	117,326	119,229		18,994		18,994		138,224				5,216	08/01/2050
59562H-AJ-7	MIDAMERICAN FUNDING LLC BRKHEC 6.927 03/01/29 6.927% 03/01/29		12/29/2017	TENDER OFFER		2,015,535	1,500,000	1,696,950	1,653,255		(8,952)		(8,952)		1,644,303		371,232	371,232	137,963	03/01/2029
59748T-AA-7	MIDLAND COGEN VENTURE MIDCOG 6 03/15/25 6.000% 03/15/25		09/15/2017	Redemption 100.0000		730,000	730,000	730,000	730,000						730,000				32,850	03/15/2025
60315G-AE-8	MINERALS TECHNOLOGIES INC 4.245% 05/09/21		02/22/2017	Redemption 100.0000		1,539,501	1,539,501	1,539,501	1,539,501						1,539,501				8,550	05/09/2021
605024-AJ-7	MISSION BROADCASTING 4.089% 10/01/20		01/18/2017	Redemption 100.0000		743,678	743,678	743,174	743,302		375		375		743,678				1,394	10/01/2020
61690G-AL-5	MORGAN STANLEY BAML TRUST 2014-C14 CL C 4.830% 02/15/47		02/03/2017	SANDLER O'NEILL		23,293,347	22,387,000	22,662,760	22,632,334		636		636		22,632,970		660,377	660,377	199,899	02/15/2047
61744Y-AD-0	MORGAN STANLEY MS 5.95 12/28/17 5.950% 12/28/17		12/28/2017	Maturity		5,000,000	5,000,000	4,920,100	4,988,395		11,605		11,605		5,000,000				297,500	12/28/2017
61748H-QW-4	MORGAN STANLEY MORTGAGE LN TR MORGAN STANLEY MTGE LN TRST 1.842% 12/25/35		12/25/2017	Paydown		523,246	606,065	459,094	464,672		58,575		58,575		523,246				3,759	12/25/2035
61748J-AE-7	MORGAN STANLEY MTGE LN TRUST MORGAN STANLEY MTGE LOAN TRUST 1.812% 08/25/36		12/25/2017	Paydown		726,558	726,558	387,346	388,350		338,208		338,208		726,558				3,397	08/25/2036
61749W-AH-0	MORGAN STANLEY MTGE LN TRUST MSM 2006-11 1A2 6.354% 08/25/36		12/01/2017	Paydown		704,438	704,438	335,488	326,797		377,641		377,641		704,438				7,924	08/25/2036
61750Y-AJ-8	MORGAN STANLEY MTGE LN TRST MORGAN STANLEY MTGE TRST 5.910% 11/25/36		06/22/2017	MORGAN STANLEY		1,477,787	3,000,584	1,455,283	1,479,832		4,112		4,112		1,483,944		(6,156)	(6,156)	53,425	11/25/2036
61750Y-AJ-8	MORGAN STANLEY MTGE LN TRST MORGAN STANLEY MTGE TRST 5.910% 11/25/36		06/01/2017	Paydown		120,416	127,759	61,963	63,008		57,407		57,407		120,416				1,118	11/25/2036
61752R-AH-5	MORGAN STANLEY MTGE LOAN TRST 5.704% 01/25/47		12/01/2017	Paydown		299,152	330,635	203,395	205,028		94,123		94,123		299,152		1	1	4,385	01/25/2047
61752R-AJ-1	MORGAN STANLEY MTGE LOAN TRST MORGAN STANLEY MTG LN 5.858% 01/25/47		12/01/2017	Paydown		507,793	511,311	324,682	326,323		181,467		181,467		507,791		2	2	6,960	01/25/2047
61754H-AD-4	MORGAN STANLEY MTGE LN TRUST 2007-7 AX 2A3 1.912% 04/25/37		12/25/2017	Paydown		425,270	425,270	219,014	221,548		203,722		203,722		425,270				2,489	04/25/2037
61755G-AS-2	MORGAN STANLEY MORTGAGE LN TR MSM 2007-12 3A9 6.000% 08/25/37		12/01/2017	Paydown		1,666,300	1,910,738	1,547,808	1,654,850		35,977	24,527	11,450		1,666,300				52,206	08/25/2037
61758V-AR-8	MORGAN STANLEY REREMIC TRST MORGAN STANLEY REREMIC TRUST 1.804% 05/26/36		12/25/2017	Paydown		663,695	751,046	574,081	594,641		69,055		69,055		663,695				4,859	05/26/2036
61759F-AJ-0	MORGAN STANLEY REREMERIC MSRR 2010-R42B 2.340% 07/26/36		12/25/2017	Paydown		818,140	949,791	663,666	673,422		144,717		144,717		818,140				8,348	07/26/2036
61759H-BA-4	MORGAN STANLEY REREMIC TRST MORGAN STANLEY REREMIC TRST 2.673% 06/26/36		12/25/2017	Paydown		760,193	865,241	598,783	607,012		153,181		153,181		760,193				8,306	06/26/2036
61762F-AU-0	MORGAN STANLEY REREMIC TRUST MSRR 2013-R4 4B2 3.649% 07/26/36		11/01/2017	Paydown			102,588	85,909	86,070		(87,429)		(87,429)		(1,359)		1,359	1,359	1,351	07/26/2036
61762M-BX-8	MORGAN STANLEY BAML TRUST MSBAM 2013-C10 XA 0.208% 07/15/46		12/01/2017	Paydown			581,129	226,421	(226,421)				(226,421)						35,442	07/15/2046
620076-BA-6	MOTOROLA SOLUTIONS INC MSI 6 5/8 11/15/37 6.625% 11/15/37		06/14/2017	STIFEL NICOLAUS		9,893,610	9,046,000	9,748,864	9,685,271		(7,381)		(7,381)		9,677,890		215,720	215,720	356,249	11/15/2037
62431X-AE-6	MOUNTAIN VIEW CLO LTD MOUNTAIN VIEW CLO LTD 3.763% 10/15/26		03/02/2017	Maturity		5,000,000	5,000,000	4,997,500	4,997,633		24,900		24,900		5,022,533		(22,533)	(22,533)	63,019	10/15/2026

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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
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
62937N-AW-7	NRG ENERGY INC NRG ENERGY INC 2016 TRM LN B 4.444% 06/30/23		01/26/2017	Redemption 100.0000		4,975,000	4,975,000	4,969,873	4,970,231		4,769		4,769		4,975,000				12,161	06/30/2023
62951P-AJ-2	NXT CAPITAL CLO LLC 2012-1A E 144A MIX-CORP LOANS 8.863% 07/20/22		10/20/2017	Paydown		3,000,000	3,000,000	2,745,000	2,964,009		35,991		35,991		3,000,000				261,395	07/20/2022
62963#-AE-1	NATURAL RESOURCE PARTNERS LLC 5.820% 03/28/24		03/07/2017	SPP CAPITAL		4,131,812	4,248,650	4,248,650	4,248,650						4,248,650		(116,838)	(116,838)	93,331	03/28/2024
62963#-AE-1	NATURAL RESOURCE PARTNERS LLC 5.820% 03/28/24		03/07/2017	Redemption 100.0000		18,017	18,017	18,017	18,017						18,017				(76)	03/28/2024
64072U-AD-4	NEPTUNE FINANCE CORP CSC HOLDINGS LLC TL ASSIGNMEN 4.381% 10/31/24		04/12/2017	Redemption 100.0000		3,289,474	3,289,474	3,289,474	3,289,474						3,289,474				64,324	10/31/2024
64352V-LY-5	NEW CENTURY HOME EQUITY LN TR 2005-A A4 4.507% 08/25/35		12/01/2017	Paydown		638,820	638,820	566,094	573,325		65,494		65,494		638,820				15,401	08/25/2035
645767-AW-4	NEW JERSEY BELL TELEPHON VZ 7.85 11/15/29 7.850% 11/15/29		12/15/2017	Taxable Exchange		6,249,067	5,685,000	6,483,497	6,317,335		(31,079)		(31,079)		6,286,256		(37,189)	(37,189)	520,651	11/15/2029
649840-CP-8	NY STATE ELECTRIC & GAS AGR 6.15 12/15/17 6.150% 12/15/17		12/15/2017	Maturity		5,000,000	5,000,000	4,568,700	4,937,868		62,132		62,132		5,000,000				307,500	12/15/2017
651229-AN-6	NEWELL BRANDS INC NEWELL RUBBERMAID INC 2.050% 12/01/17		02/14/2017	DIRECT		6,292,522	6,265,000	6,307,414	6,299,303		(4,452)		(4,452)		6,294,851		(2,329)	(2,329)	26,043	12/01/2017
651229-AV-8	NEWELL BRANDS INC NEWELL RUBBERMAID INC 3.850% 04/01/23		07/20/2017	US BANCORP		5,291,300	5,000,000	5,323,000	5,310,630		(26,022)		(26,022)		5,284,608		6,692	6,692	157,208	04/01/2023
65251H-AB-7	NEWSTAR TRUST 2012-2A C MIX CORP LOANS 144A 5.613% 01/20/23		10/20/2017	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				270,901	01/20/2023
65336R-AJ-7	NEXSTAR BROADCASTING 4.089% 10/01/20		01/18/2017	Redemption 100.0000		843,342	843,342	842,771	842,917		426		426		843,342				1,581	10/01/2020
65539C-AK-2	NOMURA RESECURITIZATION NOMURA RESECURITIZATION TRST 2.768% 12/26/36		09/01/2017	Paydown		319	22,852	17,867	17,987		(17,668)		(17,668)		319				303	12/26/2036
65539K-AF-5	NOMURA RESECURITIZATION TRST NOMURA RESECURITIZATION TRST 3.250% 03/26/36		12/01/2017	Paydown		1,167,116	837,408	761,205	764,633		402,483		402,483		1,167,116				23,071	03/26/2036
655664-AH-3	NORDSTROM INC JWN 6.95 03/15/28 6.950% 03/15/28		12/06/2017	STIFEL NICOLAUS		721,297	635,000	728,303	705,421		(4,362)		(4,362)		701,059		20,238	20,238	54,307	03/15/2028
667294-AM-4	NORTHWEST AIRLINES DAL 7.575 03/01/19 7.575% 03/01/19		09/01/2017	Redemption 100.0000		1,350,489	1,350,489	1,434,895	1,382,767		(32,277)		(32,277)		1,350,489				62,326	03/01/2019
668457-AA-2	NORTHWIND HOLDINGS LLC 2007-1A A1 144A 2.261% 12/01/37		12/01/2017	Paydown		2,014,613	2,014,613	1,660,011	1,751,346		263,266		263,266		2,014,613				23,470	12/01/2037
66859T-AC-3	NORTHWOODS CAPITAL LTD WOODS 2014-14A B 3.873% 11/12/25		02/13/2017	Call 100.0000		2,250,000	2,250,000	2,250,000	2,250,000						2,250,000				19,122	11/12/2025
67085K-AA-0	OFFUTT AFB AMERICA FIRST OFFUTT 5.46 09/01/50 5.460% 09/01/50		09/01/2017	Paydown		295,153	295,153	304,777	304,699		(9,546)		(9,546)		295,153				11,500	09/01/2050
67091R-AG-4	OCP CLO LTD OCP CLO LTD 5.013% 04/17/27		10/26/2017	Call 100.0000		1,641,908	1,641,908	1,370,993	1,383,995		257,913		257,913		1,641,908				80,986	04/17/2027
67107F-AL-1	OZLM LTD OZLM LTD 4.863% 10/17/26		05/30/2017	Redemption 100.0000		4,250,000	4,250,000	3,878,125	3,903,311		346,689		346,689		4,250,000				119,278	10/17/2026
67108W-AJ-8	OZLM LTD OZLM LTD 4.957% 07/17/26		04/17/2017	Call 100.0000		1,300,000	1,300,000	1,187,875	1,195,661		104,339		104,339		1,300,000				29,909	07/17/2026
67110D-AL-1	OCP CLO LTD OCP CLO LTD 6.378% 04/26/28		08/10/2017	Call 100.0000		7,875,000	7,875,000	7,445,261	7,476,012		398,988		398,988		7,875,000				380,630	04/26/2028
674599-CJ-2	OCCIDENTAL PETROLEUM COR OCCIDENTAL PETROLEUM CORP 4.400% 04/15/46		12/28/2017	DIRECT		1,108,528	1,000,000	992,240	992,349		130		130		992,479		116,048	116,048	52,922	04/15/2046
67502#-AA-6	OCEAN SPRAY OCEAN SPRAY 3.390% 08/15/36		12/15/2017	Redemption 100.0000		142,245	142,245	142,245	142,245						142,245				3,050	08/15/2036
677071-AU-6	OHANA MILITARY COMM LLC OHANA 6 10/01/51 6.000% 10/01/51		10/01/2017	Redemption 100.0000		296,238	296,238	330,446	329,726		(33,488)		(33,488)		296,238				13,400	10/01/2051
68216F-AT-0	ON ASSIGNMENT INC ON ASSIGNMENT 2016 TL 4.265% 06/05/22		02/23/2017	Redemption 100.0000		1,096,761	1,096,761	1,096,761	1,096,761						1,096,761				5,689	06/05/2022
68217F-AA-0	OMNICOM GROUP INC OMNICOM GROUP INC 3.600% 04/15/26		08/15/2017	JP MORGAN SECURITIES		2,020,420	2,000,000	1,998,140	1,998,271		100		100		1,998,371		22,049	22,049	60,600	04/15/2026
68218E-AD-6	ON SEMICONDUCTOR ON SEMICONDUCTOR INCR TL 4.944% 03/31/23		04/03/2017	Redemption 100.0000		5,985,000	5,985,000	5,985,000	5,985,000						5,985,000				60,911	03/31/2023
68371Y-AF-0	OPEN TEXT CORPORATION 4.125% 12/18/20		02/24/2017	Redemption 100.0000		2,259,469	2,259,469	2,248,171	2,252,636		6,832		6,832		2,259,469				1,432	12/18/2020

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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
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
694476-AC-6	PACIFIC LIFECORP PACLIF 6 02/10/20 6.000% 02/10/20		11/30/2017	Call 100.0000		6,266,000	6,266,000	6,470,509	6,351,051		(23,712)		(23,712)		6,327,339		(61,339)	(61,339)	1,005,420	02/10/2020
69688V-AG-0	PALMER SQUARE CLO LTD PALMER SQUARE CLO LTD 4.407% 10/17/25		04/17/2017	Call 100.0000		2,000,000	2,000,000	1,973,000	1,975,199		24,801		24,801		2,000,000				40,453	10/17/2025
705322-AJ-4	PEDERNALES ELECTRIC COOP PEDELC 5.952 11/15/22 5.952% 11/15/22		11/15/2017	Redemption 100.0000		856,000	856,000	815,340	837,655		18,345		18,345		856,000				50,949	11/15/2022
70757D-AM-1	PENN NATIONAL GAMING, INC 3.981% 11/30/20		01/20/2017	Redemption 100.0000		1,212,500	1,212,500	1,206,438	1,208,953		3,547		3,547		1,212,500				2,203	11/30/2020
71677H-AG-0	PET SMART INC 1ST LIEN PET SMART TRM LOAN B2 4.549% 03/10/22		06/22/2017	DIRECT		7,012,093	7,032,305	7,032,305	7,032,305						7,032,305		(20,213)	(20,213)	154,026	03/10/2022
71677H-AG-0	PET SMART INC 1ST LIEN PET SMART TRM LOAN B2 4.549% 03/10/22		05/03/2017	Redemption 100.0000		30,383	30,383	30,383	30,383						30,383				498	03/10/2022
720186-AK-1	PIEDMONT NATURAL GAS CO PIEDMONT NATURAL GAS COMPANY 3.640% 11/01/46		12/28/2017	DIRECT		2,958,169	3,000,000	2,996,340	2,996,481		324		324		2,996,805		(38,636)	(38,636)	154,700	11/01/2046
724060-AA-6	PIPELINE FUNDING CO NEE 7 1/2 01/15/30 7.500% 01/15/30		07/15/2017	Redemption 100.0000		111,750	111,750	124,810	121,598		(9,848)		(9,848)		111,750				6,328	01/15/2030
72650R-AP-7	PLAINS ALL AMER PIPELINE 6.125% 01/15/17		01/15/2017	Maturity		5,000,000	5,000,000	4,944,450	4,999,704		296		296		5,000,000				153,125	01/15/2017
73179Y-AE-7	POLYONE CORP POLYONE CORP- 2016 TERM LN B 4.163% 11/12/22		01/26/2017	Redemption 100.0000		1,989,950	1,989,950	1,989,950	1,989,950						1,989,950				13,543	11/12/2022
737415-AL-3	MID-AMERICA APARTMENTS MAA 3 3/8 12/01/22 3.375% 12/01/22		08/01/2017	WELLS FARGO		14,081,644	13,780,000	13,788,487	13,777,644		(28)		(28)		13,777,617		304,028	304,028	313,926	12/01/2022
74162J-AB-3	PRIME MORTGAGE TRUST PRIME 2007-2 A2 6.000% 04/25/37		12/01/2017	Paydown			401,444	308,730	311,053		(310,904)	149	(311,053)						12,097	04/25/2037
743315-AM-5	PROGRESSIVE CORP PGR 6.7 06/15/37 6.700% 06/15/37		06/15/2017	Call 100.0000		12,055,000	12,055,000	11,985,000	11,985,793		711		711		11,986,505		68,495	68,495	403,843	06/15/2037
74432Q-BU-8	PRUDENTIAL FINANCIAL INC PRUDENTIAL FINANCIAL INC 5.800% 11/16/41		12/28/2017	DIRECT		5,866,105	4,500,000	5,291,055	5,282,554		(17,203)		(17,203)		5,265,350		600,755	600,755	291,450	11/16/2041
74432Q-BZ-7	PRUDENTIAL FINANCIAL INC PRUDENTIAL FINANCIAL INC 3.500% 05/15/24		11/28/2017	DIRECT		2,081,114	2,000,000	2,073,380	2,070,928		(7,929)		(7,929)		2,062,999		18,115	18,115	71,361	05/15/2024
74922G-AF-1	RESIDENTIAL ACCREDIT LOANS INC RALI 2006-QS14 A6 6.500% 11/25/36		12/01/2017	Paydown		1,291,247	1,788,462	1,285,266	1,158,589		132,657		132,657		1,291,247				59,406	11/25/2036
74922G-AM-6	RESIDENTIAL ACCREDIT LOANS INC RALI 2006-QS14 A12 6.250% 11/25/36		12/01/2017	Paydown		1,863,743	2,581,407	1,817,486	1,637,376		226,367		226,367		1,863,743				82,447	11/25/2036
74924D-AA-7	RESIDENTIAL ACCREDIT LOANS INC RALI 2007-QS10 A1 6.500% 09/25/37		12/01/2017	Paydown		2,209,532	3,066,558	2,159,348	1,936,911		272,620		272,620		2,209,532				114,511	09/25/2037
74925G-AA-9	RESIDENTIAL ACCREDIT LOANS INC RALI 2007-QS11 A1 7.000% 10/25/37		12/01/2017	Paydown		1,328,300	1,770,061	1,276,993	1,251,059		77,241		77,241		1,328,300				60,817	10/25/2037
74927X-AE-2	RBSGC MTGE PASS THROUGH RBSGC MTGE PASS THROUGH 6.000% 01/25/37		12/01/2017	Paydown		576,758	649,584	561,484	565,304		11,455		11,455		576,758				19,368	01/25/2037
74928R-AC-8	RBSSP RESECURITIZATION TRUST 2009-10 2A1 144A 11.881% 01/26/37		12/01/2017	Paydown		624,602	624,602	705,800	724,028		(99,426)		(99,426)		624,602				35,076	01/26/2037
74928X-BB-6	RBSSP RESECURITIZATION TRUST RBSSP RESECURITIZATION TRUST 3.564% 01/26/36		12/25/2017	Paydown		3,794,836	3,853,718	3,285,896	3,302,295		492,540		492,540		3,794,836				64,946	01/26/2036
74929X-AJ-9	RBSSP RESECURITIZATION TRUST RBSSP 2010-8 6A1 5.500% 07/26/36		12/01/2017	Paydown		516,210	516,210	513,629	513,893		2,317		2,317		516,210				15,713	07/26/2036
74929X-BZ-2	RBSSP RESECURITIZATION TRST RBSSP RESECURITIZATION TRST 6.793% 07/26/36		12/01/2017	Paydown			157,404	116,774	117,180		(117,180)		(117,180)						5,414	07/26/2036
749580-AG-1	RESIDENTIAL FUNDING MTG SEC I RFMSI 2007-S5 A7 6.000% 05/25/37		12/01/2017	Paydown		1,110,333	1,535,679	1,344,011	1,336,334		(226,000)		(226,000)		1,110,333				48,546	05/25/2037
749583-AE-0	RESIDENTIAL FUNDING MTG SEC I RFMSI 2007-S2 A5 6.000% 02/25/37		12/01/2017	Paydown		296,653	363,778	320,687	335,686		(29,004)	10,029	(39,033)		296,653				11,665	02/25/2037
74981H-AE-0	RACE POINT CLO LTD RACEP 2015-9A B 4.459% 04/15/27		09/21/2017	Call 100.0000		12,850,000	12,850,000	12,807,174	12,817,836		4,180		4,180		12,822,016		27,984	27,984	505,220	04/15/2027
75114T-AJ-0	RESIDENTIAL ACCREDIT LOANS INC RESIDENTIAL ACCREDIT LNS INC 6.000% 05/25/36		12/01/2017	Paydown		297,270	439,774	367,211	368,799		(71,528)		(71,528)		297,270				15,133	05/25/2036
751151-AD-3	RESIDENTIAL ACCREDIT LOANS INC 2006-QS12 1A4 6.000% 09/25/36		12/01/2017	Paydown		47,729	72,836	42,700	40,793		6,936		6,936		47,729				2,576	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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
756109-AK-0	REALTY INCOME CORP 0 6 3/4 08/15/19 6.750% 08/15/19		12/15/2017	Call 100.0000		2,595,000	2,595,000	2,488,008	2,559,032		12,340		12,340		2,571,372		23,628	23,628	430,032	08/15/2019
75974@-AA-0	RENEWABLE POWER GENERATION LLC RENEWABLE POWER GENERATION LLC 4.110% 03/31/35		09/30/2017	Redemption 100.0000		951,654	951,654	951,654	951,654						951,654				32,148	03/31/2035
760985-NL-1	RESIDENTIAL ASSET MTG PRODUCTS 2002-RS4 AI6 5.031% 08/25/32		11/01/2017	Paydown		997,186	997,186	875,342	917,256		79,930		79,930		997,186				41,025	08/25/2032
760985-XN-6	RESIDENTIAL ASSET MTG PRODUCTS RAMP 2003-RS6 2.212% 07/25/33		12/26/2017	Paydown		399,428	399,428	319,043	350,930		48,498		48,498		399,428				6,313	07/25/2033
760985-YW-5	RESIDENTIAL ASSET MTG PRODUCTS 2003-RZ4 M1 5.770% 10/25/33		02/01/2017	Paydown		1,305,517	1,305,517	1,024,831	1,063,422		242,096		242,096		1,305,517				12,645	10/25/2033
76110H-3S-6	RESIDENTIAL ACCREDIT LNS INC 2005-QS4 A5 5.500% 04/25/35		12/01/2017	Paydown		777,507	777,507	679,346	672,518		104,988		104,988		777,507				21,170	04/25/2035
76110H-T7-4	RESIDENTIAL ACCREDIT LNS INC RESIDENTIAL ACCREDIT LOANS 3.823% 02/25/35		12/01/2017	Paydown		530,328	551,812	472,489	475,397		54,930		54,930		530,328				10,049	02/25/2035
761118-MC-9	RESIDENTIAL ACCREDIT LOANS INC RESIDENTIAL ACCREDIT LOANS 5.750% 11/25/35		12/01/2017	Paydown		697,893	903,880	791,460	794,884		(96,991)		(96,991)		697,893				26,199	11/25/2035
76111X-N8-2	RESIDENTIAL FUNDING MTG SEC I RFMSI 2006-S3 A2 5.500% 03/25/36		12/01/2017	Paydown		450,200	588,200	461,539	473,958		(23,758)		(23,758)		450,200				18,637	03/25/2036
76111X-VG-5	RESIDENTIAL FUNDING MTG SEC I 2005-SA2 2A2 3.782% 06/25/35		12/01/2017	Paydown		864,033	864,033	678,266	733,404		130,629		130,629		864,033				14,711	06/25/2035
761120-AE-4	RESIDENTIAL ASSET SEC TRUST RAST 2007-A2 1A5 6.000% 04/25/37		12/01/2017	Paydown		628,906	648,759	524,827	511,479		117,427		117,427		628,906				20,913	04/25/2037
761120-AH-7	RESIDENTIAL ASSET SEC TRUST RAST 2007-A2 1A8 6.000% 04/25/37		12/01/2017	Paydown		608,998	627,986	508,022	495,102		113,896		113,896		608,998				20,261	04/25/2037
76112H-AC-1	RESIDENTIAL ASSET SECUR TRUST 2006-A9CB A3 5.578% 03/25/37		12/25/2017	Paydown				534,327	190,815		(190,815)		(190,815)						90,968	03/25/2037
76112H-AL-1	RESIDENTIAL ASSET SECUR TRUST 2006-A9CB A11 1.982% 09/25/36		12/25/2017	Paydown		810,731	1,099,799	439,919	498,200		312,531		312,531		810,731				7,896	09/25/2036
76113N-AC-7	RESIDENTIAL ASSET SEC RESIDENTIAL ASSET SEC 6.250% 07/25/36		12/01/2017	Paydown		236,489	266,979	252,962	253,276		(16,787)		(16,787)		236,489				8,492	07/25/2036
76114H-AM-7	RAST RESIDENTIAL ASSET SEC TRUST 6.000% 05/25/37		12/01/2017	Paydown		724,801	850,423	734,553	737,048		(12,247)		(12,247)		724,801				25,325	05/25/2037
76131V-AA-1	RETAIL PROPERTIES OF AME RPAI 4 03/15/25 4.000% 03/15/25		06/07/2017	WELLS FARGO		14,503,050	15,000,000	14,928,900	14,939,741		2,798		2,798		14,942,539		(439,489)	(439,489)	445,000	03/15/2025
76169#-AE-3	REYES HOLDINGS 7.050% 04/30/17		04/30/2017	Redemption 100.0000		1,400,000	1,400,000	1,400,000	1,400,000						1,400,000				49,350	04/30/2017
77775*-BS-9	ROSENTHAL & ROSENTHAL INC 6.400% 06/24/21		06/24/2017	Redemption 100.0000		1,428,571	1,428,571	1,428,571	1,428,571						1,428,571				45,714	06/24/2021
77937R-AD-8	ROVI SOLUTIONS CORP ROVI SOLUTIONS CORP 4.336% 07/02/21		02/01/2017	Redemption 100.0000		4,974,490	4,974,490	4,967,702	4,968,324		6,166		6,166		4,974,490				14,065	07/02/2021
781172-AB-7	RUBY PIPELINE LLC RPLLLC 6 04/01/22 6.000% 04/01/22		10/01/2017	Redemption 100.0000		265,152	265,152	283,476	274,732		(9,580)		(9,580)		265,152				15,909	04/01/2022
78347@-AB-2	RUTTENBERG FAMILY LP /WALGREENS 6.520% 02/15/29		12/15/2017	Redemption 100.0000		126,595	126,595	126,595	126,595						126,595				4,568	02/15/2029
78443C-CV-4	SLM STUDENT LOAN TRUST SLM STUDENT LOAN TRUST 1.878% 12/15/39		12/15/2017	Paydown		876,572	876,572	635,515	634,950		241,622		241,622		876,572				7,582	12/15/2039
78466D-AV-6	SS & C TECHNOLOGIES 4.485% 07/08/22		03/03/2017	Redemption 100.0000		4,805,069	4,805,069	4,804,248	4,804,334		734		734		4,805,069				48,111	07/08/2022
78466D-AW-4	SS & C TECHNOLOGIES 4.485% 07/08/22		03/03/2017	Redemption 100.0000		490,343	490,343	489,130	489,352		991		991		490,343				4,766	07/08/2022
78469P-AC-8	SOCIAL PROFESSIONAL LN PRGRM SOCIAL PROFESSIONAL LN PRGRM 3.570% 01/26/38		12/25/2017	Paydown		1,356,424	1,356,424	1,309,996	1,316,528		39,896		39,896		1,356,424				21,311	01/26/2038
790849-AJ-2	ST JUDE MEDICAL INC 3.250% 04/15/23		03/22/2017	Tax Free Exchange		34,687,581	35,000,000	34,525,100	34,677,263		10,318		10,318		34,687,581				583,576	04/15/2023
790849-AK-9	ST JUDE MEDICAL INC 4.750% 04/15/43		03/22/2017	Tax Free Exchange		7,735,341	7,500,000	7,746,350	7,736,401		(1,061)		(1,061)		7,735,341				174,115	04/15/2043
797426-AG-8	SAN DIEGO FAMILY HOUSING SDFMHO 5.9405 07/01/48 5.941% 07/01/48		07/01/2017	Call 100.0000		50,000	50,000	54,561	54,137		(43)		(43)		54,094		(4,094)	(4,094)	1,795	07/01/2048
797426-AG-8	SAN DIEGO FAMILY HOUSING SDFMHO 5.9405 07/01/48 5.941% 07/01/48		07/01/2017	Redemption 100.0000		113,970	113,970	124,366	123,400		(9,430)		(9,430)		113,970				4,092	07/01/2048

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
80285C-AH-4	SANTANDER DRIVE AUTO REC SANTANDER DRIVE AUTO REC 2.660% 11/15/21		06/05/2017	DIRECT		2,387,822	2,375,000	2,374,474	2,374,211		560		560		2,374,771		13,051	13,051	29,833	11/15/2021
80285C-AJ-0	SANTANDER DRIVE AUTO REC SANTANDER DRIVE AUTO REC 3.390% 04/15/22		04/07/2017	JP MORGAN SECURITIES		2,079,949	2,050,000	2,049,926	2,049,933		8		8		2,049,940		30,009	30,009	22,586	04/15/2022
803111-AS-2	HILLSHIRE BRANDS CO/THE HSH 4.1 09/15/20 4.100% 09/15/20		05/23/2017	BANK OF AMERICA		23,042,360	22,000,000	22,503,380	22,247,667		(25,376)		(25,376)		22,222,291		820,069	820,069	628,894	09/15/2020
80851Q-DA-9	CHARLES SCHWAB CORP SCHW 6 3/8 09/01/17 6.375% 09/01/17		09/01/2017	Maturity		10,000,000	10,000,000	10,239,000	10,024,034		(24,034)		(24,034)		10,000,000				637,500	09/01/2017
81014A-AA-9	SCOTTRADE FINANC SERVICE SCOTB 6 1/8 07/11/21 6.125% 07/11/21		10/18/2017	Call 100.0000		7,500,000	7,500,000	7,500,000	7,500,000						7,500,000				1,614,895	07/11/2021
81675K-AD-1	SEMINOLE HARD ROCK ENTERTNMNT 4.444% 04/29/20		10/11/2017	DIRECT		1,935,686	1,939,180	1,924,206	1,930,669		1,787		1,787		1,932,456		3,230	3,230	804	04/29/2020
81675K-AD-1	SEMINOLE HARD ROCK ENTERTNMNT 4.444% 04/29/20		10/02/2017	Redemption 100.0000		17,865	17,865	17,720	17,782		83		83		17,865				72,427	04/29/2020
81744U-AC-8	SEQUOIA MORTGAGE TRUST SEMT 2012-2 A3 3.500% 04/25/42		12/01/2017	Paydown		6,710,634	6,710,634	6,270,531	6,346,309		364,325		364,325		6,710,634				80,295	04/25/2042
82652W-AB-4	SIERRA RECEIVABLES SRFC 2016-2A B 2.780% 07/20/33		12/20/2017	Paydown		3,125,466	3,125,466	3,125,290	3,125,292		174		174		3,125,466				41,405	07/20/2033
82652X-AB-2	SRFC -2016-1A B SRFC 2016-1A B 3.670% 03/21/33		12/20/2017	Paydown		4,027,986	4,027,986	4,027,073	4,036,511		(8,525)		(8,525)		4,027,986				72,790	03/21/2033
828807-CD-7	SIMON PROPERTY GROUP LP SPG 5.65 02/01/20 5.650% 02/01/20		06/26/2017	Call 100.0000		3,000,000	3,000,000	2,988,630	2,995,814		613		613		2,996,427		3,573	3,573	454,096	02/01/2020
82894*-AT-4	J.R. SIMPLOT COMPANY 6.210% 05/08/17		05/08/2017	Maturity		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				124,200	05/08/2017
829229-AP-8	SINCLAIR TELEVISION GROUP TERM LOAN B1 3.993% 07/31/21		01/06/2017	DIRECT		1,974,937	1,974,937	1,970,321	1,971,101		11		11		1,971,112		3,826	3,826	772	07/31/2021
834017-AC-9	SOCIAL PROFESSIONAL LOAN PGM SOCIAL PREFESSIONAL LOAN PGM 3.520% 03/25/36		12/25/2017	Paydown		1,282,746	1,282,746	1,256,490	1,260,282		22,464		22,464		1,282,746				22,234	03/25/2036
83416W-AA-1	SOLAR STAR FUNDING LLC BRKHEC 5 3/8 06/30/35 5.375% 06/30/35		06/30/2017	Redemption 100.0000		371,420	371,420	371,420	371,420						371,420				(7,749)	06/30/2035
83421#-AA-1	SOLGEN LLC SOLGEN LLC 3.930% 09/30/36		06/30/2017	Redemption 100.0000		167,951	167,951	167,951	167,951						167,951				657	09/30/2036
83546D-AD-0	SONIC CAPITAL LLC SONIC 2016-1A A2 4.472% 05/20/46		05/20/2017	Paydown																05/20/2046
841215-AA-4	SOUTHAVEN CMBD CYCLE GEN SCCGLL 3.846 08/15/33 3.846% 08/15/33		08/15/2017	Redemption 100.0000		853,020	853,020	853,020	853,020						853,020				24,683	08/15/2033
84148D-AB-4	SOUTHEAST POWER GEN SOUTHEAST POWERGEN 4.995% 12/02/21		01/04/2017	DIRECT		2,945,899	2,951,803	2,948,225	2,948,570		5		5		2,948,574		(2,675)	(2,675)	33,577	12/02/2021
84603H-AB-3	SOUTHWIRE 3.913% 02/22/21		12/29/2017	Redemption 100.0000		2,194	2,194	2,188	2,190		3		3		2,194				83	02/22/2021
84755T-AE-7	SPECTRA ENERGY CAPITAL CO SPECTRA ENERGY CAPITALL LLC 3.300% 03/15/23		03/15/2017	DIRECT		6,857,053	7,000,000	6,831,400	6,841,190		4,676		4,676		6,845,866		11,187	11,187	231,000	03/15/2023
84762N-BG-5	SPECTRUM BRANDS SPECTRUM BRANDS 2016 TL ASSIGN 4.186% 06/23/22		04/07/2017	Redemption 100.0000		1,914,756	1,914,756	1,914,756	1,914,756						1,914,756				22,352	06/23/2022
84858D-AA-6	SPIRIT AIR 2015-1 PTT A SAVE 4.1 04/01/28 4.100% 10/01/29		10/01/2017	Redemption 100.0000		1,730,230	1,730,230	1,736,718	1,736,701		(6,472)		(6,472)		1,730,230				52,342	10/01/2029
85022W-AA-2	SPRINGCASTLE SPV SCFT 2016-AA A 3.050% 04/25/29		12/25/2017	Paydown		9,056,149	9,056,149	9,055,802	9,055,802		346		346		9,056,149				142,630	04/25/2029
85045B-AA-4	SPRINGFIELD CLINIC LLP 6.090% 12/21/26		12/21/2017	Redemption 100.0000		194,044	194,044	194,044	194,044						194,044				6,460	12/21/2026
86213C-AB-1	STORE MASTER FUNDING LLC STR 1 STORE MASTER FUNDING LLC STR_1 4.170% 04/20/45		12/20/2017	Paydown		10,325	10,325	10,480	10,476		(151)		(151)		10,325				233	04/20/2045
863579-RT-7	STRUCTURED ADJ RATE MTG LOAN STRUCTURED ADJ RATE MTGE 3.424% 05/25/35		12/01/2017	Paydown		2,308,629	2,308,022	2,123,617	2,126,204		182,425		182,425		2,308,629				45,714	05/25/2035
86359A-3X-9	STRUCTURED ASSET SEC CORP SASC 2003-30 1A1 5.500% 10/25/33		11/27/2017	Call 100.0000		2,648,202	2,648,202	2,505,861	2,537,765		2,073		2,073		2,539,838		108,364	108,364	135,010	10/25/2033
86359A-3X-9	STRUCTURED ASSET SEC CORP SASC 2003-30 1A1 5.500% 10/25/33		10/01/2017	Paydown		703,135	703,135	665,342	673,813		29,323		29,323		703,135				16,019	10/25/2033

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
86359D-JX-6	STRUCTURED ASSET SEC CORP SASC 2005-14 2A5 5.750% 07/25/35		12/01/2017	Paydown		290,277	306,746	302,384	302,485		(12,207)		(12,207)		290,277				6,808	07/25/2035
86359D-QS-9	STRUCTURED ASSET SEC CORP SASC 2005-16 3A1 6.000% 09/25/35		12/01/2017	Paydown		2,227,457	2,368,274	1,942,125	1,956,831		310,389	39,764	270,625		2,227,457				76,317	09/25/2035
86359D-SK-4	STRUCTURED ASSET SEC CORP SASC 2005-17 4A1 5.500% 10/25/35		12/01/2017	Paydown		743,689	743,689	684,194	702,845		40,844		40,844		743,689				13,356	10/25/2035
86359K-AB-7	STRUCTURED RECEIVABLES FINANCE SFS 2005-A B 6.948% 05/15/25		12/15/2017	Paydown		216,177	216,177	220,230	217,379		(1,202)		(1,202)		216,177				8,407	05/15/2025
86361W-AA-9	STRUCTURED ASSET MTGE INVEST STRUCTURED ASSET MTGE INVEST 1.752% 10/25/36		12/25/2017	Paydown		898,768	898,768	741,483	746,660		152,108		152,108		898,768				5,853	10/25/2036
864662-AE-1	SUDBURY MILL CLO LTD SUDSM 2013-1A B1 3.557% 01/17/26		04/17/2017	Call 100.0000		5,500,000	5,500,000	5,450,500	5,453,087		46,913		46,913		5,500,000				87,610	01/17/2026
86789M-AQ-0	SUNTRUST ALT LOAN TRUST 2005-1F 2A5 5.750% 12/25/35		12/01/2017	Paydown		252,744	280,261	214,217	220,148		32,596		32,596		252,744				7,117	12/25/2035
86853T-AP-8	SUPERVALU 0.000% 03/21/19		06/09/2017	Redemption 100.0000		1,153,134	1,153,134	1,144,723	1,148,451		4,683		4,683		1,153,134				38,082	03/21/2019
87247E-AQ-2	TI GROUP AUTOMOTIVE 5.064% 06/30/22		10/31/2017	Redemption 100.0000		397,471	397,471	396,224	396,451		1,020		1,020		397,471				34,485	06/30/2022
87247U-AJ-2	TICP CLO LTD TICP CLO LTD 4.615% 01/20/27		04/10/2017	Call 100.0000		7,000,000	7,000,000	6,527,500	6,579,356		420,644		420,644		7,000,000				140,482	01/20/2027
87265V-AB-4	T-MOBILE 4.163% 11/09/22		01/30/2017	Redemption 100.0000		990,000	990,000	990,000	990,000						990,000				3,001	11/09/2022
87342R-AA-2	BELL 2016-1A TACO BELL FUNDING 3.832% 05/25/46		11/25/2017	Paydown		20,000	20,000	20,000	20,000						20,000				479	05/25/2046
87342R-AB-0	BELL 2016-1A TACO BELL FUNDING 4.377% 05/25/46		11/25/2017	Paydown		28,000	28,000	28,000	28,000						28,000				766	05/25/2046
87342R-AC-8	BELL 2016-1A BELL 2016-1A A23 4.970% 05/25/46		11/25/2017	Paydown		375,800	375,800	375,800	375,800						375,800				11,673	05/25/2046
87407P-AR-1	TAL ADVANTAGE LLC TAL ADVANTAGE LLC 3.270% 11/21/39		12/20/2017	Paydown		224,250	224,250	217,768	217,983		6,267		6,267		224,250				4,205	11/21/2039
87407P-AT-7	TAL ADVANTAGE LLC TAL ADVANTAGE LLC 4.150% 11/21/39		12/20/2017	Paydown		200,000	200,000	188,828	189,244		10,756		10,756		200,000				4,496	11/21/2039
878048-AD-9	TBW MRTG BK PASS THRU CERT TBW 2006-2 1A4 6.000% 07/25/36		12/01/2017	Paydown		276,566	268,102	206,041	188,020		88,546		88,546		276,566				8,408	07/25/2036
878237-AF-3	TECH DATA CORP TECD 3 3/4 09/21/17 3.750% 09/21/17		09/21/2017	Maturity		20,000,000	20,000,000	19,924,200	19,988,161		11,839		11,839		20,000,000				750,000	09/21/2017
87875U-AH-5	TECO FINANCE INC TE 6.572 11/01/17 6.572% 11/01/17		11/01/2017	Redemption 100.0000		8,300,000	8,300,000	7,641,063	8,214,218		85,782		85,782		8,300,000				545,476	11/01/2017
88233F-AJ-9	VISTRA OPERATIONS CO VISTRA OPERATIONS LLC TL B2 4.642% 08/04/23		09/29/2017	Redemption 100.0000		15,000	15,000	15,000	15,000						15,000				333	08/04/2023
88708L-AA-1	TIMBERLAKE FINANCIAL LLC TIMBR A A 144A 1.854% 06/30/36		11/28/2017	Paydown		2,640,300	2,640,300	2,118,079	2,261,616		378,684		378,684		2,640,300				18,794	06/30/2036
887315-BN-8	HISTORIC TW INC TWX 6 5/8 05/15/29 6.625% 05/15/29		12/22/2017	TENDER OFFER		18,228,750	15,000,000	16,144,475	15,874,013		(48,703)		(48,703)		15,825,310		2,403,440	2,403,440	1,845,885	05/15/2029
89613B-AC-1	TRICON AMERICAN HOMES TRICON AMERICAN HOMES 3.487% 11/17/33		08/28/2017	Various		3,290,615	3,250,000	3,249,869	3,249,785		(1,008)		(1,008)		3,248,777		41,839	41,839	83,107	11/17/2033
89613B-AD-9	TRICON AMERICAN HOMES TRICON AMERICAN HOMES 3.886% 11/17/33		08/28/2017	JP MORGAN SECURITIES		1,229,050	1,201,500	1,201,499	1,201,426		(381)		(381)		1,201,045		28,005	28,005	35,018	11/17/2033
89916#-AA-0	TULAROSA HOLDINGS LLC 6.480% 09/15/28		12/15/2017	Redemption 100.0000		50,389	50,389	50,389	50,389						50,389				1,786	09/15/2028
902494-AX-1	TYSON FOODS INC 3.950% 08/15/24		08/25/2017	DIRECT		4,239,436	4,000,000	4,329,360	4,312,923		(24,157)		(24,157)		4,288,765		(49,329)	(49,329)	162,389	08/15/2024
90270R-AJ-3	UBS-BARCLAYS COMM MTG TR UBSBB 2012-C4 C 4.362% 12/10/45		03/28/2017	JEFFRIES & CO.		4,892,969	5,000,000	5,124,853	5,079,762		(3,376)		(3,376)		5,076,386		(183,417)	(183,417)	72,419	12/10/2045
902753-AA-0	UIRC - GSA IV LLC 5.000% 12/05/34		12/06/2017	Redemption 100.0000		192,871	192,871	192,871	192,871						192,871				151,761	12/05/2034
903203-BQ-9	UPC FINANCING PARTNER UPC FINANCING PARTNERSHIP 4.487% 08/31/24		02/08/2017	Redemption 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				93,111	08/31/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
90347B-AG-3	AXALTA COATINGS SYSTEMS 4.135% 02/01/20		06/20/2017	Redemption 100.0000		1,438,380	1,438,380	1,431,488	1,433,201		5,179		5,179		1,438,380				23,910	02/01/2020
90349D-AJ-1	UBS-BARCLAYS COMMERCIAL MTG TR UBSBB 2012-C3 XA 1.890% 08/10/49		12/01/2017	Paydown				2,370,485	1,254,922		(1,254,922)		(1,254,922)						165,064	08/10/2049
907818-CW-6	UNION PACIFIC CORP UNP 5.65 05/01/17 5.650% 05/01/17		05/01/2017	Maturity		4,285,000	4,285,000	4,183,849	4,279,942		5,058		5,058		4,285,000				121,051	05/01/2017
907818-CZ-9	UNION PACIFIC CORP UNP 5 3/4 11/15/17 5.750% 11/15/17		11/15/2017	Maturity		3,735,000	3,735,000	3,674,120	3,727,535		7,465		7,465		3,735,000				214,763	11/15/2017
90919U-AB-0	UNISON GROUND LEASE FUND 2010-2 C 144A 6.392% 04/15/20		02/15/2017	Call 100.0000		7,500,000	7,500,000	7,500,000	7,500,000						7,500,000				946,428	04/15/2020
90983V-AA-1	MCGUIRE AIR FORCE BASE MCGAFB 5.611 09/15/51 5.611% 09/15/51		09/15/2017	Redemption 100.0000		350,595	350,595	331,883	333,443		17,152		17,152		350,595				14,754	09/15/2051
911684-AD-0	US CELLULAR CORP 6.700% 12/15/33		01/23/2017	ROBERT W. BAIRD		12,853,950	12,790,000	12,958,576	12,936,665		(334)		(334)		12,936,331		(82,381)	(82,381)	97,595	12/15/2033
918290-AB-3	VSE VOI MORTGAGE LLC VSTNA 2016-A B 2.740% 07/20/33		12/20/2017	Paydown		1,012,233	1,012,233	1,012,075	1,013,490		(1,256)		(1,256)		1,012,233				14,590	07/20/2033
920355-AE-4	VALSPAR CORP VAL 6.05 05/01/17 6.050% 05/01/17		05/01/2017	Maturity		9,000,000	9,000,000	9,009,900	9,000,638		(638)		(638)		9,000,000				272,250	05/01/2017
920355-AF-1	VALSPAR CORP VAL 7 1/4 06/15/19 7.250% 06/15/19		06/02/2017	Tax Free Exchange		2,996,594	3,000,000	2,987,220	2,995,952		642		642		2,996,594				212,646	06/15/2019
920355-AG-9	VALSPAR CORP VAL 4.2 01/15/22 4.200% 01/15/22		06/02/2017	Tax Free Exchange		11,368,301	11,250,000	11,473,173	11,378,909		(10,608)		(10,608)		11,368,301				427,313	01/15/2022
920355-AJ-3	VALSPAR CORP VAL 4.4 02/01/45 4.400% 02/01/45		06/02/2017	Tax Free Exchange		6,435,303	6,500,000	6,432,530	6,434,807		497		497		6,435,303				245,628	02/01/2045
920355-AK-0	VALSPAR CORP VAL 3.95 01/15/26 3.950% 01/15/26		06/02/2017	Tax Free Exchange		4,981,201	5,000,000	4,978,000	4,980,439		762		762		4,981,201				178,910	01/15/2026
92343V-DD-3	VERIZON COMMUNICATIONS VZ 2 5/8 08/15/26 2.625% 08/15/26		12/22/2017	BARCLAYS CAPITAL GROUP		9,353,400	10,000,000	9,974,500	9,975,371		2,253		2,253		9,977,624		(624,224)	(624,224)	368,958	08/15/2026
92532W-AA-1	VERSUM MATERIALS INC VERSUM MATRIALS INC 5.500% 09/30/24		09/12/2017	DIRECT		1,061,250	1,000,000	1,000,000	1,000,000						1,000,000		61,250	61,250	52,250	09/30/2024
92532Y-AB-5	VERSUM MATERIALS VERSUM MATERIALS TERM LOAN ASS 4.194% 09/30/23		10/20/2017	Redemption 100.0000		2,992,500	2,992,500	2,992,500	2,992,500						2,992,500				86,022	09/30/2023
92535V-AA-0	VERTICAL BRIDGE CC LLC VERTICAL BRIDGE CC LLC 5.193% 10/15/46		12/15/2017	Paydown		54,007	54,007	54,005	54,006		1		1		54,007				1,520	10/15/2046
92783#-AA-4	VIRGINIA INTERNATIONAL GATEWAY 3.930% 06/30/30		12/31/2017	Redemption 100.0000		52,550	52,550	52,550	52,550						52,550				1,511	06/30/2030
929227-2G-0	WASHINGTON MUTUAL PASS THRU CE WAMU 2003-S5 1A4 5.500% 06/25/33		12/01/2017	Paydown		286,060	286,060	239,217	252,576		33,483		33,483		286,060				8,534	06/25/2033
92922F-4D-7	WAMU MORTGAGE PASS THRU CTFS 2005-AR14 1A4 3.357% 12/25/35		12/01/2017	Paydown		157,905	157,905	144,877	151,115		6,790		6,790		157,905				2,464	12/25/2035
92930R-AF-9	WF-RBS COMMERCIAL MTG TRUST WFRBS 2012-C9 XA 1.962% 11/15/45		12/01/2017	Paydown				1,051,925	586,629		(586,629)		(586,629)						101,665	11/15/2045
92936T-AK-8	WF-RBS COMMERCIAL MTG TRUST WFRBS 2012-C7 E 4.825% 06/15/45		12/15/2017	SANDLER O'NEILL		8,068,800	10,086,000	10,134,052	10,106,637		(9,813)		(9,813)		10,096,824		(2,028,024)	(2,028,024)	518,020	06/15/2045
92936Y-AK-7	WF-RBS COMMERCIAL MTG TRUST WFRBS 2012-C8 XA 1.851% 08/15/45		12/01/2017	Paydown				3,500,334	2,083,129		(2,083,129)		(2,083,129)						236,705	08/15/2045
92937W-AA-2	WCP ISSUER LLC WCPTOW 3.819 08/15/20 3.819% 08/15/20		12/15/2017	Redemption 100.0000		480,789	480,789	480,789	480,789						480,789				67,051	08/15/2020
92937W-AC-8	WCP ISSUER LLC WCPTOW 4.557 08/15/20 4.557% 08/15/20		12/15/2017	Redemption 100.0000		90,000	90,000	90,000	90,000						90,000				4,152	08/15/2020
92938C-AG-2	WF-RBS COMM MORTGAGE TRUST WFRBS 2013-C15 XA 0.489% 08/15/46		09/01/2017	Paydown				93,862	55,051		(55,051)		(55,051)						5,327	08/15/2046
92959#-AA-2	WEC 2008B - DMB- 2 LLC /CVS #8292 7.750% 01/15/23		12/15/2017	Redemption 100.0000		148,956	148,956	149,373	149,137		(181)		(181)		148,956				6,402	01/15/2023
92959*-AA-6	WEC 2008B - DMB- 2 LLC /CVS #8296 7.750% 01/15/23		12/15/2017	Redemption 100.0000		146,208	146,208	146,617	146,386		(178)		(178)		146,208				6,208	01/15/2023
92961#-AA-8	WEC 2008B - DMB- 2 LLC /CVS #6086 7.750% 01/15/23		12/15/2017	Redemption 100.0000		171,000	171,000	171,479	171,172		(171)		(171)		171,000				7,353	01/15/2023

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
92978T-AH-4	WACHOVIA BANK COMM MTGE TRST WACHOVIA BANK COMM MTGE TRST 5.591% 04/15/47		05/01/2017	Paydown		3,000,000	3,000,000	3,042,093	3,041,817		(41,817)		(41,817)		3,000,000				54,928	04/15/2047
000000-00-0	CAVIUM INC CAVIUM INC TERM LN B 4.436% 08/16/22		03/22/2017	Redemption 100.0000		2,990,114	2,990,114	2,990,114	2,990,114						2,990,114				27,645	08/16/2022
931427-AM-0	WALGREENS BOOTS ALLIANCE WALGREENS BOOTS ALLIANCE INC 1.750% 05/30/18		02/14/2017	DIRECT		3,003,771	3,000,000	3,013,200	3,011,460		(961)		(961)		3,010,499		(6,728)	(6,728)	10,792	05/30/2018
933634-AJ-6	WAMU MORTGAGE PASS THRU CERT 2007-HY3 4A1 3.313% 03/25/37		12/01/2017	Paydown		189,639	193,150	148,093	156,795		32,843		32,843		189,639				3,355	03/25/2037
933635-AA-2	WAMU MORTGAGE PASS THRU CERT 2007-OA2 1A 1.763% 03/25/47		12/01/2017	Paydown		268,885	331,426	159,678	159,208		109,677		109,677		268,885				2,278	03/25/2047
93363C-AB-5	WAMU MTGE PASS THRU CERT WAMU 2006-AR7 2A 2.043% 07/25/46		12/01/2017	Paydown		256,419	298,573	251,175	251,700		4,719		4,719		256,419				2,513	07/25/2046
939336-T2-9	WASHINGTON MUTUAL MSC MORT WAMMS 2004-RA3 2A 6.288% 08/25/38		12/01/2017	Paydown		514,358	514,358	481,246	488,391		25,967		25,967		514,358				18,822	08/25/2038
93934F-BC-5	WASHINGTON MUTUAL MTG SEC CORP WMALT 2005-7 1A1 5.500% 09/25/35		12/01/2017	Paydown		1,093,953	1,244,900	1,126,502	1,096,526		(2,573)		(2,573)		1,093,953				34,011	09/25/2035
946848-AA-2	WELLS DAIRY COMPANY 6.420% 01/18/27		12/31/2017	Redemption 100.0000		481,157	481,157	481,157	481,157						481,157				16,895	01/18/2027
94973V-AR-8	ANTHEM INC ANTM 7 02/15/19 7.000% 02/15/19		12/14/2017	Call 100.0000		1,000,000	1,000,000	998,400	999,573		184		184		999,757		243	243	147,618	02/15/2019
949757-AD-0	WELLS FARGO MTG BK SEC WFMBS 2004-6 A4 5.500% 06/25/34		12/01/2017	Paydown		137,965	137,965	121,410	126,181		11,784		11,784		137,965				4,069	06/25/2034
94981S-AE-4	WELLS FARGO MTG BK SEC WFMBS 2005-16 A2 5.000% 01/25/36		12/01/2017	Paydown		107,154	107,154	93,224	96,156		10,999		10,999		107,154				2,478	01/25/2036
94982S-AD-5	WELLS FARGO MTG BK SEC WFMBS 2005-17 1A1 5.500% 01/25/36		12/01/2017	Paydown		1,559,241	1,675,698	1,456,469	1,500,088		59,153		59,153		1,559,241				37,057	01/25/2036
949837-AS-7	WELLS FARGO MTG BK SEC WFMBS 2007-10 1A17 6.000% 07/25/37		12/01/2017	Paydown		727,297	786,580	684,212	728,403		(1,106)		(1,106)		727,297				23,390	07/25/2037
949837-BG-2	WELLS FARGO MTG BK SEC WFMBS 2007-10 1A31 6.250% 07/25/37		12/01/2017	Paydown		1,454,413	1,572,962	1,425,064	1,500,380		(45,967)		(45,967)		1,454,413				48,723	07/25/2037
94983S-AS-1	WELLS FARGO MTG BK SEC WFMBS 2006-8 A15 6.000% 07/25/36		12/01/2017	Paydown		1,382,103	1,488,742	1,338,029	1,377,541		4,563		4,563		1,382,103				45,443	07/25/2036
94984F-AH-2	WELLS FARGO MTG BK SEC WFMBS 2006-11 A8 6.000% 09/25/36		12/01/2017	Paydown		961,415	1,092,448	972,817	1,018,796		(57,382)		(57,382)		961,415				29,801	09/25/2036
94984R-AA-1	WELLS FARGO MTG BK SEC WFMBS 2006-15 A1 6.000% 11/25/36		12/01/2017	Paydown		208,162	224,668	207,087	214,803		(6,641)		(6,641)		208,162				6,696	11/25/2036
94985J-BQ-2	WELLS FARGO MTG BK SEC WFMBS 2007-7 A39 6.000% 06/25/37		12/01/2017	Paydown		2,070,566	2,238,082	1,986,190	2,109,865		(39,299)		(39,299)		2,070,566				64,793	06/25/2037
94985R-AH-5	WELLS FARGO MTG BK SEC WFMBS 2007-4 A8 6.000% 04/25/37		12/01/2017	Paydown		2,521,313	2,741,464	2,467,068	2,614,382		(93,069)		(93,069)		2,521,313				88,058	04/25/2037
94985W-DV-0	WELLS FARGO MTG BK SEC WFMBS 2007-11 A92 6.000% 08/25/37		12/01/2017	Paydown		1,353,220	1,522,976	1,395,912	1,439,661		(86,440)		(86,440)		1,353,220				47,647	08/25/2037
94986A-BK-3	WELLS FARGO MTG BK SEC WFMBS 2007-8 2A10 6.000% 07/25/37		12/01/2017	Paydown		2,009,212	2,261,861	2,047,308	2,149,074		(139,862)		(139,862)		2,009,212				72,089	07/25/2037
94986F-AF-4	WELLS FARGO MTG BK SEC WFMBS 2007-12 A6 5.500% 09/25/37		12/01/2017	Paydown		6,136,566	6,136,542	5,464,878	5,751,568		384,997		384,997		6,136,566				175,410	09/25/2037
95000J-AX-6	WELLS FARGO COMM MTGE TRUST WFCM 2016-LC25 AS 3.968% 12/15/59		11/01/2017	Paydown		2,459					2,459		2,459		2,459				156	12/15/2059
95058X-AC-2	WENDYS FUNDING WENDYS FUNDING LLC 4.497% 06/15/45		12/15/2017	Paydown		7,813	7,813	7,820	7,844		(32)		(32)		7,813				352	06/15/2045
95810D-AF-8	WESTERN DIGITAL CORP WESTERN DIGITAL CORP TL B1 5.130% 04/29/23		03/20/2017	DIRECT		3,924,731	3,924,731	3,924,731	3,924,731						3,924,731				36,502	04/29/2023
960386-AJ-9	WABTEC WAB 3.45 11/15/26 3.450% 11/15/26		08/31/2017	Tax Free Exchange		10,031,750	10,000,000	10,034,060	10,033,589		(1,839)		(1,839)		10,031,750				285,583	11/15/2026
960413-AH-5	WESTLAKE CHEMICAL CORP WESTLAKE CHEMICAL CORP 3.600% 08/15/26		04/26/2017	Tax Free Exchange		17,947,886	18,000,000	17,944,500	17,946,353		1,533		1,533		17,947,886				460,800	08/15/2026
96928*-FV-4	WILLIAM BLAIR & COMPANY CTL 4.090% 10/15/44		12/15/2017	Redemption 100.0000		294,577	294,577	294,577	294,577						294,577				6,567	10/15/2044

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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
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
970648-AD-3	WILLIS NORTH AMERICA INC 6.200% 03/28/17		03/28/2017	Maturity		10,000,000	10,000,000	10,048,500	10,001,583		(1,583)		(1,583)		10,000,000				310,000	03/28/2017
984121-BQ-5	XEROX CORPORATION 6.750% 02/01/17		02/01/2017	Maturity		7,250,000	7,250,000	7,570,885	7,254,400		(4,400)		(4,400)		7,250,000				244,688	02/01/2017
98420E-AC-9	XLIT LTD XLIT LTD 4.450% 03/31/25		09/11/2017	BARCLAYS CAPITAL GROUP		75,694	73,000	71,814	71,910		77		77		71,987		3,707	3,707	3,095	03/31/2025
98919M-AD-7	ZAYO GROUP ZAYO GROUP TERM LN B 4.147% 05/06/21		01/24/2017	Redemption 100.0000		2,000,000	2,000,000	1,994,167	1,994,569		5,431		5,431		2,000,000				4,167	05/06/2021
98920U-AG-9	ZEBRA TECHNOLOGIES CORP ZEBRA TECHNOLOGIES CORP 4.630% 10/27/21		07/27/2017	Redemption 100.0000		4,309,946	4,309,946	4,309,946	4,309,946						4,309,946				91,828	10/27/2021
BANODS-6G-5	ARPAD SOLAR BORROWER LLC ARPAD SOLAR BORROWER LLC 5.250% 07/15/34		10/16/2017	Redemption 100.0000		299,307	299,307	299,307	299,307						299,307				572,451	07/15/2034
C9413P-AP-8	VALEANT PHARMACEUTICALS 5.142% 08/05/20		03/27/2017	DIRECT		1,762,583	1,762,583	1,734,671	1,747,036		903		903		1,747,938		14,644	14,644	23,977	08/05/2020
C9413P-AP-8	VALEANT PHARMACEUTICALS 5.142% 08/05/20		03/22/2017	Redemption 100.0000		675,798	675,798	665,097	669,837		5,961		5,961		675,798				10,669	08/05/2020
G2967L-AG-8	AVAGO TECHNOLIOGIES AVAGO TECH TERM LN B3 4.385% 02/01/23		01/19/2017	Redemption 100.0000		6,203,697	6,203,697	6,203,697	6,203,697						6,203,697				23,018	02/01/2023
009088-AA-3	AIR CANADA ACACN 3 3/4 12/15/27 3.750% 06/15/29	A	12/15/2017	Redemption 100.0000		482,213	482,213	482,213	482,213						482,213				13,562	06/15/2029
009088-AB-1	AIR CANADA ACACN 4 1/8 12/15/27 4.125% 06/15/29	A	12/15/2017	Redemption 100.0000		578,655	578,655	581,488	581,319		(2,664)		(2,664)		578,655				17,902	06/15/2029
009090-AA-9	AIR CANADA 2015-1A PTT ACACN 3.6 03/15/27 3.600% 09/15/27	A	09/15/2017	Redemption 100.0000		482,491	482,491	482,491	482,491						482,491				13,027	09/15/2027
46294*-AB-4	IRON ORE COMPANY OF CANADA 6.600% 10/31/17	A	10/31/2017	Redemption 100.0000		3,200,000	3,200,000	3,200,000	3,200,000						3,200,000				193,600	10/31/2017
56501R-AD-8	MANULIFE FINANCIAL CORP MFCCN 5 3/8 03/04/46 5.375% 03/04/46	A	12/28/2017	DIRECT		1,251,352	1,000,000	996,450	996,491		51		51		996,542		254,810	254,810	70,771	03/04/2046
891160-MJ-9	TORONTO DOMINION BANK TORONTO DOMINION BANK 3.625% 09/15/31	A	12/28/2017	DIRECT		2,993,619	3,000,000	2,994,750	2,994,828		270		270		2,995,098		(1,479)	(1,479)	139,865	09/15/2031
895945-D#-7	TRICAN WELL SERVICES TRICAN WELL SERVICES 8.900% 04/28/21	A	09/15/2017	Redemption 100.0000		591,679	591,679	591,679	591,679						591,679				14,192	04/28/2021
000000-00-0	TELESAT CANADA TLESAT CA-USD TL B ASSIGN 5.163% 11/10/23	A	02/06/2017	DIRECT		4,374,261	4,374,261	4,374,261	4,374,261						4,374,261				42,066	11/10/2023
000000-00-0	TELESAT CANADA TLESAT CA-USD TL B ASSIGN 5.163% 11/10/23	A	01/04/2017	Redemption 100.0000		10,963	10,963	10,963	10,963						10,963				59	11/10/2023
98462Y-AA-8	YAMANA GOLD INC YRICN 4.95 07/15/24 4.950% 07/15/24	A	06/28/2017	Various		3,013,259	3,000,000	3,020,790	3,016,647		(791)		(791)		3,015,856		(2,597)	(2,597)	131,828	07/15/2024
C0102M-AF-2	AIR CANADA AIR CANADA 2016 TL B 4.436% 09/23/23	A	06/02/2017	Redemption 100.0000		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				72,586	09/23/2023
C7052B-AD-6	GFL ENVIRONMENTAL GFL ENVIRONMENTAL TL B ASSIGN 4.444% 09/27/23	A	12/29/2017	Redemption 100.0000		25,581	25,581	25,581	25,581						25,581				101,367	09/27/2023
C9413P-AR-4	VALEANT PHARMACEUTICALS 5.444% 12/31/23		03/27/2017	DIRECT		437,584	437,584	437,584	437,584						437,584				5,952	12/31/2023
C9413P-AR-4	VALEANT PHARMACEUTICALS 5.444% 12/31/23		03/22/2017	Redemption 100.0000		167,776	167,776	167,776	167,776						167,776				2,649	12/31/2023
C9413P-AU-7	VALEANT PHARMACEUTICALS 4.586% 03/13/22		12/28/2017	Redemption 100.0000		1,350,177	1,350,177	1,349,460	1,349,507		671		671		1,350,177				83,571	03/13/2022
000000-00-0	SAFESTORE PLC SERIES A SENIOR SECURED NOTES 5.520% 05/09/19	D	05/31/2017	Call 100.0000		8,638,509	8,638,509	8,638,509	8,638,509						8,638,509				881,437	05/09/2019
000000-00-0	GREAT PORTLAND ESTATES PLC SERIES A SENIOR NOTES 4.200% 05/30/19	D	05/10/2017	Redemption 100.0000		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				526,888	05/30/2019
000000-00-0	BRITISH TRANSCO INTERNATIONAL 0.000% 11/04/21	D	03/10/2017	Call 100.0000		8,720,000	8,720,000	3,916,239	6,348,563		80,270		80,270		6,428,833		2,291,167	2,291,167	(949,774)	11/04/2021
000000-00-0	TRITON CONTAINER INTL LIMITED SR SECURED SERIES 2012-A-1 4.280% 10/31/22	D	10/31/2017	Redemption 100.0000		714,286	714,286	714,286	714,286						714,286				30,929	10/31/2022
000000-00-0	SGSP AUSTRALIA ASSETS SGSPAA 3.3 04/09/23 3.300% 04/09/23	D	12/13/2017	DEUTSCHE BANK		22,671,000	22,500,000	22,333,160	22,388,210		15,528		15,528		22,403,737		267,263	267,263	878,625	04/09/2023
000000-00-0	SAFESTORE PLC SERIES B SENIOR SECURED NOTES 3.226% 05/09/24	D	05/31/2017	Call 100.0000		4,319,255	4,319,255	4,319,255	4,319,255						4,319,255				1,177,294	05/09/2024
000000-00-0	PHILIPS ELECTRONICS/CALITTUM HTCE I C V 4.130% 04/01/27	D	10/01/2017	Redemption 100.0000		587,748	587,748	587,748	587,748						587,748				15,249	04/01/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
000000-00-0	SBM BALEIA AZUL S A R L SENIOR SECURED NOTES 5.500% 09/15/27	D	12/15/2017	Redemption 100.0000		918,400	918,400	918,400	918,400						918,400				32,054	09/15/2027
000000-00-0	SIEMENS FINANCIERINGSMAT SIEGR 3 1/2 03/20/28 3.500% 03/20/28	D	12/14/2017	DEUTSCHE BANK		24,875,000	25,000,000	25,812,500	25,647,164		(46,947)		(46,947)		25,600,217		(725,217)	(725,217)	1,088,889	03/20/2028
000000-00-0	ROTOR ENGINES SECURITIZATION 2011-1A 5.750% 06/15/46	C	12/15/2017	Redemption 100.0000		1,942,172	1,942,172	1,942,172	1,942,172						1,942,172				90,812	06/15/2046
00191C-AA-0	ARES CLO LTD 2013-2A E 144A 6.230% 07/28/25	D	06/22/2017	Call 100.0000		2,800,000	2,800,000	2,471,196	2,556,119		243,881		243,881		2,800,000				108,035	07/28/2025
04941F-AA-8	ATLAS SENIOR LOAN FUND LTD ATCLO 2012-2A E 144A 6.327% 01/30/24	D	05/22/2017	CITIGROUP GLOBAL MARKETS		2,886,500	2,875,000	2,526,406	2,818,673		4,216		4,216		2,822,889		63,611	63,611	97,675	01/30/2024
05580H-AB-5	BNPP 2014 BNPIP 2014-2A B 3.531% 10/30/25	D	07/31/2017	Call 100.0000		1,500,000	1,500,000	1,492,500	1,492,887		7,113		7,113		1,500,000				36,195	10/30/2025
05616N-AE-4	BABSN 2015-2A0B2 BABSN 2015-2A B2 3.940% 07/20/27	D	10/20/2017	Call 100.0000		17,250,000	17,250,000	17,250,000	17,250,000						17,250,000				679,650	07/20/2027
08179X-AJ-4	BENEFIT STREET PARTNERS CLO BSP 2013-IIA C 144A 4.853% 07/15/24	D	06/29/2017	Call 100.0000		4,100,000	4,100,000	3,953,630	4,152,852		(52,852)		(52,852)		4,100,000				130,985	07/15/2024
08180C-AA-6	BENEFIT STREET PARTNERS CLO BSP 2013-IIA D 144A 5.853% 07/15/24	D	06/29/2017	Call 100.0000		3,000,000	3,000,000	2,698,500	2,900,471		99,529		99,529		3,000,000				117,093	07/15/2024
10010Y-AA-0	TURKISH AIRLN 15-1 A PTT THYAO 4.2 03/15/27 4.200% 03/15/27	D	09/15/2017	Redemption 100.0000		1,636,340	1,636,340	1,636,340	1,636,340						1,636,340				(116,298)	03/15/2027
11042A-AA-2	BRITISH AIRWAYS PLC IAGLN 4 5/8 06/20/24 4.625% 06/20/24	D	12/20/2017	Redemption 100.0000		1,809,029	1,809,029	1,809,029	1,809,029						1,809,029				52,946	06/20/2024
12479L-AA-8	CAL FUNDING II LTD CAI 2012-1A A 3.470% 10/25/27	D	12/25/2017	Paydown		500,000	500,000	499,892	499,934		66		66		500,000				9,398	10/25/2027
12479L-AC-4	CAL FUNDING II LTD CAI 2013-1A A 3.350% 03/27/28	D	12/27/2017	Paydown		1,400,000	1,400,000	1,399,905	1,400,107		(107)		(107)		1,400,000				25,404	03/27/2028
12549B-AJ-7	CIFC FUNDING LTD CIFC 2013-2A B1L 144A 4.904% 04/21/25	D	10/18/2017	Call 100.0000		5,000,000	5,000,000	4,869,837	5,143,146		(143,146)		(143,146)		5,000,000				237,854	04/21/2025
15137J-AD-4	CECLO 2015-23A B CECLO 2015-23A B 4.207% 04/17/26	D	06/15/2017	Call 100.0000		24,250,000	24,250,000	24,005,075	24,049,226		12,793		12,793		24,062,019		187,981	187,981	625,275	04/17/2026
20369F-AA-7	COMMUNITY FUNDING CLO COMMUNITY FUNDING CLO 5.750% 11/01/27	D	10/27/2017	DIRECT		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				172,500	11/01/2027
225433-AM-3	CREDIT SUISSE GRP FUND LTD CREDIT SUISSE GRO FUND LTD 3.450% 04/16/21	D	03/15/2017	DIRECT		2,013,322	2,000,000	2,004,113	2,004,051		(153)		(153)		2,003,898		9,424	9,424	27,792	04/16/2021
24713G-AA-0	DELPHI AUTOMOTIVE PLC DELPHI AUTOMOTIVE PLC 3.150% 11/19/20	D	01/11/2017	JP MORGAN SECURITIES		15,279,150	15,000,000	14,967,600	14,974,401		277		277		14,974,678		304,472	304,472	76,125	11/19/2020
251525-AM-3	DEUTSCHE BANK 4.296% 05/24/28	D	11/15/2017	HSBC SECURITIES, INC		4,331,054	4,400,000	4,278,472	4,294,903		6,033		6,033		4,300,936		30,118	30,118	178,165	05/24/2028
26827E-AE-5	ECAF LTD ECAF LTD 2015 5.802% 06/15/40	D	12/15/2017	Paydown		210,371	210,371	207,215	207,241		3,130		3,130		210,371				6,119	06/15/2040
26828A-AG-7	ECP CLO LTD 2012-3A C 144A MIX-CORP LOANS 4.485% 05/03/23	D	08/03/2017	Call 100.0000		3,000,000	3,000,000	2,507,280	2,817,801		182,199		182,199		3,000,000				93,940	05/03/2023
26828C-AG-3	ECP CLO LTD 2012-4A C 144A MIX-CORP LOANS 4.713% 06/19/24	D	08/10/2017	Call 100.0000		5,400,000	5,400,000	4,314,060	4,998,412		401,588		401,588		5,400,000				147,975	06/19/2024
27830K-AE-4	EATON EATON 2015-1A C 4.263% 10/20/26	D	12/21/2017	Call 100.0000		27,350,000	27,350,000	27,162,218	27,174,881		25,158		25,158		27,200,039		149,961	149,961	1,107,475	10/20/2026
27830K-AN-4	EATON EATON 2015-1A B2 4.001% 10/20/26	D	12/21/2017	Call 100.0000		5,250,000	5,250,000	5,249,563	5,249,960		(14)		(14)		5,249,946		54	54	246,228	10/20/2026
29268B-AE-1	ENEL FINANCE INTL NV ENELIM 5 1/8 10/07/19 5.125% 10/07/19	D	08/02/2017	Call 100.0000		13,684,000	13,684,000	13,058,983	13,463,191		43,941		43,941		13,507,132		176,868	176,868	1,571,697	10/07/2019
29358Q-AA-7	ENSCO PLC 4.700% 03/15/21	C	01/09/2017	TENDER OFFER		9,864,415	10,169,500	9,974,661	10,075,871		445		445		10,076,315		(211,900)	(211,900)	302,712	03/15/2021
29358Q-AA-7	ENSCO PLC 4.700% 03/15/21	C	01/09/2017	Tax Free Exchange		10,503,631	10,169,500	10,782,251	10,505,283		(1,652)		(1,652)		10,503,631					03/15/2021
317579-AA-8	FINANCIAL INSTITUTION NOTE FINANCIAL INSTITUTION NOTE SEC 5.000% 07/30/26	D	10/30/2017	Paydown		319,620	319,620	319,620	319,620						319,620				15,981	07/30/2026
38137F-AG-7	GOLDENTREE LOAN OPP XI LTD GLD11 2015-11A CR 3.954% 04/18/27	D	12/29/2017	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				208,221	04/18/2027
38173F-AE-7	GOLUB CAPITAL PARTNERS CLO LTD 2012-11A C 144A MIX-CORP LOANS 6.454% 05/23/22	D	02/23/2017	Redemption 100.0000		16,000,000	16,000,000	14,502,080	15,686,605		313,395		313,395		16,000,000				242,055	05/23/2022
38173H-AG-8	GOLUB CAPITAL PARTNERS CLO LTD 2012-14A D 144A MIX-CORP LOANS 6.167% 01/22/24	D	08/17/2017	Redemption 100.0000		16,500,000	16,500,000	15,504,390	16,555,142		(55,142)		(55,142)		16,500,000				796,139	01/22/2024
40428O-AU-3	HSBC HOLDINGS PLC HSBC HOLDINGS PLC 4.250% 08/18/25	D	09/12/2017	DIRECT		4,185,600	4,000,000	4,012,640	4,012,050		(821)		(821)		4,011,230		174,370	174,370	181,333	08/18/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
404280-BB-4	HSBC HOLDINGS PLC HSBC HOLDINGS PLC 3.900% 05/25/26	D	12/28/2017	DIRECT		1,036,962	1,000,000	996,470	996,645		300		300		996,945		40,017	40,017	42,575	05/25/2026
43132Q-AC-7	HILDENE CLO LTD HILDENE CLO LTD 3.563% 07/19/26	D	04/19/2017	Call 100.0000		2,075,000	2,075,000	2,069,813	2,070,087		4,913		4,913		2,075,000				33,049	07/19/2026
46603B-AB-5	IVY HILL MIDDLE MARKET CREDIT IVY HILL MID MKT CREDIT FUND 5.545% 10/18/25	D	12/07/2017	Paydown		1,400,000	1,400,000	1,389,500	1,389,909		10,091		10,091		1,400,000				57,674	10/18/2025
46617R-AG-3	JFIN REVOLVER CLO LTD JFIN REVOLVER CLO LTD 4.196% 02/20/22	D	06/05/2017	DIRECT		2,500,000	2,500,000	2,425,000	2,428,439		23,791		23,791		2,452,230		47,770	47,770	50,968	02/20/2022
46638U-AR-7	JP MORGAN CHASE COMM MTG SE JPMCC 2012-C8 CLASS D 144a 4.660% 10/15/45	C	01/26/2017	SANDLER O'NEILL		4,825,000	5,000,000	5,189,063	5,138,355		(2,139)		(2,139)		5,136,216		(311,216)	(311,216)	38,833	10/15/2045
47206V-AE-4	JAY PARK CLO LTD JPARK 2016-1A B 3.763% 10/20/27	D	04/27/2017	BANK OF AMERICA		3,505,250	3,500,000	3,500,000	3,500,000						3,500,000		5,250	5,250	69,047	10/20/2027
48249H-AG-7	KKR FINANCIAL CLO LTD KKR 2012-1A C 144A 6.088% 12/15/24	D	09/15/2017	Redemption 100.0000		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				106,831	12/15/2024
500472-AB-1	KONINKLIJKE PHILIPS NV 5.750% 03/11/18	D	01/19/2017	Call 100.0000		5,000,000	5,000,000	4,777,300	4,963,077		1,485		1,485		4,964,562		35,438	35,438	357,921	03/11/2018
51507Y-AB-2	LANDMARK CDO 2006-8A B 144A MIX-CORP LOANS 1.717% 10/19/20	D	01/19/2017	Call 100.0000		12,500,000	12,500,000	10,062,250	12,457,076		42,924		42,924		12,500,000				39,535	10/19/2020
55312Y-AG-7	ML CFC COMM MTGE TRUST ML CFC COMM MTGE TRST 5.419% 08/12/48	D	02/01/2017	Paydown		1,732,573	1,732,573	1,748,295	1,748,183		(15,609)		(15,609)		1,732,573				9,629	08/12/2048
55819B-AJ-9	MDPK 2015-18A B2 MDPK 2015-18A B2 3.905% 10/21/26	D	10/23/2017	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				195,250	10/21/2026
55819T-AE-1	MADISON PARK FUNDING LTD MDPK 2016-20A B2 3.720% 04/27/27	D	06/01/2017	CITIGROUP GLOBAL MARKETS		9,396,679	9,350,000	9,350,000	9,350,000						9,350,000		46,679	46,679	211,384	04/27/2027
57069P-AC-6	MARKS & SPENCER PLC MARSPE 6 1/4 12/01/17 6.250% 12/01/17	D	12/01/2017	Maturity		15,000,000	15,000,000	16,320,600	15,236,501		(236,501)		(236,501)		15,000,000				937,500	12/01/2017
628788-AA-9	NORWEGIAN AIR 16-1 A PTT NASNO 4 7/8 05/10/28 4.875% 05/10/28	D	11/10/2017	Redemption 100.0000		372,630	372,630	372,630	372,630						372,630				12,961	05/10/2028
62983P-AB-1	NAKILAT INC QGTS 6.267 12/31/33 6.267% 12/31/33	D	12/31/2017	Redemption 100.0000		145,820	145,820	114,469	110,114		35,706		35,706		145,820				6,889	12/31/2033
66934#-AA-6	LARVIKSFJORDEN LTD NORWEGIAN AIR 4.750% 01/22/28	D	07/22/2017	Redemption 100.0000		1,297,665	1,297,665	1,297,665	1,297,665						1,297,665				44,396	01/22/2028
67106B-AJ-6	OCP CLO LTD OCP CLO LTD 5.013% 07/17/26	D	10/17/2017	Paydown		2,000,000	2,000,000	1,732,500	1,749,244		250,756		250,756		2,000,000				96,147	07/17/2026
705011-AA-2	PEARSON FUNDING FOUR PLC PSON 3 3/4 05/08/22 3.750% 05/08/22	D	08/15/2017	TENDER OFFER		32,982,125	31,790,000	33,621,837	32,882,342		(118,126)		(118,126)		32,764,216		217,909	217,909	917,274	05/08/2022
709629-AJ-8	PENTAIR FINANCE SA PNR 5 05/15/21 5.000% 05/15/21	D	05/26/2017	TENDER OFFER		16,438,950	15,000,000	15,000,000	15,000,000						15,000,000		1,438,950	1,438,950	397,917	05/15/2021
709629-AL-3	PENTAIR FINANCE SA PNR 3.15 09/15/22 3.150% 09/15/22	D	05/26/2017	TENDER OFFER		5,130,600	5,000,000	4,976,021	4,984,651		994		994		4,985,646		144,954	144,954	109,813	09/15/2022
714294-AD-7	PERRIGO CO PLC PRGO 4 11/15/23 4.000% 11/15/23	C	06/15/2017	TENDER OFFER		7,523,740	7,000,000	6,973,060	6,978,983		1,221		1,221		6,980,204		543,536	543,536	163,333	11/15/2023
75405T-AA-7	RAS LAFFAN LNG II RASGAS 5.298 09/30/20 5.298% 09/30/20	D	09/30/2017	Redemption 100.0000		507,500	507,500	484,663	499,260		8,240		8,240		507,500				20,225	09/30/2020
780097-BA-8	ROYAL BK SCOTLAND ROYAL BANK OF SCOTLAND GRP 4.800% 04/05/26	D	10/05/2017	GOLDMAN SACHS & CO.		1,062,410	1,000,000	998,190	998,296		115		115		998,412		63,998	63,998	48,667	04/05/2026
822582-BQ-4	SHELL INTERNATIONAL FIN SHELL INTL FIN 4.000% 05/10/46	D	12/28/2017	DIRECT		3,199,855	3,000,000	2,945,940	2,946,540		960		960		2,947,500		252,356	252,356	136,000	05/10/2046
822582-BT-8	SHELL INTERNATIONAL FIN SHELL INTERNATIONAL FINANCE 2.875% 05/10/26	D	12/28/2017	DIRECT		4,998,780	5,000,000	4,983,600	4,984,517		1,454		1,454		4,985,971		12,810	12,810	162,917	05/10/2026
82321U-AA-1	SHENTON AIRCRAFT INVESTMENT SHENTON AIRCRAFT INV LTD 4.750% 10/15/42	D	12/15/2017	Paydown		1,043,278	1,043,278	1,033,263	1,033,607		9,672		9,672		1,043,278				30,711	10/15/2042
83105R-AD-2	SLATER MILL LOAN FUND LP 2012-1A C 144A CORP LOANS 5.222% 08/17/22	D	02/17/2017	Call 100.0000		19,000,000	19,000,000	18,507,596	18,804,314		9,703		9,703		18,814,017		185,983	185,983	228,513	08/17/2022
853250-AB-4	STANDARD CHARTERED BANK STANLN 6.4 09/26/17 6.400% 09/26/17	D	09/26/2017	Maturity		13,085,000	13,085,000	13,022,520	13,077,615		7,385		7,385		13,085,000				837,440	09/26/2017
85771P-AC-6	STATOIL ASA STLNO 5.1 08/17/40 5.100% 08/17/40	D	12/28/2017	DIRECT		2,414,410	2,000,000	2,009,980	2,009,840		(222)		(222)		2,009,618		404,792	404,792	139,117	08/17/2040
87154E-AD-2	Symphony CLO LTD 4.210% 10/17/23	D	03/13/2017	Call 100.0000		4,000,000	4,000,000	3,887,600	3,915,033		84,967		84,967		4,000,000				68,296	10/17/2023

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
87155M-AE-1	SYMPHONY CLO LTD 2007-5A B 144A MIX-CORP LOANS 3.959% 01/15/24	D	11/28/2017	DIRECT		4,876,818	4,870,000	3,958,580	4,617,668		(28,005)		(28,005)		4,589,663		287,155	287,155	201,561	01/15/2024
87157V-AD-1	SYMPHONY CLO LTD SYMP 2013-11A C 4.503% 01/17/25	D	06/27/2017	Call 100.0000		10,000,000	10,000,000	9,935,690	9,969,332		4,018		4,018		9,973,350		26,650	26,650	292,290	01/17/2025
87159Q-AQ-1	SYMPHONY CLO LTD 144 A 14A C2 5.272% 07/14/26	D	01/17/2017	Call 100.0000		3,000,000	3,000,000	2,970,900	2,987,084		12,916		12,916		3,000,000				39,540	07/14/2026
87244D-AG-9	WIND RIVER CLO LTD 2013-1A C 144A 4.638% 04/20/25	D	07/20/2017	Call 100.0000		5,000,000	5,000,000	4,615,300	4,730,589		269,411		269,411		5,000,000				167,667	04/20/2025
87244F-AA-7	WIND RIVER CLO LTD WINDR 2013-1A D 144A 5.965% 04/20/25	D	07/20/2017	Call 100.0000		7,400,000	7,400,000	6,611,210	6,839,947		560,053		560,053		7,400,000				315,486	04/20/2025
87427T-A@-7	TALK TALK TELECOM GROUP PLC 4.700% 07/17/24	D	08/10/2017	TENDER OFFER		15,240,000	15,000,000	15,000,000	15,000,000						15,000,000		240,000	240,000	750,042	07/17/2024
881575-AC-8	TESCO PLC TSCOLN 6.15 11/15/37 6.150% 11/15/37	D	07/06/2017	TENDER OFFER		10,499,874	9,857,000	10,143,812	10,109,045		(3,266)		(3,266)		10,105,779		394,095	394,095	388,982	11/15/2037
88314R-AA-4	TEXTAINER MARINE CONTAINERS TMCL 2013-1A A 144A 3.900% 09/20/38	D	04/20/2017	Call 100.0000		13,000,000	13,000,000	12,933,379	12,953,218		2,300		2,300		12,955,518		44,482	44,482	169,000	09/20/2038
88314R-AA-4	TEXTAINER MARINE CONTAINERS TMCL 2013-1A A 144A 3.900% 09/20/38	D	03/20/2017	Paydown		500,000	500,000	497,438	498,201		1,799		1,799		500,000				3,250	09/20/2038
90138E-AA-3	XXIII CAPITAL FINANCE 2016-1 CLASS A 3.500% 06/30/21	D	11/16/2017	Paydown		2,767,993	2,767,993	2,767,993	2,767,993						2,767,993				85,017	06/30/2021
92914R-AJ-1	VOYA 2014-4A VOYA 2014-4A A2B 4.370% 10/14/26	D	07/14/2017	Call 100.0000		6,500,000	6,500,000	6,500,000	6,500,000						6,500,000				213,038	10/14/2026
G6298G-AF-2	MOUNTAIN VIEW FUNDING CLO 2006-2X C REG. S MIX-CORP LOAN 2.057% 01/12/21	D	04/12/2017	Call 100.0000		5,100,000	5,100,000	3,659,250	4,758,378		341,622		341,622		5,100,000				42,416	01/12/2021
G8967#-AF-0	TRITON CONTAINER INTL LIMITED SERIES 2008 A-2 7.660% 09/30/18	C	09/30/2017	Redemption 100.0000		1,428,571	1,428,571	1,428,571	1,428,571						1,428,571				110,143	09/30/2018
L29678-AF-3	ENDO LUXEMBOURG ENDO LUXEMBOURG FIN CO TERM LN 4.686% 09/25/22	D	04/27/2017	Redemption 100.0000		4,004,103	4,004,103	3,983,816	3,985,040		19,063		19,063		4,004,103				50,570	09/25/2022
L8030P-AD-0	SAMSONITE INTL SAMSONITE INTL SA 4.609% 04/12/23	D	02/07/2017	Redemption 100.0000		498,750	498,750	498,750	498,750						498,750				1,894	04/12/2023
L9339L-AB-9	TRINSEO MATERIALS OPERATING 3.250% 11/05/21	C	09/13/2017	DIRECT		389,404	389,404	388,430	388,653		102		102		388,755		649	649	8,858	11/05/2021
L9339L-AB-9	TRINSEO MATERIALS OPERATING 3.250% 11/05/21	C	06/30/2017	Redemption 100.0000		1,987	1,987	1,982	1,983		4		4		1,987				2,851	11/05/2021
N0501W-AC-2	Ziggo Ziggo BV 4.103% 01/15/22	D	02/17/2017	Redemption 100.0000		1,479,149	1,479,149	1,476,776	1,477,238		1,911		1,911		1,479,149				9,224	01/15/2022
N0501W-AE-8	Ziggo Ziggo BV-Term Ln B2A 4.103% 01/15/22	D	02/17/2017	Redemption 100.0000		876,596	876,596	875,190	875,464		1,132		1,132		876,596				5,467	01/15/2022
N0501W-AG-3	Ziggo ZIGGO BV TERM LN B3 4.103% 01/15/22	D	02/17/2017	Redemption 100.0000		272,383	272,383	271,946	272,031		352		352		272,383				6,296	01/15/2022
N5945L-AP-0	NXP BV NXP BV TERM LN F ASSIGN 4.036% 12/07/20	D	02/10/2017	Redemption 100.0000		2,127,471	2,127,471	2,127,471	2,127,471						2,127,471				8,098	12/07/2020
R9836#-AA-6	WELCO ECO SHIP WELCO ECO SHIP AS 5.300% 04/30/31	D	12/31/2017	Redemption 100.0000		240,145	240,145	237,743	237,809		2,336		2,336		240,145				81,774	04/30/2031
R9836#-AB-4	WELCO ECO SHIP WELCO ECO SHIP 5.360% 04/30/31	D	11/30/2017	Redemption 100.0000		239,046	239,046	236,656	236,747		2,299		2,299		239,046				81,824	04/30/2031
16863D-AC-7	CHIEF POWER FINANCE LLC		01/01/2017	Direct															15,050	12/31/2020
42210F-AG-9	HEADWATERS INC		01/01/2017	Direct															(15)	03/24/2022
44969C-AT-7	IMS HEALTH INC		01/01/2017	Direct															5,812	03/17/2021
58711P-AL-6	MENS WEARHOUSE INC		01/01/2017	Direct															4,848	06/18/2021
80875A-AJ-0	SCIENTIFIC GAMES		01/01/2017	Direct															(15)	10/18/2020
80875A-AK-7	SCIENTIFIC GAMES		01/01/2017	Direct															221	10/01/2021
12591Y-BH-7	COMM MORTGAGE TRUST		01/01/2017	Direct															445	06/10/2047
55818X-AE-3	MADISON PARK FUNDING LTD	D	01/01/2017	Redemption															(1,528)	04/20/2026
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,626,859,712	2,648,393,084	2,582,577,426	2,596,595,314	216,639	16,578,940	80,407	16,715,172		2,613,310,480		13,549,237	13,549,237	110,872,155	XXX
8399997. Total - Bonds - Part 4						2,826,011,706	2,847,318,571	2,779,896,828	2,794,478,371	216,639	17,809,578	80,407	17,945,810		2,812,424,175		13,587,536	13,587,536	117,945,037	XXX
8399998. Total - Bonds - Part 5						306,168,156	304,456,413	304,000,295			850,849		850,849		304,851,148		1,317,008	1,317,008	7,101,146	XXX

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
8399999. Total - Bonds						3,132,179,862	3,151,774,984	3,083,897,123	2,794,478,371	216,639	18,660,427	80,407	18,796,659		3,117,275,323		14,904,544	14,904,544	125,046,183	XXX
12542R-30-8	CHS INC		09/19/2017	WELLS FARGO	50,000.000	1,464,000	0.00	1,250,000	1,250,000						1,250,000		214,000	214,000	49,219	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						1,464,000	XXX	1,250,000	1,250,000						1,250,000		214,000	214,000	49,219	XXX
8999997. Total - Preferred Stocks - Part 4						1,464,000	XXX	1,250,000	1,250,000						1,250,000		214,000	214,000	49,219	XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks						1,464,000	XXX	1,250,000	1,250,000						1,250,000		214,000	214,000	49,219	XXX
000000-00-0	EAGLE LIFE INSURANCE COMPANY		12/29/2017	Basis Adjustment	10,000,000.000	(15,097)		(15,097)	(15,097)	4,447,339			4,447,339		(15,097)					
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						(15,097)	XXX	(15,097)	(15,097)	4,447,339			4,447,339		(15,097)					XXX
9799997. Total - Common Stocks - Part 4						(15,097)	XXX	(15,097)	(15,097)	4,447,339			4,447,339		(15,097)					XXX
9799998. Total - Common Stocks - Part 5							XXX													XXX
9799999. Total - Common Stocks						(15,097)	XXX	(15,097)	(15,097)	4,447,339			4,447,339		(15,097)					XXX
9899999. Total - Preferred and Common Stocks						1,448,903	XXX	1,234,903	1,234,903	4,447,339			4,447,339		1,234,903		214,000	214,000	49,219	XXX
9999999 - Totals						3,133,628,765	XXX	3,085,132,026	2,795,713,274	4,663,978	18,660,427	80,407	23,243,998		3,118,510,226		15,118,544	15,118,544	125,095,402	XXX

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3138LG-PC-4	FNMA POOL FN AN4018 3.890% 01/01/47		01/01/2017	DUNCAN WILLIAMS INC	12/01/2017	Paydown	10,599	10,983	10,599	10,599		(384)		(384)					207	9
3138LH-A2-0	FNMA DUS FN AN4524 3.920% 11/01/47		01/01/2017	DUNCAN WILLIAMS INC	12/01/2017	Paydown	18,464	19,191	18,464	18,464		(727)		(727)					363	52
38376R-RV-0	GNMA GNMA 2016-H07 1.504% 03/20/66		08/01/2017	Interest Capitalization	12/01/2017	Paydown													28	
64469D-B4-2	NEW HAMPSHIRE ST HSG FIN AUTHS TXBL-REF-ACQ-SER A SER A 3.611% 07/01/28		04/27/2017	RBC CAPITAL MARKETS	12/01/2017	Redemption 100.0000	40,000	40,000	40,000	40,000									750	
64469D-B5-9	NEW HAMPSHIRE ST HSG FIN AUTHS TXBL-REF-ACQ-SER A SER A 4.077% 01/01/34		04/27/2017	RBC CAPITAL MARKETS	12/01/2017	Redemption 100.0000	245,000	245,000	245,000	245,000									5,189	
983220-ML-8	WYOMING ST CMNTY DEV AUTH HSGR HSG REVENUE BONDS 2017-SER 2 3.750% 12/01/38		05/03/2017	WELLS FARGO	12/01/2017	Redemption 100.0000	210,000	210,000	210,000	210,000									4,266	
3199999. Subtotal - Bonds - U.S. Special Revenues							524,063	525,174	524,063	524,063		(1,111)		(1,111)					10,803	61
000000-00-0	TEACHERS INSUR & ANNUITY TIAAGL 4.9 09/15/44 4.900% 09/15/44		01/18/2017	STIFEL NICOLAUS	12/31/2017	JP MORGAN SECURITIES	9,000,000	9,840,240	9,208,956	9,825,463		(14,777)		(14,777)			(616,506)	(616,506)	570,850	156,800
000000-00-0	TEACHERS INSUR & ANNUITY TEACHERS INSUR & ANNUITY 4.270% 05/15/47		05/03/2017	JP MORGAN SECURITIES	12/31/2017	JP MORGAN SECURITIES	2,000,000	1,993,600	1,993,687	1,993,687		87		87					55,273	
000366-AA-2	APOLLO AVIATION SEC EQUITY TRS APOLLO AVIATION SEC EQUITY TRU 3.967% 05/16/42		05/25/2017	GOLDMAN SACHS & CO.	12/16/2017	Paydown	91,000	91,000	91,000	91,000									1,154	
002824-BL-3	ABBOTT LABORATORIES ABT 3 1/4 04/15/23 3.250% 04/15/23		03/22/2017	Tax Free Exchange	06/06/2017	BANK OF AMERICA	35,000,000	34,687,581	35,592,600	34,697,947		10,366		10,366			894,653	894,653	731,701	496,076
01310T-AS-8	ALBERTSONS HOLDINGS LLC ALBERTSONS LLC 2017 TL B4 4.218% 08/25/21		06/28/2017	DIRECT	12/29/2017	Redemption 100.0000	4,658	4,658	4,658	4,658									6,111	
01310T-AU-3	ALBERTSONS HOLDINGS LLC ALBERTSONS 2017 TL B6 4.686% 06/22/23		06/28/2017	DIRECT	12/29/2017	Redemption 100.0000	19,000	19,000	19,000	19,000									317	
02147R-AJ-9	COUNTRYWIDE ALT LOAN TRUST CWALT 2006-23CB 1A9 6.000% 08/25/36		01/30/2017	DEUTSCHE BANK	12/01/2017	Paydown	310,228	271,231	260,749	260,749		(10,483)		(10,483)					10,415	1,499
02150V-AD-7	COUNTRYWIDE ALT LOAN TRUST COUNTRYWIDE ALT LOANTRUST 1.782% 08/25/37		11/07/2017	BAY CREST PARTNERS	12/25/2017	Paydown	58,984	53,279	62,070	62,070		8,791		8,791					121	36
03765V-AH-3	PRIME SECURITY SERVICES PRIME SECURITY SERVICES 1ST 4.641% 05/02/22		02/16/2017	DIRECT	12/29/2017	Redemption 100.0000	44,850	44,850	44,850	44,850									39,991	
037833-CP-3	APPLE INC APPLE INC 1.763% 05/11/22		05/04/2017	JP MORGAN SECURITIES	05/12/2017	JP MORGAN SECURITIES	4,000,000	4,000,000	4,004,740	4,000,000							4,740	4,740	1,021	
03789X-AA-6	APPLEBEES/IHOP FUNDING LLC 144A 4.277% 09/05/44		05/10/2017	GUGGENHEIM CAPITAL MKTS	12/05/2017	Redemption 100.0000	2,500	2,446	2,500	2,500		54		54					10,746	21
04269G-AM-4	ARRIS GROUP ARRIS GROUP -2017 TL B ASSIGN 3.878% 04/26/24		05/16/2017	DIRECT	12/22/2017	Redemption 100.0000	5,000,000	5,000,000	5,000,000	5,000,000									101,129	
04649V-AS-9	ASURION LLC ASURION LLC-2017 TL B5 ASSIGN 4.392% 11/03/23		06/20/2017	DIRECT	12/29/2017	Redemption 100.0000	41,250	41,250	41,250	41,250									38,286	
05400K-AB-6	AVALON TLB BORROWER AVFALON TLB BORROWER 1 TLB2 4.115% 01/20/22		03/28/2017	DIRECT	10/05/2017	Redemption 100.0000	5,000,000	5,000,000	5,000,000	5,000,000									102,202	
05526D-AS-4	BAT CAPITAL CORP BAT CAPITAL CORP 2.009% 08/14/20		08/08/2017	HSBC SECURITIES, INC	08/21/2017	HSBC SECURITIES, INC	1,000,000	1,000,000	1,000,320	1,000,000							320	320	476	
05531U-AD-2	BCAP LLC TRUST BCAP LLC TRUST 6.000% 02/26/37		02/10/2017	DIRECT	12/01/2017	Paydown	104,120	82,906	27,421	27,421		(55,485)		(55,485)					3,489	243
05531X-AG-9	BCAP LLC TRUST BCAP LLC TRUST 6.000% 07/28/37		03/01/2017	Interest Capitalization	12/01/2017	Paydown	11,384	11,384	5,148	11,384							(6,236)	(6,236)	248	
05532V-BB-2	BCAP LLC TRUST BCAP LLC TRUST 2.152% 08/26/37		02/24/2017	MORGAN STANLEY	12/25/2017	Paydown	779,970	587,902	779,970	779,970		192,068		192,068					8,769	98
05536L-AD-7	BCAP LLC TRUST BCAP 2011-RR8 1A4 3.707% 07/26/36		07/01/2017	Interest Capitalization	12/01/2017	Paydown	13,517	13,517	11,101	13,517							(2,417)	(2,417)	228	
05539Q-AW-1	BCAP LLC TRUST BCAP LLC TRUST 1.849% 11/27/35		01/25/2017	Interest Capitalization	12/25/2017	Paydown	318	318	57	318							(261)	(261)	3	
05963S-AE-2	BANC OF AMERICA FUNDING BACF 14 -R7 3.636% 09/26/36		03/09/2017	Performance Trust Capital	12/25/2017	Paydown	135,309	79,663				(79,663)		(79,663)					1,948	121
06051G-GL-7	BANK OF AMERICA CORP BANK OF AMERICA CORP 3.705% 04/24/28		04/19/2017	BANK OF AMERICA	12/28/2017	DIRECT	1,000,000	1,000,000	1,026,773	1,000,000							26,773	26,773	25,112	
06051G-GM-5	BANK OF AMERICA CORP BAC 4.244 04/24/38 4.244% 04/24/38		04/19/2017	BANK OF AMERICA	12/28/2017	DIRECT	2,000,000	2,000,000	2,173,968	2,000,000							173,968	173,968	57,530	

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Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
06406Y-AA-0	BANK OF NY MELLON CORP BANK OF NEW YORK MELLON 3.300% 08/23/29		11/06/2017	GOLDMAN SACHS & CO.	12/28/2017	DIRECT	1,684,000	1,689,456	1,678,109	1,689,428		(28)		(28)			(11,319)	(11,319)	19,296	11,578
07387A-BR-5	BEAR STEARNS ADJ RATE MTGE BEAR STEARNS ADJ RATE MTGE 3.458% 08/25/35		06/13/2017	BANK OF AMERICA	12/01/2017	Paydown	118,595	110,293	109,236	109,236		(1,057)		(1,057)					1,226	156
07768Y-AF-9	BELFOR USA GROUP INC BELFOR USA GRP 2017-TL B 4.603% 07/13/22		04/06/2017	DIRECT	09/29/2017	Redemption 100.0000	23,504	23,504	23,504	23,504									32,859	
08579J-AP-7	BERRY PLASTICS BERRY PLASTICS GRP TL 1 ASSIGN 3.839% 10/01/22		01/25/2017	DIRECT	01/27/2017	DIRECT	4,285,150	4,285,150	4,285,150	4,285,150									3,111	
100743-AK-9	BOSTON GAS 1ST MTG SF BOSTON GAS COMPANY 3.150% 08/01/27		07/31/2017	GOLDMAN SACHS & CO.	08/23/2017	DEUTSCHE BANK	1,000,000	999,060	1,010,850	999,065		5		5			11,785	11,785	2,188	
12563L-AE-7	CLIF FUNDING LLC CLI FUNDING LLC 3.620% 05/18/42		05/24/2017	DEUTSCHE BANK	12/18/2017	Paydown	126,074	126,059	126,074	126,074		14		14					1,346	
126408-HH-9	CSX CORP CSX CORP 3.250% 06/01/27		04/26/2017	UBS FINANCIAL SERVICES	08/15/2017	Various	2,000,000	1,997,560	2,012,060	1,997,596		36		36			14,464	14,464	11,736	
12668A-Q2-4	COUNTRYWIDE ALT LOAN TRUST CWALT 2005-J14 A3 5.500% 12/25/35		01/30/2017	DEUTSCHE BANK	12/01/2017	Paydown	927,196	719,958	770,615	770,615		50,657		50,657					27,093	4,108
126694-JG-4	COUNTRYWIDE HOME LOANS CWHL 2005-R3 AF MTGE 1.952% 09/25/35		06/28/2017	BANK OF AMERICA	12/25/2017	Paydown	128,394	118,443	128,394	128,394		9,951		9,951					487	46
12702*-AA-4	CVS LSE BACKD PT PP TR SER 201 CVS LSE BCKD PT PP TR SERIES 2 3.901% 10/10/39		09/27/2017	GUGGENHEIM CAPITAL MKTS	12/10/2017	Redemption 100.0000	23,544	23,544	23,544	23,544									148	
12803P-AB-4	CAJUN GLOBAL LLC CAJUN GLOBAL LLC 0.000% 08/20/47		05/30/2017	BARCLAYS CAPITAL GROUP	11/20/2017	Paydown	60,000	59,535	60,000	60,000		465		465					39,488	
13134M-BJ-1	CALPINE CORP CALPINE CORP-TL B7 Assign 4.487% 05/31/23		02/01/2017	DIRECT	12/15/2017	Redemption 100.0000	1,990,000	1,955,426	1,990,000	1,990,000		34,574		34,574					55,959	
14042R-FJ-5	CAPITAL ONE NA CAPITAL ONE NA 2.530% 01/30/23		06/02/2017	MIZUHO SECURITIES	07/12/2017	MIZUHO SECURITIES	2,000,000	2,012,600	2,014,800	2,012,376		(224)		(224)			2,424	2,424	10,319	5,160
15670B-AB-8	CENTURYLINK INC CENTURY LINK 2017 TL B ASSIGN 4.131% 01/31/25		06/23/2017	DIRECT	11/13/2017	DIRECT	819,287	819,287	818,496	819,287							(791)	(791)	4,138	
16678W-AA-4	CHEVY CHASE MTGE CHEVY CHASE MOTGAGE 1.682% 04/25/47		03/09/2017	MORGAN STANLEY	12/25/2017	Paydown	811,878	701,260	747,807	747,807		46,548		46,548					3,847	307
17178H-AG-7	CIENA CORP CIENA CORP 4.874% 04/25/21		01/31/2017	DIRECT	02/23/2017	DIRECT	826,624	826,624	826,249	826,624							(375)	(375)	2,680	
17311L-AA-9	CITIGROUP MTGE LN TRUST INC CITIGROUP MTGE LN TRUST 3.551% 04/25/37		06/28/2017	DEUTSCHE BANK	12/01/2017	Paydown	1,225,588	1,020,183	1,079,285	1,079,285		59,102		59,102					11,885	3,082
17313E-AB-1	CITIGROUP MTGE LOAN TRUST INC CITIGROUP MTGE LOAN TRUST INC 2.535% 10/25/37		06/22/2017	BEAR STERNS	12/25/2017	Paydown	217,238	180,850	217,238	217,238		36,387		36,387					1,416	13
17401Q-AK-7	CITIZENS BANK NA/RI CITIZENS BANK NA/RI 2.038% 05/26/20		05/22/2017	JP MORGAN SECURITIES	12/07/2017	Various	5,000,000	5,000,000	5,009,129	5,000,000							9,129	9,129	28,153	
20903E-AX-3	CONSOLIDATED COMMUNICATIONS CONSOLIDATED COMM INC 2016 TLB 4.349% 10/05/23		07/24/2017	DIRECT	12/29/2017	Redemption 100.0000	11,220	11,220	11,220	11,220									20,869	
209111-FL-2	CONSOLIDATED EDISON CO O CONSOLIDATED EDISON 3.875% 06/15/47		06/05/2017	WELLS FARGO	12/28/2017	DIRECT	1,000,000	996,300	1,047,388	996,344		44		44			51,044	51,044	21,528	
23280H-AE-5	CYPRESS SEMICONDUCTOR CYPRESS SEMI CORP-2016 TL B 6.849% 07/05/21		03/09/2017	DIRECT	04/27/2017	DIRECT	338,479	338,479	337,572	338,479							(907)	(907)	1,220	
23280H-AE-5	CYPRESS SEMICONDUCTOR CYPRESS SEMI CORP-2016 TL B 6.849% 07/05/21		08/24/2017	DIRECT	10/03/2017	Redemption 100.0000	104,732	104,732	104,732	104,732									6,154	
25365E-AM-7	DIEBOLD INC USD 2017 TL B DIEBOLD INC-USD 2017 TL B ASSI 4.147% 11/06/23		05/16/2017	DIRECT	09/19/2017	DIRECT	156,755	156,755	156,755	156,755									2,127	
25365E-AM-7	DIEBOLD INC USD 2017 TL B DIEBOLD INC-USD 2017 TL B ASSI 4.147% 11/06/23		05/16/2017	DIRECT	06/30/2017	Redemption 100.0000	393	393	393	393									81	
25755T-AH-3	DOMINOS PIZZA MASTER ISSUER DOMINOS PIZZA MASTER ISSUER LL 4.118% 07/25/47		06/12/2017	GUGGENHEIM CAPITAL MKTS	10/25/2017	Paydown	60,000	60,000	60,000	60,000									625	
26884A-BG-7	ERP OPERATING LP ERP OPERATING LP 3.250% 08/01/27		07/31/2017	CITIGROUP GLOBAL MARKETS	12/28/2017	DIRECT	2,000,000	1,996,440	1,995,782	1,996,561		121		121			(779)	(779)	26,181	
30219G-AN-8	EXPRESS SCRIPTS HOLDING EXPRESS SCRIPTS HOLDING 3.400% 03/01/27		01/31/2017	DIRECT	10/11/2017	DEUTSCHE BANK	1,000,000	932,210	981,430	936,047		3,837		3,837			45,383	45,383	20,967	14,356

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Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
30605Y-AB-7	FLCON 2017-1A FLCON 2017-1 A 4.581% 02/15/42		02/01/2017	GOLDMAN SACHS & CO.	12/15/2017	Paydown	177,920	177,920	177,920	177,920		1		1					3,761	430
32007U-BV-0	FIRST DATA CORP 2017 TL ASSIG FIRST DATA CORP 2017 TL ASSIGN 3.878% 04/26/24		05/01/2017	DIRECT	11/16/2017	Redemption 100.0000	6,000,000	6,000,000	6,000,000	6,000,000									118,065	
34417M-AA-5	FOCUS 2017-1A A2I FOCUS 2017-1A A2I 3.857% 04/30/47		03/21/2017	BARCLAYS CAPITAL GROUP	10/31/2017	Paydown	50,000	50,000	50,000	50,000									852	
34959J-AD-0	FORTIVE CORPORATION FTV 4.3 06/15/46 4.300% 06/15/46		01/27/2017	CITIGROUP GLOBAL MARKETS	06/20/2017	Tax Free Exchange	3,000,000	2,957,970	2,958,378	2,958,378		408		408					66,292	16,483
36186V-AA-9	GMACN 2003-CAMP A 6.049% 12/10/43		06/29/2017	D.A. DAVIDSON	12/10/2017	Paydown	264,976	303,501	264,976	264,976		(38,525)		(38,525)					4,696	1,113
37956A-AA-1	GLOBAL SC FINANCE SRL GLOBAL SC FINANCE SRL 3.850% 04/15/37		04/19/2017	DEUTSCHE BANK	12/17/2017	Paydown	293,656	293,551	293,656	293,656		105		105					4,091	
404122-AV-5	HCA, INC HCA INC TL B9 ASSIGN 3.625% 03/18/23		03/30/2017	DIRECT	12/29/2017	Redemption 100.0000	3,722	3,722	3,722	3,722									3,926	
40433J-AA-9	HOOTY 2014-1A A2 HOOTY 2014-1a 2a 4.846% 08/20/44		03/03/2017	BARCLAYS CAPITAL GROUP	11/20/2017	Paydown	22,500	20,503	22,500	22,500		1,997		1,997					545	55
44043V-AF-5	HORIZON PHARMA HORIZON PHARRMA - 2017 TL B 5.444% 03/29/24		04/12/2017	DIRECT	11/07/2017	DIRECT	7,807,981	7,807,981	7,807,981	7,807,981									231,535	
44043V-AF-5	HORIZON PHARMA HORIZON PHARRMA - 2017 TL B 5.444% 03/29/24		04/12/2017	DIRECT	10/03/2017	Redemption 100.0000	39,236	39,236	39,236	39,236									794	
44988E-AC-7	INC RESEARCH INC RESEARCH 2017 TL B ASSIGN 3.936% 06/26/24		08/07/2017	DIRECT	12/04/2017	Redemption 100.0000	93,750	93,750	93,750	93,750									831	
45031U-BZ-3	ISTAR FINANCIAL INC ISTAR Inc 6.000% 04/01/22		03/08/2017	BANK OF AMERICA	09/12/2017	DIRECT	1,000,000	1,000,000	1,030,625	1,000,000						30,625	30,625	30,625	29,833	
45672J-AG-5	INEOS US FINANCE LLC INEOS US FIN-US 2022 USD TL 4.444% 03/31/22		03/10/2017	DIRECT	11/03/2017	Redemption 100.0000	4,974,642	4,974,642	4,974,642	4,974,642									131,361	
45672J-AH-3	INEOS US FINANCE LLC INEOS US FINANCE 2024 TL 4.444% 03/31/24		03/21/2017	DIRECT	11/06/2017	Redemption 100.0000	2,000,000	2,000,000	2,000,000	2,000,000									48,682	
46620J-AA-9	321 HENDERSON RECEIVABLES LLC 321 HENDERSON REC LLC 3.990% 08/15/62		03/15/2017	BARCLAYS CAPITAL GROUP	12/15/2017	Paydown	14,667	14,655	14,667	14,667		11		11					302	
46627M-FV-4	JP MORGAN ALT LN TRUST JPALT 2006-S1 3A 6.180% 03/25/36		09/01/2017	Interest Capitalization	12/01/2017	Paydown	9	9		9							(9)	(9)		
46628K-AA-8	JP MORGAN MORTGAGE TRUST JP MORGAN MTGE TRUST 3.553% 05/25/36		03/01/2017	MORGAN STANLEY	12/01/2017	Paydown	27	27	24	24		(3)		(3)						
46628S-AG-8	JP MORGAN MTGE JPMORGAN MTGE ACQUISITION 6.130% 07/25/36		02/09/2017	DIRECT	12/01/2017	Paydown	80,566	44,513	71,435	71,435		26,922		26,922					1,203	178
46647P-AF-3	JPMORGAN CHASE & CO JPM 3.54 05/01/28 3.540% 05/01/28		04/18/2017	JP MORGAN SECURITIES	07/17/2017	JP MORGAN SECURITIES	20,000,000	20,000,000	20,056,600	20,000,000						56,600	56,600	56,600	167,167	
47760Q-AA-1	JIMMY 2017-1A 2AI JIMMY 2017-1A A2I 3.610% 07/30/47		06/27/2017	BARCLAYS CAPITAL GROUP	10/30/2017	Paydown	20,000	20,000	20,000	20,000									227	
48562R-AK-5	KAR AUCTION SERVICES, INC KAR AUCTION SERVICES-TL B5 4.049% 03/09/23		06/01/2017	DIRECT	12/28/2017	Redemption 100.0000	3,110	3,110	3,110	3,110									28	
590214-AC-6	MLMI 2006 MERRILL LYNCH MTGE INVESTORS 3.707% 07/25/36		03/08/2017	DIRECT	12/01/2017	Paydown	424,319	369,158	387,615	387,615		18,457		18,457					7,602	489
594918-BZ-6	MICROSOFT CORP MICROSOFT CORPORATION 4.100% 02/06/37		01/30/2017	DIRECT	12/28/2017	DIRECT	1,000,000	997,830	1,117,424	997,894		64		64		119,530	119,530	119,530	36,672	
595112-BJ-1	MICRON TECHNOLOGY INC MICRON TECHNOLOGY INC 7.500% 09/15/23		04/26/2017	Tax Free Exchange	11/16/2017	Call 109.8346	5,250,000	5,269,894	5,766,314	5,766,314		496,420		496,420					262,446	44,844
605024-AM-0	MISSION BROADCASTING MISSION BROADCAST 2016 TL B2 4.357% 01/17/24		01/25/2017	DIRECT	07/28/2017	DIRECT	336,611	336,611	336,611	336,611									6,479	
605024-AM-0	MISSION BROADCASTING MISSION BROADCAST 2016 TL B2 4.357% 01/17/24		01/25/2017	DIRECT	07/03/2017	Redemption 100.0000	844	844	844	844									15	
605024-AN-8	MISSION BROADCASTING MISSION BROADCAST 2017 TL B2 3.857% 01/17/24		07/28/2017	DIRECT	08/17/2017	DIRECT	92	92	92	92										
605024-AN-8	MISSION BROADCASTING MISSION BROADCAST 2017 TL B2 3.857% 01/17/24		07/28/2017	DIRECT	10/03/2017	Redemption 100.0000	841	841	841	841									1,087	
61746B-EH-5	MORGAN STANLEY MORGAN STANLEY 2.222% 02/14/20		05/04/2017	DEUTSCHE BANK	10/02/2017	MIZUHO SECURITIES	4,000,000	4,014,160	4,019,490	4,012,710		(1,450)		(1,450)			6,780	6,780	40,184	16,576

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
61752R-AH-5	MORGAN STANLEY MTGE LOAN TRST 5.704% 01/25/47		02/06/2017	HUTCHINSON SHOCKEY & ERLEY	12/01/2017	Paydown	44,482	25,855	39,345	39,344		13,489		13,489					492	56
61752R-AH-5	MORGAN STANLEY MTGE LOAN TRST 5.704% 01/25/47		10/01/2017	Interest Capitalization	12/01/2017	Paydown	31	31	29	31							(1)	(1)		
61752R-AJ-1	MORGAN STANLEY MTGE LOAN TRST MORGAN STANLEY MTG LN 5.858% 01/25/47		10/01/2017	Interest Capitalization	12/01/2017	Paydown	55	55	53	55							(2)	(2)		
61756X-AG-0	MORGAN STANLEY MTGE LOAN TRUST MORGAN STANLEY MTGE LOAN TRUST 3.595% 11/25/37		11/22/2017	Various	12/01/2017	Paydown	294,613	271,780	294,613	294,613		22,832		22,832					1,966	391
61762F-AU-0	MORGAN STANLEY REREMIC TRUST MSRR 2013-R4 4B2 3.649% 07/26/36		10/01/2017	Interest Capitalization	11/01/2017	Paydown	1,359	1,359		1,359							(1,359)	(1,359)	9	
61763P-BC-6	MORGAN STANLEY REREMIC TRUST MORGAN STANLEY RE REMIC 1.982% 07/26/46		01/01/2017	MORGAN STANLEY	12/01/2017	Paydown	430,817	325,267				(325,267)		(325,267)					2,819	528
62959A-AE-8	NXT CAPITAL CLO LLC NXT CAPITAL CLO 17-1A 4.465% 04/20/29		03/21/2017	WELLS FARGO	10/27/2017	DIRECT	2,000,000	2,000,000	2,000,000	2,000,000									47,815	
65336R-AP-3	NEXSTAR BROADCASTING NEXSTAR BROADCASTING 2016 TL B 4.357% 01/17/24		01/25/2017	DIRECT	07/25/2017	DIRECT	2,753,455	2,753,455	2,753,455	2,753,455									45,796	
65336R-AP-3	NEXSTAR BROADCASTING NEXSTAR BROADCASTING 2016 TL B 4.357% 01/17/24		01/25/2017	DIRECT	07/20/2017	Redemption 100.0000	909,091	909,091	909,091	909,091									21,530	
65336R-AR-9	NEXSTAR BROADCASTING NEXSTAR BROADCASTING TL B2 3.857% 01/17/24		08/17/2017	DIRECT	11/01/2017	Redemption 100.0000	94,520	94,520	94,520	94,520									17,514	
65535V-EW-4	NOMURA ASSET ACCEPTANCE CORP NOMURA ASSET ACCEPTANCE CORP 2.662% 10/25/34		06/29/2017	JEFFRIES & CO.	12/25/2017	Paydown	172,862	162,490	172,862	172,862		10,372		10,372					1,164	101
666807-BJ-0	NORTHROP GRUMMAN CORP NORTHROP GRUMMAN CORP 3.850% 04/15/45		02/07/2017	DIRECT	12/13/2017	Various	3,000,000	2,861,220	3,000,803	2,862,577		1,357		1,357			138,225	138,225	89,994	36,896
68389X-BN-4	ORACLE CORP ORACLE CORPORATION 3.250% 11/15/27		11/07/2017	WELLS FARGO	12/28/2017	DIRECT	1,000,000	998,890	1,018,472	998,903		13		13			19,569	19,569	4,424	
68389X-BP-9	ORACLE CORP ORACLE CORP 3.800% 11/15/37		11/07/2017	WELLS FARGO	12/28/2017	DIRECT	4,000,000	3,984,960	4,211,420	3,985,030		70		70			226,390	226,390	20,689	
701094-AK-0	PARKER-HANNIFIN CORP PH 4.1 03/01/47 4.100% 03/01/47		02/21/2017	MORGAN STANLEY	12/13/2017	Tax Free Exchange	10,000,000	9,958,800	9,959,453	9,959,453		653		653					329,139	
75114H-AD-9	RESIDENTIAL ACCREDIT LOANS INC RESIDENTIAL ACCREDIT LOANS INC 1.742% 05/25/46		05/24/2017	NOMURA SECURITIES INTL	12/26/2017	Paydown	153,002	133,399	153,002	153,002		19,603		19,603					611	26
760985-XN-6	RESIDENTIAL ASSET MTG PRODUCTS RAMP 2003-RS6 2.212% 07/25/33		01/25/2017	Interest Capitalization	12/26/2017	Paydown														
76111X-VG-5	RESIDENTIAL FUNDING MTG SEC I 2005-SA2 2A2 3.782% 06/25/35		03/23/2017	HUTCHINSON SHOCKEY & ERLEY	12/01/2017	Paydown	9,941	8,916	9,941	9,941		1,025		1,025					118	25
78512*-AA-5	S&E REPLACEMENT POWER S&E REPLACEMENT POWER LLC 4.120% 05/31/29		01/04/2017	MORGAN STANLEY	12/31/2017	Redemption 100.0000	441,198	441,198	441,198	441,198									15,057	
78571Y-AX-8	SABRE GLBL INC SABRE GLBL INC 4.212% 02/22/24		03/02/2017	DIRECT	08/25/2017	Redemption 100.0000	6,581,376	6,581,376	6,581,376	6,581,376									120,136	
797440-BV-5	SAN DIEGO G & E SAN DIEGO GAS & ELECTRIC 3.750% 06/01/47		06/05/2017	GOLDMAN SACHS & CO.	06/14/2017	WELLS FARGO	1,000,000	995,540	1,012,700	995,542		2		2			17,158	17,158	1,146	
824348-AY-2	SHERWIN-WILLIAMS CO SHW 71/4 6/15/19 7.250% 06/15/19		06/02/2017	Tax Free Exchange	08/09/2017	Tax Free Exchange	3,000,000	2,996,594	2,997,008	2,997,008		414		414					32,625	100,896
824348-BA-3	SHERWIN-WILLIAMS CO SHW 4.2 1/15/22 4.200% 01/15/22		06/02/2017	Tax Free Exchange	08/09/2017	Tax Free Exchange	11,250,000	11,368,301	11,363,950	11,363,950		(4,351)		(4,351)					267,750	179,813
824348-BE-5	SHERWIN-WILLIAMS CO SHW 3.95 1/15/26 3.950% 01/15/26		06/02/2017	Tax Free Exchange	08/09/2017	Tax Free Exchange	5,000,000	4,981,201	4,981,719	4,981,719		518		518					111,917	75,160
824348-BG-0	SHERWIN-WILLIAMS CO SHW 4.4 2/1/2045 4.400% 02/01/45		06/02/2017	Tax Free Exchange	08/09/2017	Tax Free Exchange	6,500,000	6,435,303	6,435,874	6,435,874		570		570					149,356	96,128
829229-AQ-6	SINCLAIR TELEVISION GROUP SINCLAIR TELEVISION GRP TL B2 3.631% 01/31/24		01/06/2017	DIRECT	12/29/2017	Redemption 100.0000	19,749	19,749	19,749	19,749									22,060	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
86364C-AF-9	STRUCTURED ADJ RATE MTGE SARM 2007-6 3A1 3.877% 07/25/37		01/30/2017	DEUTSCHE BANK	12/01/2017	Paydown	1,106,045	811,965	1,032,507	1,032,507		220,542		220,542					20,772	3,534
87166H-AD-1	SYNCHRONOSS TECHNOLOGIES SYNCHRONOSS TECHNOLOGIES 4.113% 01/19/24		01/26/2017	DIRECT	04/26/2017	DIRECT	1,000,000	1,000,000	997,398	1,000,000							(2,602)	(2,602)	8,294	
87239P-AC-8	TEX OPERATIONS CO LLC TEX OPER CO LLC EXIT TL C 5.392% 08/04/23		02/22/2017	DIRECT	12/15/2017	Redemption 100.0000	171,429	171,429	171,429	171,429									5,447	
87239P-AD-6	TEX OPERATIONS CO LLC TEX OPER CO LLC EXIT TL B 5.392% 08/04/23		02/22/2017	DIRECT	09/29/2017	Redemption 100.0000	24,429	24,429	24,429	24,429									30,953	
87271R-AE-9	TEACHERS INS ANNUITY TEACHERS AINSURANCE AND ANNUIT 3.815% 04/20/29		03/10/2017	WELLS FARGO	10/27/2017	DIRECT	3,000,000	3,000,000	3,000,000	3,000,000									62,965	
878048-AD-9	TBW MRTG BK PASS THRU CERT TBW 2006-2 1A4 6.000% 07/25/36		08/01/2017	Interest Capitalization	12/01/2017	Paydown														
88307*-AA-3	TEXOMA WIND LLC TEXOMA WIND LLC 4.120% 06/30/34		02/08/2017	MORGAN STANLEY	12/31/2017	Redemption 100.0000	744,319	744,319	744,319	744,319									18,719	
88606W-AA-0	THUNDERBOLT AIRCRAFT LEASE LTD THUNDERBOLT AIRCRAFT LEASE LTD 4.212% 05/17/32		04/25/2017	BANK OF AMERICA	12/15/2017	Paydown	62,500	62,497	62,500	62,500		3		3					965	
89679H-AA-3	TRITON CONTAINER FINANCE LLC TRITON CONTAINER FINANCE LLC 3.520% 06/20/42		06/07/2017	WELLS FARGO	12/20/2017	Paydown	190,690	190,655	190,690	190,690		35		35					2,076	
902494-BB-8	TYSON FOODS INC TYSON FOODS INC 2.045% 06/02/20		05/23/2017	MORGAN STANLEY	10/02/2017	WELLS FARGO	2,000,000	2,000,000	2,009,878	2,000,000							9,878	9,878	12,313	
903203-BS-5	UPC FINANCING PARTNER UPC FIN PTNR-USD TERM LN AP 4.103% 04/15/25		02/17/2017	DIRECT	10/20/2017	Redemption 100.0000	5,000,000	5,000,000	5,000,000	5,000,000									129,992	
92343V-EL-4	VERIZON COMMUNICATIONS VERIZON COMMUNICATIONS 7.875% 07/01/32		12/15/2017	Taxable Exchange	12/15/2017	DIRECT	970	1,108	970	1,108							(138)	(138)		7
92922F-TJ-7	WAMU MORTGAGE PASS THRU CTFS 1.972% 06/25/44		01/05/2017	WELLS FARGO	12/25/2017	Paydown	135,937	126,081	135,937	135,937		9,855		9,855					1,167	67
92936Y-AK-7	WF-RBS COMMERCIAL MTG TRUST WFRBS 2012-C8 XA 1.851% 08/15/45		06/01/2017	Interest Capitalization	12/01/2017	Paydown													689	
93934F-JQ-6	WASHINGTON MUTUAL MTG SEC CORP WASHINGTON MUTUAL MTGE PASS TH 1.814% 02/25/36		11/07/2017	BAY CREST PARTNERS	12/25/2017	Paydown	42,772	36,758	40,995	40,995		4,238		4,238					88	27
93934F-MN-9	WASHINGTON MUTUAL MTG SEC CORP WASHINGTON MUTUAL MTGE PASS TH 2.003% 04/25/46		04/20/2017	Performance Trust Capital	12/01/2017	Paydown	231,470	195,592	220,549	220,549		24,957		24,957					1,445	247
93935L-AB-4	WASHINGTON MUTUAL MTG WASHINGTON MUTUAL MORTGAGE 1.913% 10/25/46		08/02/2017	BAY CREST PARTNERS	12/01/2017	Paydown	154,138	134,486	158,724	158,724		24,238		24,238					778	43
95058X-AC-2	WENDYS FUNDING WENDYS FUNDING LLC 4.497% 06/15/45		04/01/2017	CREDIT SUISSE SECURITIES	12/15/2017	Paydown	23,438	23,438	23,438	23,438									527	15
95810D-AL-5	WESTERN DIGITAL CORP WESTERN DIGITAL 2017 USD TL B 4.130% 04/29/23		03/20/2017	DIRECT	11/09/2017	Redemption 100.0000	4,824,731	4,824,731	4,824,731	4,824,731									122,935	
960413-AH-5	WESTLAKE CHEMICAL CORP WESTLAKE CHEMICAL CORP 3.600% 08/15/26		01/23/2017	DEUTSCHE BANK	04/26/2017	Tax Free Exchange	7,000,000	6,814,640	6,818,803	6,818,803		4,163		4,163					179,200	116,200
98919M-AL-9	ZAYO GROUP ZAYO GRP LLC-2017 TL B2 ASSIGN 3.853% 01/13/24		03/13/2017	DIRECT	07/25/2017	DIRECT	2,437,360	2,437,360	2,437,360	2,437,360									40,549	
98919M-AL-9	ZAYO GROUP ZAYO GRP LLC-2017 TL B2 ASSIGN 3.853% 01/13/24		03/13/2017	DIRECT	04/11/2017	Redemption 100.0000	971,714	971,714	971,714	971,714									3,814	
BCC2CS-Q4-5	PROP LIMITED PROP LIMITED 5.300% 03/15/42		07/12/2017	Various	12/01/2017	Paydown	1,057,632	1,058,723	1,057,632	1,057,632		(1,091)		(1,091)					23,815	156
BCC2CS-Q6-0	PROP LIMITED PROP LIMITED 6.900% 03/15/42		02/09/2017	DIRECT	12/01/2017	Paydown	188,970	187,236	188,970	188,970		1,734		1,734					6,692	36
380956-AD-4	GOLDCORP INC GCN 3.7 03/15/23 3.700% 03/15/23	A	05/05/2017	MORGAN STANLEY	08/29/2017	BANK OF AMERICA	2,795,000	2,868,704	2,921,138	2,865,221		(3,483)		(3,483)			55,918	55,918	47,686	15,800
87951Y-AS-0	TELESAT CANADA INC TELESAT CANADA 2017 TL B 4.441% 11/17/23	A	02/09/2017	DIRECT	12/29/2017	Redemption 100.0000	73,743	73,743	73,743	73,743									251,980	
89352H-AM-1	TRANSCANADA PIPELINES TRPCN 4 5/8 03/01/34 4.625% 03/01/34	A	11/30/2017	MORGAN STANLEY	12/28/2017	DIRECT	1,000,000	1,106,150	1,117,718	1,105,833		(317)		(317)			11,885	11,885	15,031	11,948

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
895945-D#-7	TRICAN WELL SERVICES TRICAN WELL SERVICES 8.900% 04/28/21	A	04/28/2017	Interest Capitalization	09/15/2017	Redemption 100.0000	660	660	660	660										
C9413P-AU-7	VALEANT PHARMACEUTICALS 4.586% 03/13/22		04/11/2017	DIRECT	12/28/2017	Redemption 100.0000	2,106,504	2,103,938	2,106,504	2,106,504		2,566		2,566					91,698	
000000-00-0	TRINSEO MATERIALS OPERATING TRINSEO MATERIALS-2017 TL ASSI 3.941% 08/17/24	D	09/13/2017	DIRECT	10/06/2017	DIRECT	389,404	389,404	387,608	389,404							(1,796)	(1,796)	1,165	
111013-AL-2	SKY PLC SKY PLC 3.750% 09/16/24	D	04/20/2017	ROBERT W. BAIRD	10/02/2017	JP MORGAN SECURITIES	2,000,000	2,049,180	2,059,720	2,046,618		(2,562)		(2,562)			13,102	13,102	41,250	8,125
12805P-AA-4	CAL FUNDING III LTD CAL FUNDING III LTD 3.620% 06/25/42	D	06/28/2017	BANK OF AMERICA	12/25/2017	Paydown	50,000	49,994	50,000	50,000		6		6					473	
14889K-AJ-1	CATAMARAN CLO LTD CATAMARAN CLO LTD 5.015% 04/22/27	D	02/10/2017	DIRECT	12/21/2017	Paydown	3,650,000	3,604,375	3,650,000	3,650,000		45,625		45,625					163,369	10,940
14954W-AS-5	BAIN CAPITAL CREDIT CLO LTD 4.917% 07/25/30	D	06/30/2017	WELLS FARGO	09/14/2017	Tax Free Exchange	8,000,000	8,000,000	8,000,000	8,000,000									60,359	
15673G-AG-3	CERBERUS LOANS FUNDING XIX LP CERBERUS LOANS FUNDING XIX LP 4.404% 07/15/29	D	05/17/2017	WELLS FARGO	10/27/2017	DIRECT	2,000,000	2,000,000	2,000,000	2,000,000									31,693	
29358Q-AF-6	ENSCO PLC ENSCO PLC 8.000% 01/31/24	D	01/09/2017	Tax Free Exchange	03/21/2017	Tax Free Exchange	9,864,000	10,503,631	10,488,676	10,488,676		(14,955)		(14,955)					160,016	
628788-AA-9	NORWEGIAN AIR 16-1 A PTT NASNO 4 7/8 05/10/28 4.875% 05/10/28	D	11/10/2017	MORGAN STANLEY	11/10/2017	Redemption 100.0000	54,326	52,525	54,326	54,326		1,801		1,801						28
66859Q-AH-8	NORTHWOODS CAPITAL LTD NORTHWOODS CAPITAL LTD 5.188% 02/27/25	D	02/23/2017	GOLDMAN SACHS & CO.	10/27/2017	DIRECT	4,250,000	4,250,000	4,250,000	4,250,000									104,014	
780099-CH-8	ROYAL BK SCOTLND GRP PLC 5.125% 05/28/24	D	06/06/2017	MORGAN STANLEY	09/12/2017	DIRECT	3,000,000	3,155,730	3,172,944	3,150,738		(4,992)		(4,992)			22,206	22,206	44,417	4,698
87248T-AE-5	TICP CLO LTD TICP CLO LTD 3.953% 07/15/29	D	06/12/2017	BANK OF AMERICA	10/27/2017	DIRECT	3,000,000	3,000,000	3,000,000	3,000,000										
87248T-AF-2	TICP CLO LTD TICP CLO LTD 5.103% 07/15/29	D	06/12/2017	BANK OF AMERICA	10/27/2017	DIRECT	1,500,000	1,500,000	1,500,000	1,500,000										
87970U-AJ-5	TELOS CLO LTD TELOS CLO LTD 4.357% 01/17/27	D	01/03/2017	BNP PARIBAS	04/17/2017	Call 100.0000	1,000,000	997,500	1,000,000	1,000,000		2,500		2,500					19,973	8,730
B9000T-BC-8	TELENET INTL FIN USD TL1 ASSIG TELENET INTL FIN USD TL A1 ASS 4.127% 06/30/25	D	06/21/2017	DIRECT	12/13/2017	Redemption 100.0000	9,000,000	9,000,000	9,000,000	9,000,000									191,814	
F9062P-AC-8	TECHNICOLOR SA 4.444% 12/31/23	D	05/25/2017	DIRECT	11/30/2017	Redemption 100.0000	45,000	45,000	45,000	45,000									125,591	
G9368P-AW-4	VIRGIN MEDIA INVESTMENT HOLD VIRGIN MEDIA HOLDINGS USD TL I 4.131% 01/31/25	D	01/11/2017	DIRECT	11/15/2017	Redemption 100.0000	5,000,000	5,000,000	5,000,000	5,000,000									162,955	
L2968E-AB-8	ENDO LUX FINANCE 2017 TL B ENDO LUX FIN CO-2017 TL B 5.609% 04/12/24	D	05/02/2017	DIRECT	12/29/2017	Redemption 100.0000	35,000	35,000	35,000	35,000									63,454	
L6232U-AF-4	MALLINCKRODT INTL FIN MALLINCKRODT INTL FIN USA TL B 4.436% 09/24/24	D	03/16/2017	DIRECT	04/06/2017	DIRECT	398,505	398,505	398,462	398,505							(43)	(43)	622	
L6232U-AF-4	MALLINCKRODT INTL FIN MALLINCKRODT INTL FIN USA TL B 4.436% 09/24/24	D	03/16/2017	DIRECT	12/29/2017	Redemption 100.0000	25,311	25,311	25,311	25,311									102,583	
N0805E-AE-1	AVAST SOFTWARE BV 2017 TL B AVAST SOFTWARE BV 2017 TL B 4.944% 09/30/23	D	09/11/2017	DIRECT	11/27/2017	DIRECT	5,063,875	5,063,875	5,063,875	5,063,875									55,696	
N0805E-AE-1	AVAST SOFTWARE BV 2017 TL B AVAST SOFTWARE BV 2017 TL B 4.944% 09/30/23	D	09/11/2017	DIRECT	10/02/2017	Redemption 100.0000	127,421	127,421	127,421	127,421									61,552	
N0805E-AG-6	AVAST SOFTWARE BV 2017 TL B AVAST SOFTWARE BV-USD 2017 TLB 4.444% 09/30/23	D	11/27/2017	DIRECT	12/29/2017	Redemption 100.0000	63,298	63,298	63,298	63,298									21,707	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							303,932,350	303,475,121	305,644,093	304,327,085		851,960		851,960			1,317,008	1,317,008	7,090,343	1,444,489
8399998. Total - Bonds							304,456,413	304,000,295	306,168,156	304,851,148		850,849		850,849			1,317,008	1,317,008	7,101,146	1,444,550
8999998. Total - Preferred Stocks																				

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
9799998. Total - Common Stocks																				
9899999. Total - Preferred and Common Stocks																				
9999999 - Totals								304,000,295	306,168,156	304,851,148		850,849		850,849			1,317,008	1,317,008	7,101,146	1,444,550

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method (See Purposes and Procedures Manual of the NAIC Investment Analysis Office)	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/ Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks										XXX	XXX
02567@-10-9	AMERICAN EQUITY INV LIFE INS COMPANY OF NEW YORK		11135	26-3218907	2CIA1	NO		34,623,052		2,000,000.000	100.0
26968*-10-5	EAGLE LIFE INSURANCE COMPANY		13183	22-3762465	2CIA1	NO		172,372,050		2,500,000.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer								206,995,102		XXX	XXX
1899999. Total Common Stocks								206,995,102		XXX	XXX
1999999 - Totals								206,995,102		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: $

2.Total amount of intangible assets nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

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

NONE

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest					20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds															XXX	XXX	XXX		
1099999. Total - All Other Government Bonds															XXX	XXX	XXX		
1799999. Total - U.S. States, Territories and Possessions Bonds															XXX	XXX	XXX		
2499999. Total - U.S. Political Subdivisions Bonds															XXX	XXX	XXX		
3199999. Total - U.S. Special Revenues Bonds															XXX	XXX	XXX		
ARIS MORTGAGE HOLDING CO ARIS MTGE HOLDING CO	0		12/26/2017	DIRECT	12/15/2018	9,474,782					9,474,782	9,474,782	24,483		6.750	6.750	MAT		
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						9,474,782					9,474,782	9,474,782	24,483		XXX	XXX	XXX		
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						9,474,782					9,474,782	9,474,782	24,483		XXX	XXX	XXX		
4899999. Total - Hybrid Securities															XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries and Affiliates Bonds															XXX	XXX	XXX		
6099999. Subtotal - SVO Identified Funds															XXX	XXX	XXX		
7799999. Total - Issuer Obligations						9,474,782					9,474,782	9,474,782	24,483		XXX	XXX	XXX		
7899999. Total - Residential Mortgage-Backed Securities															XXX	XXX	XXX		
7999999. Total - Commercial Mortgage-Backed Securities															XXX	XXX	XXX		
8099999. Total - Other Loan-Backed and Structured Securities															XXX	XXX	XXX		
8199999. Total - SVO Identified Funds															XXX	XXX	XXX		
8399999. Total Bonds						9,474,782					9,474,782	9,474,782	24,483		XXX	XXX	XXX		
8699999. Total - Parent, Subsidiaries and Affiliates											XXX				XXX	XXX	XXX		
9199999 - Totals						9,474,782					XXX	9,474,782	24,483		XXX	XXX	XXX		

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
0079999. Subtotal - Purchased Options - Hedging Effective														XXX							XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other														XXX							XXX	XXX
0219999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
S&P 500 Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	01/03/2017	01/03/2018	10,036	22,659,058	2,257.83		420,604		17,525		868,734			(403,079)				
S&P 500 Index Option MAV			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	01/09/2017	01/09/2018	2,428	5,509,311	2,268.90		98,154		4,090		231,829			(94,065)				
S&P 500 Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	01/12/2017	01/12/2018	14,758	33,507,141	2,270.44		734,381		30,599		1,597,914			(703,782)				
S&P Digital			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	01/17/2017	01/17/2018	10,825	24,550,588	2,267.89		464,157		19,340		954,685			(444,817)				
Dow Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	01/25/2017	01/25/2018	385	7,721,499	20,068.51		138,040		5,752		301,002			(132,288)				
UST 2.00% 12/01/17 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	01/25/2017	01/26/2018	173,694	17,249,000	98.00		243,000		10,125		293,761			(232,875)				
Dow Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	01/30/2017	01/30/2018	185	3,695,723	19,971.13		71,771		2,990		142,685			(68,781)				
Dow Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/01/2017	02/01/2018	412	8,204,786	19,890.94		153,645		19,206		339,306			(134,440)				
S&P 500 Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/03/2017	02/02/2018	27,370	62,881,090	2,297.42		1,407,683		175,960		3,031,313			(1,231,723)				
S&P 500 Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/03/2017	02/05/2018	8,591	19,736,095	2,297.42		428,130		53,516		917,910			(374,614)				
Dow Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/08/2017	02/08/2018	293	5,880,288	20,054.34		107,749		13,469		239,331			(94,281)				
Dow Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/14/2017	02/14/2018	173	3,538,648	20,504.41		64,145		8,018		130,962			(56,127)				
Dow Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/15/2017	02/15/2018	335	6,913,825	20,611.86		129,903		16,238		302,151			(113,665)				
UST 2.00% 12/01/17 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/15/2017	02/16/2018	184,409	18,323,000	98.00		264,000		33,000		330,369			(231,000)				
UST 2.25% 08/23/17 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/22/2017	02/23/2018	193,769	46,717,275	98.00		979,170		122,396		1,703,889			(856,774)				
Dow Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/28/2017	02/28/2018	292	6,073,652	20,812.24		121,651		15,206		251,847			(106,445)				
S&P 500 Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/01/2017	03/01/2018	18,915	45,318,626	2,395.96		1,093,828		227,881		2,074,157			(865,947)				
S&P 500 Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/03/2017	03/02/2018	25,008	67,669,955	2,383.12		1,542,036		321,258		2,945,773			(1,220,779)				
Dow Index Option MAV			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/03/2017	03/03/2018	133	2,794,090	21,005.71		53,525		11,151		117,133			(42,374)				
Dow Index Option MAV			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/03/2017	03/04/2018	107	2,251,261	21,005.71		37,572		7,828		76,373			(29,745)				
S&P 500 Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/03/2017	03/05/2018	9,644	26,966,433	2,383.12		514,184		107,122		944,449			(407,063)				
S&P 500 Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/08/2017	03/08/2018	17,063	40,318,574	2,362.98		999,585		208,247		1,991,516			(791,338)				
S&P 500 Index Option MAV			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/15/2017	03/15/2018	5,004	11,935,230	2,385.26		223,808		46,627		467,346			(177,182)				
UST 2.25% 08/23/17 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/15/2017	03/16/2018	250,061	86,914,752	98.00		1,819,842		379,134		3,238,418			(1,440,709)				
S&P 500 Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/17/2017	03/19/2018	10,821	25,734,911	2,378.25		465,505		96,980		819,615			(368,525)				
S&P 500 Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/20/2017	03/20/2018	10,935	31,512,595	2,373.47		644,994		134,374		1,218,977			(510,620)				
Dow Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/21/2017	03/21/2018	200	4,126,260	20,668.01		75,912		15,815		138,536			(60,097)				
Dow Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/03/2017	04/03/2018	201	4,141,238	20,650.21		80,353		23,436		158,574			(56,917)				
S&P 500 Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/12/2017	04/12/2018	17,592	41,250,876	2,344.93		1,007,726		293,920		2,039,566			(713,806)				

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
UST 2.25% 08/23/17 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/12/2017	04/13/2018	230,363	22,859,000	98.00		319,000		93,042		220,332			(225,958)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/18/2017	04/18/2018	12,157	28,474,380	2,342.19		689,827		201,200		1,423,088			(488,628)				
UST 2.25% 08/23/17 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/19/2017	04/20/2018	285,333	125,486,698	98.00		2,548,286		743,250		5,334,542			(1,805,036)				
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/21/2017	04/21/2018	151	3,111,182	20,547.76		51,428		15,000		104,738			(36,428)				
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/21/2017	04/22/2018	62	1,281,855	20,547.76		23,949		6,985		51,275			(16,964)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/21/2017	04/23/2018	11,399	30,502,288	2,348.69		588,627		171,683		1,070,454			(416,944)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/24/2017	04/24/2018	14,975	35,553,448	2,374.15		627,132		182,913		2,640,885			(444,218)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/25/2017	04/25/2018	16,487	39,381,001	2,388.61		662,549		193,244		2,711,750			(469,306)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/02/2017	05/02/2018	16,149	38,614,772	2,391.17		633,100		237,412		2,551,112			(395,687)				
UST 2.25% 08/23/17 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/10/2017	05/11/2018	253,361	25,184,000	98.00		354,000		132,750		329,124			(221,250)				
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/15/2017	05/15/2018	4,353	10,458,128	2,402.32		172,519		64,695		385,673			(107,824)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/19/2017	05/18/2018	44,679	106,183,548	2,381.73		2,515,078		943,154		4,788,769			(1,571,924)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/19/2017	05/21/2018	10,446	24,879,816	2,381.73		532,890		199,834		987,086			(333,056)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/23/2017	05/23/2018	13,139	31,512,974	2,398.42		741,074		277,903		1,410,966			(463,171)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/26/2017	05/25/2018	39,565	95,581,727	2,415.82		2,222,885		833,582		4,044,031			(1,389,303)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/26/2017	05/29/2018	7,210	17,416,866	2,415.82		329,619		123,607		574,310			(206,012)				
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/02/2017	06/02/2018	5,877	14,334,511	2,439.07		243,283		111,505		532,029			(131,778)				
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/02/2017	06/03/2018	5,092	12,419,778	2,439.07		216,390		99,179		462,103			(117,211)				
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/02/2017	06/04/2018	5,709	13,924,698	2,439.07		233,011		106,797		488,781			(126,214)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/06/2017	06/06/2018	14,095	34,241,516	2,429.33		578,210		265,013		1,726,451			(313,197)				
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/07/2017	06/07/2018	256	5,422,148	21,173.69		99,923		45,798		198,375			(54,125)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/09/2017	06/08/2018	28,788	76,508,914	2,431.77		1,790,455		820,625		3,100,285			(969,830)				
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/09/2017	06/09/2018	109	2,328,380	21,271.97		37,122		17,014		78,769			(20,108)				
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/09/2017	06/10/2018	109	2,323,709	21,271.97		41,858		19,185		93,438			(22,673)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/09/2017	06/11/2018	10,849	30,188,445	2,431.77		606,075		277,784		1,026,859			(328,291)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/16/2017	06/15/2018	29,824	76,919,907	2,433.15	2,782	1,782,813		817,760		3,060,269			(967,081)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/16/2017	06/18/2018	12,199	29,682,299	2,433.15		587,216		269,141		952,568			(318,076)				
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/19/2017	06/19/2018	238	5,127,255	21,528.99		86,781		39,774		161,715			(47,006)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/20/2017	06/20/2018	15,559	37,918,550	2,437.03		646,058		296,110		1,481,975			(349,948)				
UST 2.375% 05/15/27 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/21/2017	06/22/2018	218,385	21,685,000	98.00		300,000		137,500		204,492			(162,500)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/28/2017	06/28/2018	15,911	38,833,883	2,440.69		690,847		316,638		2,018,056			(374,209)				
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/29/2017	06/29/2018	4,360	10,549,848	2,419.70		204,248		93,614		433,793			(110,634)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/30/2017	06/30/2018	22,580	54,719,464	2,423.41		1,033,250		473,573		3,262,755			(559,677)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/30/2017	07/01/2018	16,215	39,294,767	2,423.41		733,676		336,268		2,566,316			(397,408)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/30/2017	07/02/2018	13,591	32,937,423	2,423.41		620,072		284,200		2,106,869			(335,872)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/03/2017	07/03/2018	7,240	17,586,333	2,429.01		385,763		208,955		662,465			(176,808)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/05/2017	07/05/2018	10,718	26,073,104	2,432.54		636,414		344,724		1,185,164			(291,690)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/07/2017	07/06/2018	29,988	78,911,723	2,425.18		1,851,097		1,002,678		3,128,989			(848,420)				
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/07/2017	07/07/2018	121	2,598,358	21,414.34		40,915		22,162		82,589			(18,753)				
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/07/2017	07/08/2018	77	1,647,826	21,414.34		30,918		16,747		66,833			(14,171)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/07/2017	07/09/2018	11,685	32,751,100	2,425.18		641,825		347,655		1,067,073			(294,170)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/10/2017	07/10/2018	9,979	24,222,910	2,427.43		516,375		279,703		879,999			(236,672)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/11/2017	07/11/2018	13,774	33,410,170	2,425.53		578,568		313,391		1,951,483			(265,177)				
UST 2.375% 05/15/27 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/12/2017	07/13/2018	238,997	31,298,966	98.00		490,810		265,855		537,557			(224,954)				
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/14/2017	07/14/2018	17,182	43,813,934	21,637.74		817,248		442,676		2,447,918			(374,572)				
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/14/2017	07/15/2018	15,781	41,001,114	21,637.74		736,188		398,769		1,912,239			(337,420)				
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/14/2017	07/16/2018	13,796	37,169,213	21,637.74		661,871		358,513		1,857,276			(303,357)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/17/2017	07/17/2018	27,091	66,621,244	2,459.14		1,263,057		684,156		2,504,858			(578,901)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/19/2017	07/19/2018	17,666	43,702,701	2,473.83		798,142		432,327		1,497,738			(365,815)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/20/2017	07/20/2018	14,678	36,306,078	2,473.45		715,085		387,338		1,261,199			(327,747)				
UST 2.375% 05/15/27 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/26/2017	07/27/2018	236,206	23,464,000	98.00		335,000		181,458		281,197			(153,542)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/11/2017	08/10/2018	32,484	79,303,875	2,441.32		1,802,222		1,126,389		2,877,735			(675,833)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/11/2017	08/13/2018	12,208	29,803,122	2,441.32		637,365		398,353		1,007,802			(239,012)				
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/14/2017	08/14/2018	244	5,369,241	21,993.71		101,746		63,591		178,650			(38,155)				
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/16/2017	08/16/2018	258	5,676,632	22,024.87		111,429		69,643		194,111			(41,786)				
UST 2.375% 05/15/27 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/16/2017	08/17/2018	233,836	27,358,573	98.00		406,587		254,117		393,862			(152,470)				
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/24/2016	08/24/2018	85	184,573	2,175.44	1,855			580		16,823			(927)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/28/2017	08/28/2018	11,145	27,240,103	2,444.24		608,336		380,210		975,955			(228,126)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/01/2017	08/31/2018	35,414	87,704,507	2,476.55		2,085,831		1,477,464		3,235,335			(608,368)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/01/2017	09/04/2018	9,390	23,254,435	2,476.55		475,659		336,925		706,800			(138,734)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/11/2017	09/11/2018	22,851	56,855,527	2,488.11		1,156,387		819,107		2,233,916			(337,279)				
UST 2.25% 08/15/27 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/13/2017	09/14/2018	268,343	137,513,749	98.00		2,842,358		2,013,337		4,594,429			(829,021)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/15/2017	09/15/2018	16,087	40,220,935	2,500.23		770,657		545,882		1,490,410			(224,775)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/15/2017	09/16/2018	16,867	42,170,649	2,500.23		805,018		570,221		1,736,831			(234,797)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/15/2017	09/17/2018	24,836	62,096,609	2,500.23		1,201,058		850,749		2,109,177			(350,309)				
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/21/2017	09/21/2018	219	4,901,309	22,359.23		93,878		66,497		152,673			(27,381)				
UST 2.25% 08/15/27 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/27/2017	09/28/2018	214,751	21,345,000	98.00		300,000		212,500		255,489			(87,500)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/29/2017	09/29/2018	17,475	44,026,966	2,519.36		855,518		605,992		1,933,026			(249,526)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/29/2017	09/30/2018	17,417	43,879,935	2,519.36		840,176		595,125		1,762,456			(245,051)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/29/2017	10/01/2018	12,820	32,299,140	2,519.36		632,127		447,757		1,373,249			(184,370)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/03/2017	10/03/2018	15,020	38,069,367	2,534.58		704,542		557,763		1,484,868			(146,780)				
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/06/2017	10/05/2018	373	8,504,510	22,773.67		174,256		137,953		252,605			(36,303)				
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/06/2017	10/06/2018	134	3,055,196	22,773.67		55,870		44,230		105,309			(11,640)				
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/06/2017	10/07/2018	162	3,684,609	22,773.67		68,351		54,111		127,978			(14,240)				
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/06/2017	10/08/2018	255	5,799,459	22,773.67		102,974		81,521		166,667			(21,453)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/13/2017	10/12/2018	27,201	69,450,036	2,553.17		1,593,290		1,261,355		2,123,916			(331,935)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/13/2017	10/13/2018	15,404	39,328,185	2,553.17		771,328		610,635		1,395,128			(160,693)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/13/2017	10/14/2018	14,993	38,279,557	2,553.17		720,797		570,631		1,324,835			(150,166)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/13/2017	10/15/2018	22,149	56,549,716	2,553.17		1,158,288		916,978		1,624,762			(241,310)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/20/2017	10/20/2018	16,263	41,880,677	2,575.21		801,101		634,205		1,145,497			(166,896)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/20/2017	10/21/2018	16,880	43,468,763	2,575.21		833,429		659,798		1,269,918			(173,631)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/20/2017	10/22/2018	13,727	35,349,648	2,575.21		705,183		558,270		1,090,524			(146,913)				
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/23/2017	10/23/2018	213	4,949,843	23,273.96		83,614		66,195		124,967			(17,420)				
UST 2.25% 08/15/27 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/25/2017	10/26/2018	222,515	56,741,958	98.00		1,188,006		940,505		1,480,597			(247,501)				
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/31/2017	10/31/2018	3,612	9,302,454	2,575.26		155,227		122,888		228,431			(32,339)				
UST 2.25% 08/15/27 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/01/2017	11/02/2018	238,597	23,722,000	98.00		348,000		304,500		313,107			(43,500)				
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/15/2017	11/15/2018	248	5,761,193	23,271.28		111,382		97,459		152,607			(13,923)				
UST 2.25% 08/15/27 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/15/2017	11/16/2018	221,278	22,017,000	98.00		315,000		275,625		291,629			(39,375)				
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/21/2017	11/21/2018	206	4,850,640	23,590.83		85,823		75,095		107,957			(10,728)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/24/2017	11/23/2018	25,601	66,624,877	2,602.42		1,616,456		1,414,399		1,880,234			(202,057)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/24/2017	11/26/2018	5,974	15,546,421	2,602.42		309,293		270,631		350,644			(38,662)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/27/2017	11/27/2018	7,547	21,557,950	2,601.42		444,944		389,326		521,481			(55,618)				
UST 2.25% 11/15/27 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/29/2017	11/30/2018	164,415	57,491,814	98.00		1,221,290		1,068,629		1,241,627			(152,661)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/05/2017	12/05/2018	13,874	36,482,072	2,629.57		741,221		710,336		906,419			(30,884)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/07/2017	12/07/2018	13,793	36,371,523	2,636.98		883,864		847,036		930,770			(36,828)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/11/2017	12/11/2018	24,037	68,312,205	2,659.99		1,468,932		1,407,727		1,517,379			(61,206)				
UST 2.25% 11/15/27 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/13/2017	12/14/2018	231,857	23,072,000	98.00		323,000		309,542		306,008			(13,458)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/18/2017	12/18/2018	12,608	33,917,062	2,690.16		859,509		823,696		783,732			(35,813)				
UST 2.25% 11/15/27 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/20/2017	12/21/2018	223,286	26,835,082	98.00		394,606		378,164		389,397			(16,442)				
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/27/2017	12/27/2018	4,188	11,235,233	2,682.62		203,255		194,786		187,990			(8,469)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/28/2017	12/28/2018	20,592	55,342,043	2,687.54		1,393,993		1,335,910		1,282,186			(58,083)				
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/15/2017	03/15/2019	110	262,484	2,385.26		5,801		3,505		12,991			(2,296)				
UST 2.00% 12/01/17 Total Return Options			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	01/04/2017	01/05/2018	196,695	19,560,000	98.00		279,000		11,625		356,182			(267,375)				
UST 2.00% 12/01/17 Total Return Options			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	01/11/2017	01/12/2018	195,888	19,467,000	98.00		271,000		11,292		252,337			(259,708)				
Dow Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	01/17/2017	01/17/2018	219	4,339,130	19,826.77		67,090		2,795		122,754			(64,294)				
S&P 500 Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	01/18/2017	01/18/2018	30,506	69,307,243	2,271.89		1,385,811		57,742		4,202,911			(1,328,069)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	01/19/2017	01/19/2018	14,526	32,881,675	2,263.69		554,779		23,116		2,494,309			(531,663)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	01/23/2017	01/23/2018	10,923	24,743,132	2,265.20		405,189		16,883		2,228,975			(388,306)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	02/27/2017	02/27/2018	12,031	28,510,896	2,369.75		486,555		60,819		1,857,851			(425,736)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	03/02/2017	03/02/2018	15,066	35,885,645	2,381.92		644,585		134,289		2,920,037			(510,297)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	03/03/2017	03/03/2018	14,879	35,459,211	2,383.12		613,205		127,751		2,900,662			(485,454)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	03/03/2017	03/04/2018	15,422	36,753,409	2,383.12		600,281		125,059		2,818,136			(475,222)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	03/03/2017	03/05/2018	10,331	24,618,957	2,383.12		395,517		82,399		1,693,387			(313,118)				
Dow Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	03/07/2017	03/07/2018	246	5,150,158	20,924.76		86,960		18,117		161,805			(68,844)				
Dow Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	03/08/2017	03/08/2018	18,589	49,019,052	20,855.73		793,987		165,414		3,425,620			(628,573)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	03/09/2017	03/09/2018	11,616	27,470,814	2,364.87		487,079		101,475		2,185,622			(385,604)				
S&P 500 Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	03/27/2017	03/27/2018	12,194	28,553,906	2,341.59		598,126		124,610		1,142,018			(473,517)				
Dow Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	03/30/2017	03/29/2018	113	2,340,864	20,728.49		41,598		8,666		75,090			(32,932)				
Dow Index Option MAV			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	03/30/2017	03/30/2018	12,874	32,835,959	20,728.49		601,644		125,342		2,614,925			(476,301)				
S&P 500 Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	04/03/2017	04/03/2018	17,908	42,241,454	2,358.84		813,510		237,274		2,765,696			(576,236)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	04/05/2017	04/05/2018	15,777	37,123,579	2,352.95		637,528		185,946		2,958,728			(451,582)				
UST 2.25% 08/23/17 Total Return Options			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	04/05/2017	04/06/2018	232,875	30,571,216	98.00		471,394		137,490		536,606			(333,904)				
Dow Index Option MAV			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	04/07/2017	04/07/2018	72	1,483,538	20,656.10		24,055		7,016		49,476			(17,039)				
Dow Index Option MAV			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	04/07/2017	04/08/2018	109	2,246,884	20,656.10		41,697		12,162		88,420			(29,535)				
Dow Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	04/07/2017	04/09/2018	238	4,914,249	20,656.10		85,803		25,026		172,245			(60,777)				
SPXD5UN Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	04/24/2017	04/24/2018	2,794	6,807,927	2,436.30		121,658		35,484		537,860			(86,174)				
SPXD5UN Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	04/25/2017	04/25/2018	1,909	4,672,000	2,447.31		72,337		21,098		318,839			(51,239)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
UST 2.25% 08/23/17 Total Return Options			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	04/26/2017	04/27/2018	261,039	61,181,588	98.00		1,026,668		299,445		2,564,980			(727,223)				
S&P 500 Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	05/01/2017	05/01/2018	25,755	61,510,665	2,388.33		1,219,992		457,497		3,697,921			(762,495)				
SPXD5UN Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	05/10/2017	05/10/2018	1,670	4,078,165	2,442.46		68,930		25,849		303,649			(43,081)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	06/01/2017	06/01/2018	193,044	60,980,631	2,430.06		1,015,233		444,899		2,876,336			(570,335)				
S&P 500 Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	06/05/2017	06/05/2018	24,969	60,826,417	2,436.10		1,198,432		549,281		2,887,693			(649,151)				
S&P Digital			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	06/09/2017	06/08/2018	1,410	3,429,012	2,431.77		52,464		24,046		75,366			(28,418)				
S&P Digital			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	06/09/2017	06/11/2018	603	1,465,933	2,431.77		22,429		10,280		32,182			(12,149)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	06/12/2017	06/12/2018	15,978	38,816,011	2,429.39		692,285		317,297		2,301,940			(374,987)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	06/19/2017	06/19/2018	17,148	42,071,133	2,453.46		752,097		344,711		1,653,314			(407,386)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	06/22/2017	06/22/2018	15,889	38,682,313	2,434.50		735,189		336,962		2,119,604			(398,227)				
S&P 500 Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	06/26/2017	06/26/2018	28,393	69,251,316	2,439.07		1,336,932		612,761		3,155,455			(724,172)				
UST 2.375% 05/15/27 Total Return Options			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	07/05/2017	07/06/2018	216,710	21,539,000	98.00		308,000		166,833		258,479			(141,167)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	07/10/2017	07/10/2018	14,964	36,323,223	2,427.43		660,799		357,933		2,079,690			(302,866)				
S&P 500 Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	07/12/2017	07/12/2018	14,177	34,637,823	2,443.25		888,569		481,308		1,553,763			(407,261)				
S&P 500 Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	07/14/2017	07/13/2018	26,856	66,045,993	2,459.27		1,559,054		844,488		2,604,258			(714,567)				
S&P 500 Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	07/14/2017	07/16/2018	9,816	24,140,938	2,459.27		477,180		258,473		755,504			(218,708)				
S&P 500 Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	07/18/2017	07/17/2018	539	1,326,834	2,460.61		31,313		16,961		48,552			(14,352)				
S&P 500 Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	07/18/2017	07/18/2018	11,229	27,630,568	2,460.61		594,572		322,060		989,291			(272,512)				
UST 2.375% 05/15/27 Total Return Options			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	07/19/2017	07/20/2018	233,939	23,245,000	100.00		323,000		174,958		254,108			(148,042)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	07/24/2017	07/24/2018	14,133	34,906,112	2,469.91		651,546		352,921		1,500,271			(298,625)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	07/25/2017	07/25/2018	14,246	35,288,426	2,477.13		617,785		334,633		1,415,565			(283,151)				
SPXD5UN Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	08/29/2017	08/29/2018	1,798	4,440,391	2,469.35		77,807		48,629		315,402			(29,178)				
UST 2.25% 08/15/27 Total Return Options			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	09/06/2017	09/07/2018	179,376	17,804,000	98.00		253,000		179,208		172,301			(73,792)				
S&P 500 Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	09/28/2017	09/28/2018	14,107	35,409,226	2,510.06		806,789		571,476		1,154,015			(235,313)				
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/06/2017	01/05/2018	26,017	59,241,191	2,276.98		1,271,709		52,988		2,743,635			(1,218,721)				
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/06/2017	01/06/2018	19,003	43,270,450	2,276.98		744,232		31,010		3,682,065			(713,222)				
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/06/2017	01/07/2018	20,073	45,706,855	2,276.98		779,101		32,463		4,074,320			(746,638)				
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/06/2017	01/08/2018	26,828	61,086,861	2,276.98		1,077,654		44,902		4,165,469			(1,032,751)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/09/2017	01/09/2018	8,169	18,534,632	2,268.90		306,501		12,771		2,028,338			(293,730)				
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/11/2017	01/11/2018	5,754	13,092,781	2,275.32		213,203		8,883		477,224			(204,320)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/12/2017	01/12/2018	15,849	35,984,811	2,270.44		606,022		25,251		4,008,860			(580,771)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/13/2017	01/13/2018	14,200	32,299,289	2,274.64		546,098		22,754		3,315,960			(523,344)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/13/2017	01/14/2018	14,288	32,499,703	2,274.64		519,989		21,666		3,497,583			(498,322)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/13/2017	01/15/2018	10,590	24,088,017	2,274.64		384,323		16,013		2,172,358			(368,310)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/13/2017	01/16/2018	6,487	14,756,289	2,274.64		251,357		10,473		1,514,567			(240,884)				
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/17/2017	01/17/2018	3,741	8,484,747	2,267.89		144,133		6,006		324,838			(138,127)				
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/19/2017	01/19/2018	16,535	37,430,194	2,263.69		890,536		37,106		1,971,658			(853,431)				
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/23/2017	01/23/2018	3,401	7,704,348	2,265.20		127,617		5,317		274,661			(122,299)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/24/2017	01/24/2018	11,838	26,990,706	2,280.07		443,272		18,470		2,581,536			(424,803)				
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/25/2017	01/25/2018	5,740	13,193,384	2,298.37		226,123		9,422		538,214			(216,702)				
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/31/2017	01/31/2018	13,061	34,542,477	19,864.09		562,365		23,432		3,221,565			(538,933)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/02/2017	02/02/2018	12,169	27,755,658	2,280.85		484,632		60,579		2,692,386			(424,053)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/07/2017	02/07/2018	11,992	27,497,542	2,293.08		439,896		54,987		2,493,663			(384,909)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/08/2017	02/08/2018	17,573	40,323,293	2,294.67		645,536		80,692		3,637,623			(564,844)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/13/2017	02/13/2018	10,743	25,011,822	2,328.25		423,311		52,914		2,088,618			(370,397)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/15/2017	02/15/2018	10,707	25,153,644	2,349.25		400,588		50,074		1,831,729			(350,515)				
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/17/2017	02/16/2018	33,466	81,492,318	2,351.16		1,778,506		222,313		3,585,101			(1,556,193)				
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/17/2017	02/20/2018	5,527	12,993,784	2,351.16		267,869		33,484		518,426			(234,386)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/21/2017	02/21/2018	13,555	32,063,480	2,365.38		510,864		63,858		1,997,599			(447,006)				
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/24/2017	02/23/2018	1,608	3,805,954	2,367.34		58,326		7,291		92,976			(51,035)				
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/24/2017	02/26/2018	563	1,331,704	2,367.34		20,408		2,551		32,473			(17,857)				
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	02/27/2017	02/27/2018	752	1,781,322	2,369.75		27,521		3,440		43,395			(24,081)				
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/01/2017	03/01/2018	892	7,927,963	2,395.96		139,202		29,000		276,377			(110,202)				
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/02/2017	03/02/2018	11,541	27,489,871	2,381.92		647,818		134,962		1,230,098			(512,856)				
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/07/2017	03/07/2018	11,915	28,218,511	2,368.39		661,901		137,896		1,306,837			(524,005)				
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/10/2017	03/09/2018	28,810	68,355,022	2,372.60		1,571,898		327,479		2,997,194			(1,244,419)				
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/10/2017	03/12/2018	11,348	26,923,107	2,372.60		519,209		108,169		943,321			(411,040)				
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/15/2017	03/15/2018	15,971	44,943,842	2,385.26		771,814		160,795		2,461,025			(611,019)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/16/2017	03/16/2018	13,256	31,568,235	2,381.38		573,121		119,400		2,220,226			(453,721)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/17/2017	03/17/2018	16,139	38,383,261	2,378.25		679,508		141,564		2,080,661			(537,944)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/17/2017	03/18/2018	16,249	38,643,168	2,378.25		662,510		138,023		1,922,387			(524,487)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/17/2017	03/19/2018	11,733	27,905,165	2,378.25		490,903		102,271		1,358,311			(388,631)				
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/21/2017	03/21/2018	27,889	65,372,736	2,344.02		1,293,946		269,572		3,770,638			(1,024,374)				
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/22/2017	03/22/2018	18,989	44,593,804	2,348.45		759,672		158,265		3,380,489			(601,407)				
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/23/2016	03/23/2018	65	133,366	2,036.71	3,433			358		14,969			(1,716)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/28/2017	03/28/2018	325	6,717,997	20,701.50		117,138		24,404		221,286			(92,734)				
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/31/2017	03/29/2018	16,726	48,326,224	20,663.22		849,766		177,035		3,421,494			(672,732)				
Dow Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/31/2017	03/31/2018	20,384	49,605,061	20,663.22		879,141		183,154		4,332,794			(695,986)				
Dow Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/31/2017	04/01/2018	18,903	46,714,375	20,663.22		785,012		163,544		3,827,565			(621,468)				
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	03/31/2017	04/02/2018	11,555	30,442,945	20,663.22		511,080		106,475		2,260,328			(404,605)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/04/2017	04/04/2018	14,915	35,202,500	2,360.16		577,375		168,401		2,827,016			(408,974)				
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/07/2017	04/06/2018	1,502	3,537,233	2,355.54		55,004		16,043		83,611			(38,961)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/07/2017	04/07/2018	17,735	41,776,636	2,355.54		720,004		210,001		3,309,788			(510,003)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/07/2017	04/08/2018	17,094	40,265,684	2,355.54		701,949		204,735		3,147,184			(497,214)				
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/07/2017	04/09/2018	18,057	42,533,405	2,355.54		737,500		215,104		3,255,295			(522,396)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/13/2017	04/13/2018	17,392	40,491,237	2,328.95	2,761	746,868		218,239		3,489,788			(530,412)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/13/2017	04/14/2018	16,250	37,844,428	2,328.95		678,791		197,981		3,464,679			(480,810)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/13/2017	04/15/2018	18,715	43,586,297	2,328.95		771,276		224,955		3,527,145			(546,320)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/13/2017	04/16/2018	13,528	31,506,132	2,328.95		547,802		159,776		2,738,161			(388,027)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/19/2017	04/19/2018	16,064	37,560,263	2,338.17		644,605		188,010		2,282,752			(456,596)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/21/2017	04/21/2018	21,786	51,169,604	2,348.69		914,326		266,678		3,562,878			(647,648)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/21/2017	04/22/2018	12,601	29,595,352	2,348.69		523,842		152,787		2,302,610			(371,054)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/21/2017	04/23/2018	14,145	33,221,479	2,348.69		583,850		170,290		2,561,271			(413,560)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/28/2017	04/28/2018	19,487	46,460,774	2,384.20		846,519		246,901		3,460,482			(599,618)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/28/2017	04/29/2018	19,052	45,423,828	2,384.20		773,117		225,493		3,155,025			(547,625)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/28/2017	04/30/2018	14,410	34,356,648	2,384.20		598,201		174,475		2,495,189			(423,726)				
SPXD5UN Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/02/2017	05/02/2018	1,935	4,714,726	2,436.22		77,803		29,176		361,242			(48,627)				
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/12/2017	05/11/2018	411	8,583,611	20,896.61		163,283		61,231		297,401			(102,052)				
Dow Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/12/2017	05/12/2018	20,213	49,671,188	20,896.61		896,401		336,151		3,596,315			(560,251)				
Dow Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/12/2017	05/13/2018	17,818	45,339,762	20,896.61		803,269		301,226		3,091,770			(502,043)				
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/12/2017	05/14/2018	13,630	36,479,079	20,896.61		631,327		236,747		2,576,248			(394,579)				
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/16/2017	05/16/2018	14,012	37,361,350	20,979.75		629,322		235,996		2,564,727			(393,326)				
SPXD5UN Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/18/2017	05/18/2018	2,521	6,112,029	2,424.53		105,365		39,512		520,439			(65,853)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/19/2017	05/19/2018	21,993	52,381,797	2,381.73		905,864		339,699		2,616,967			(566,165)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/19/2017	05/20/2018	16,800	40,012,794	2,381.73		687,151		257,682		2,090,320			(429,470)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/19/2017	05/21/2018	14,010	33,367,549	2,381.73		583,277		218,729		1,951,539			(364,548)				
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/25/2017	05/25/2018	2,865	6,918,595	2,415.07		124,934		46,850		279,876			(78,084)				
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/31/2017	05/31/2018	4,032	9,724,366	2,411.80		151,137		56,677		334,251			(94,461)				
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/02/2017	06/01/2018	1,646	4,015,373	2,439.07		62,539		28,664		88,139			(33,876)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P Digital			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/02/2017	06/04/2018	472	1,150,851	2,439.07		17,925		8,215		25,230			(9,709)				
S&P 500 Index Option PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/07/2017	06/07/2018	17,745	43,176,425	2,433.14		964,465		442,046		1,742,509			(522,419)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/13/2017	06/13/2018	15,389	37,553,678	2,440.35		644,878		295,569		2,045,703			(349,309)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/14/2017	06/14/2018	17,533	42,744,077	2,437.92		752,334		344,820		2,686,970			(407,514)				
S&P 500 Index Option MAV			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/16/2017	06/16/2018	5,226	12,716,082	2,433.15		222,224		101,853		471,409			(120,371)				
S&P 500 Index Option MAV			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/16/2017	06/17/2018	4,965	12,080,192	2,433.15		215,318		98,688		460,809			(116,631)				
S&P 500 Index Option MAV			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/16/2017	06/18/2018	4,421	10,755,968	2,433.15		186,233		85,357		390,134			(100,876)				
Dow Index Option PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/23/2017	06/22/2018	310	6,640,425	21,394.76		132,885		60,905		216,263			(71,979)				
S&P 500 Index Option MAV			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/23/2017	06/23/2018	22,091	56,404,953	2,438.30		1,037,278		475,419		2,789,953			(561,859)				
S&P 500 Index Option MAV			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/23/2017	06/24/2018	22,648	56,599,506	2,438.30		1,026,396		470,431		2,771,953			(555,964)				
S&P 500 Index Option MAV			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/23/2017	06/25/2018	21,213	56,312,360	2,438.30		1,047,429		480,071		2,793,532			(567,357)				
S&P Digital			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/30/2017	06/29/2018	1,386	3,357,899	2,423.41		52,803		24,201		73,469			(28,602)				
S&P Digital			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/30/2017	07/02/2018	710	1,721,172	2,423.41		27,065		12,405		37,621			(14,660)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/05/2017	07/05/2018	7,287	17,726,369	2,432.54		319,388		173,002		987,443			(146,386)				
S&P 500 Index Option MAV			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/18/2017	07/18/2018	3,135	7,713,984	2,460.61		127,608		69,121		257,367			(58,487)				
S&P 500 Index Option MAV			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/25/2017	07/25/2018	4,816	11,929,888	2,477.13		189,390		102,586		370,715			(86,804)				
SPXD5UN Index Option PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/26/2017	07/26/2018	20,319	57,212,422	2,489.48		1,041,435		564,111		2,444,991			(477,324)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/01/2017	08/01/2018	13,710	33,950,947	2,476.35		614,464		384,040		1,716,000			(230,424)				
SPXD5UN Index Option PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/02/2017	08/02/2018	16,583	41,117,623	2,492.99		758,779		474,237		2,105,792			(284,542)				
SPXD5UN Index Option PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/03/2017	08/03/2018	2,780	6,928,630	2,492.32		123,275		77,047		420,932			(46,228)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/08/2017	08/08/2018	13,852	34,282,193	2,474.92		624,749		390,468		1,513,064			(234,281)				
SPXD5UN Index Option PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/10/2017	08/10/2018	3,170	7,833,017	2,471.33		145,165		90,728		553,475			(54,437)				
SPXD5UN Index Option PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/14/2017	08/14/2018	15,400	38,042,377	2,487.99		735,515		459,697		2,181,225			(275,818)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/15/2017	08/15/2018	14,786	36,440,644	2,464.61		660,450		412,781		1,653,066			(247,669)				
S&P Digital			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/17/2017	08/17/2018	632	1,534,974	2,430.01		24,137		15,086		32,292			(9,052)				
SPXD5UN Index Option PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/23/2017	08/23/2018	939	2,320,175	2,471.07		37,477		23,423		155,490			(14,054)				
S&P Digital			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/30/2017	08/30/2018	525	1,290,985	2,457.59		20,204		12,627		26,595			(7,576)				
S&P 500 Index Option PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/07/2017	09/07/2018	41,371	101,877,839	2,465.10		2,439,047		1,727,659		3,809,455			(711,389)				
S&P 500 Index Option PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/08/2017	09/10/2018	10,507	25,863,054	2,461.43		540,397		382,781		807,418			(157,616)				
S&P 500 Index Option PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/19/2017	09/19/2018	16,076	40,295,780	2,506.65		906,009		641,756		1,406,766			(264,253)				
S&P Digital			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/20/2017	09/20/2018	421	1,055,089	2,508.24		16,554		11,726		20,842			(4,828)				
S&P 500 Index Option MAV			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/21/2017	09/21/2018	4,943	12,360,242	2,500.60		234,374		166,015		419,613			(68,359)				
S&P Digital			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/25/2017	09/25/2018	480	1,198,056	2,496.66		18,869		13,366		23,870			(5,504)				
S&P 500 Index Option PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/29/2017	09/28/2018	30,347	76,456,242	2,519.36		1,808,711		1,281,170		2,596,150			(527,541)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/29/2017	10/01/2018	11,233	28,300,894	2,519.36		571,590		404,876		797,237			(166,714)				
S&P 500 Index Option MAV			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/03/2017	10/03/2018	6,098	15,454,864	2,534.58		264,134		209,106		446,239			(55,028)				
S&P Digital			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/04/2017	10/04/2018	7,468	18,950,908	2,537.74		336,370		266,293		540,694			(70,077)				
S&P Digital			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/09/2017	10/09/2018	715	1,741,335	2,544.73	10,264	20,669		20,426		75,517			(9,438)				
S&P Digital			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/18/2017	10/18/2018	574	1,468,935	2,561.26		23,136		18,316		27,821			(4,820)				
S&P Digital			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/23/2017	10/23/2018	392	1,005,226	2,564.98		15,857		12,554		18,967			(3,304)				
S&P Digital			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/25/2017	10/25/2018	765	9,583,629	2,557.15		179,528		142,126		263,099			(37,402)				
S&P Digital			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/26/2017	10/26/2018	366	938,307	2,560.40		14,872		11,774		17,785			(3,098)				
S&P Digital			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/01/2017	11/01/2018	363	935,732	2,579.36		14,831		12,977		17,398			(1,854)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/03/2017	11/03/2018	16,292	42,161,831	2,587.84		842,931		737,565		1,343,259			(105,366)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/03/2017	11/04/2018	16,339	42,282,259	2,587.84		825,363		722,193		1,303,857			(103,170)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/03/2017	11/05/2018	15,627	40,440,199	2,587.84		807,899		706,911		1,320,504			(100,987)				
S&P Digital			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/10/2017	11/09/2018	1,225	3,162,961	2,582.30		50,133		43,866		58,641			(6,267)				
S&P Digital			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/10/2017	11/12/2018	264	682,122	2,582.30		10,812		9,460		12,648			(1,351)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/15/2017	11/15/2018	15,301	39,240,274	2,564.62		773,897		677,160		1,084,815			(96,737)				
S&P 500 Index Option PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/17/2017	11/16/2018	44,611	115,148,299	2,578.85		2,699,252		2,361,846		3,416,019			(337,407)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/17/2017	11/17/2018	16,388	42,261,148	2,578.85		853,818		747,090		1,189,972			(106,727)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/17/2017	11/18/2018	17,369	44,793,241	2,578.85		862,460		754,652		1,074,257			(107,807)				
S&P 500 Index Option PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/17/2017	11/19/2018	24,755	63,839,375	2,578.85		1,401,292		1,226,131		1,752,234			(175,162)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/20/2017	11/20/2018	14,304	36,935,357	2,582.14		738,231		645,952		978,369			(92,279)				
S&P 500 Index Option PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/04/2017	12/04/2018	11,728	30,954,917	2,639.44		730,218		699,792		771,024			(30,426)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/06/2017	12/06/2018	21,437	56,363,043	2,629.27		1,198,030		1,148,113		1,496,751			(49,918)				
S&P 500 Index Option PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/08/2017	12/07/2018	29,808	79,036,526	2,651.50		1,869,821		1,791,912		1,918,714			(77,909)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/08/2017	12/08/2018	20,649	54,750,266	2,651.50		1,149,096		1,101,217		1,304,746			(47,879)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/08/2017	12/09/2018	16,796	44,534,386	2,651.50		910,173		872,249		1,032,048			(37,924)				
S&P 500 Index Option PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/08/2017	12/10/2018	27,199	72,117,252	2,651.50		1,478,936		1,417,313		1,566,046			(61,622)				
S&P Digital			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/13/2017	12/13/2018	18,791	50,038,611	2,662.85		1,054,210		1,010,285		1,131,595			(43,925)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/14/2017	12/14/2018	16,981	45,033,778	2,652.01		988,365		947,183		1,084,702			(41,182)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/15/2017	12/15/2018	19,306	51,658,427	2,675.81		1,082,992		1,037,867		1,061,354			(45,125)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/15/2017	12/16/2018	18,158	48,588,381	2,675.81		979,575		938,759		951,020			(40,816)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/15/2017	12/17/2018	15,328	41,014,325	2,675.81		846,439		811,171		833,080			(35,268)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/19/2017	12/19/2018	16,197	43,432,432	2,681.47		852,317		816,804		804,046			(35,513)				
S&P Digital			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/21/2017	12/21/2018	17,452	46,850,416	2,684.57		1,036,582		993,391		931,853			(43,191)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/22/2017	12/22/2018	21,564	57,863,840	2,683.34		1,216,981		1,166,273		1,137,081			(50,708)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/22/2017	12/23/2018	21,248	57,015,056	2,683.34		1,177,589		1,128,523		1,126,561			(49,066)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/22/2017	12/24/2018	9,432	25,310,087	2,683.34		488,703		468,340		471,441			(20,363)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	12/27/2017	12/27/2018	15,907	42,672,583	2,682.62		933,935		895,021		886,973			(38,914)				
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/11/2017	01/11/2019	61	138,130	2,275.32		2,949		1,536		11,047			(1,413)				
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	01/25/2017	01/25/2019	47	107,606	2,298.37		2,120		1,104		7,874			(1,016)				
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	06/07/2017	06/07/2019	77	186,988	2,433.14		3,702		2,700		9,119			(1,003)				
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZ0031MB27	10/04/2017	10/04/2019	52	132,439	2,537.74		2,453		2,197		5,657			(256)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/10/2017	07/10/2018	624	4,173,336	2,427.43		72,631		39,342		131,266			(33,289)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/11/2017	07/11/2018	727	6,114,332	2,425.53		104,292		56,492		181,239			(47,801)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/12/2017	07/12/2018	804	7,950,693	2,443.25		139,993		75,830		263,555			(64,164)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/13/2017	07/13/2018	1,897	8,277,694	2,447.83		141,017		76,384		229,047			(64,633)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/14/2017	07/16/2018	447	1,098,376	2,459.27		17,025		9,222		23,468			(7,803)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/17/2017	07/17/2018	643	1,580,325	2,459.14		24,495		13,268		33,760			(11,227)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/18/2017	07/18/2018	548	1,347,913	2,460.61		20,758		11,244		28,762			(9,514)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/21/2017	07/20/2018	30,244	77,371,201	2,472.54		1,715,746		929,363		2,739,563			(786,384)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/21/2017	07/21/2018	5,818	14,384,738	2,472.54		251,156		136,043		500,703			(115,113)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/21/2017	07/22/2018	5,459	13,498,345	2,472.54		234,502		127,022		474,771			(107,480)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/21/2017	07/23/2018	15,855	39,201,052	2,472.54		730,948		395,930		1,202,017			(335,018)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/24/2017	07/24/2018	9,561	26,774,298	2,469.91		580,723		314,559		972,129			(266,165)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/25/2017	07/25/2018	12,707	31,476,652	2,477.13		661,725		358,435		1,059,820			(303,291)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/26/2017	07/26/2018	15,155	37,551,017	2,477.83		875,557		474,260		1,432,530			(401,297)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/27/2017	07/27/2018	6,171	15,269,847	2,475.42		256,164		138,756		458,428			(117,409)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/28/2017	07/28/2018	5,759	14,235,861	2,472.10		239,927		129,961		481,295			(109,967)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/28/2017	07/29/2018	5,810	14,362,671	2,472.10		249,752		135,282		509,766			(114,470)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/28/2017	07/30/2018	4,580	11,323,274	2,472.10		187,546		101,587		378,560			(85,958)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/31/2017	07/31/2018	620	4,970,058	2,470.30		89,454		48,454		165,096			(41,000)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/01/2017	08/01/2018	4,903	12,142,167	2,476.35		204,430		127,769		406,886			(76,661)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/02/2017	08/02/2018	11,994	29,715,681	2,477.57		686,989		429,368		1,124,407			(257,621)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/04/2017	08/03/2018	38,438	95,176,246	2,476.83		2,089,011		1,305,632		3,435,979			(783,379)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/04/2017	08/06/2018	9,768	24,193,639	2,476.83		457,456		285,910		693,288			(171,546)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/07/2017	08/07/2018	4,239	10,515,560	2,480.91		181,804		113,627		345,282			(68,176)				
Dow Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/08/2017	08/08/2018	183	4,034,762	22,085.34		71,924		44,952		123,282			(26,971)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/09/2017	08/09/2018	19,807	55,802,042	2,474.02		1,206,304		753,940		2,018,486			(452,364)				
S&P 500 Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/10/2017	08/10/2018	20,778	55,603,838	2,438.21		1,220,782		762,989		2,057,202			(457,793)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/11/2017	08/11/2018	7,853	23,155,672	2,441.32		435,249		272,031		867,694			(163,219)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/11/2017	08/12/2018	6,125	16,602,714	2,441.32		331,488		207,180		667,952			(124,308)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/11/2017	08/13/2018	4,210	15,393,789	2,441.32		289,553		180,970		555,031			(108,582)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/14/2017	08/14/2018	542	1,336,999	2,465.84		20,991		13,119		28,278			(7,872)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/16/2017	08/16/2018	14,244	35,156,769	2,468.11		796,662		497,914		1,228,915			(298,748)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/17/2017	08/17/2018	21,069	51,198,483	2,430.01		1,012,752		632,970		2,479,484			(379,782)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/18/2017	08/18/2018	7,104	17,231,589	2,425.55		322,682		201,676		651,241			(121,006)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/18/2017	08/19/2018	4,610	11,181,593	2,425.55		212,233		132,646		435,625			(79,587)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/18/2017	08/20/2018	4,279	10,379,306	2,425.55		197,412		123,383		398,774			(74,030)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/21/2017	08/21/2018	17,534	42,580,195	2,428.37		868,125		542,578		1,483,786			(325,547)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/23/2017	08/23/2018	6,788	25,076,310	2,444.04		469,790		293,619		903,624			(176,171)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Dow Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/25/2017	08/24/2018	356	7,756,850	21,813.67		165,326		103,329		239,534			(61,997)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/25/2017	08/25/2018	6,135	18,375,151	2,443.05		344,351		215,219		708,710			(129,131)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/25/2017	08/26/2018	7,155	20,266,226	2,443.05		380,550		237,844		765,162			(142,706)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/25/2017	08/27/2018	4,871	16,398,277	2,443.05		314,175		196,360		594,034			(117,816)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/28/2017	08/28/2018	5,515	13,480,092	2,444.24		246,701		154,188		465,999			(92,513)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/29/2017	08/29/2018	11,420	27,936,001	2,446.30		663,522		414,701		1,095,083			(248,821)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/01/2017	08/31/2018	6,360	22,969,087	2,476.55		432,337		289,104		711,150			(143,233)				
Dow Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/01/2017	09/01/2018	118	2,604,178	21,987.56		41,870		29,658		86,277			(12,212)				
Dow Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/01/2017	09/02/2018	219	4,813,161	21,987.56		87,023		61,641		182,412			(25,382)				
Dow Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/01/2017	09/03/2018	91	2,003,126	21,987.56		36,352		25,749		77,353			(10,603)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/01/2017	09/04/2018	563	4,602,287	2,476.55		84,694		59,992		140,825			(24,703)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/06/2017	09/06/2018	575	1,417,041	2,465.54		22,219		15,739		28,987			(6,481)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/07/2017	09/07/2018	4,907	12,096,735	2,465.10		240,122		170,086		447,620			(70,036)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/11/2017	09/11/2018	602	1,499,053	2,488.11		23,490		16,639		30,135			(6,851)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/13/2017	09/13/2018	410	1,024,150	2,498.37		16,079		11,389		20,416			(4,690)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/14/2017	09/14/2018	450	1,122,228	2,495.62		17,641		12,496		22,416			(5,145)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/18/2017	09/18/2018	11,826	29,611,672	2,503.87		603,612		427,558		858,654			(176,053)				
S&P 500 Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/20/2017	09/20/2018	23,574	59,128,214	2,508.24		1,252,461		887,160		1,901,040			(365,301)				
Dow Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/22/2017	09/21/2018	261	5,835,155	22,349.59		126,320		89,477		176,688			(36,843)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/22/2017	09/22/2018	6,147	18,406,653	2,502.22		347,397		246,073		630,072			(101,324)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/22/2017	09/23/2018	7,117	20,537,967	2,502.22		371,601		263,217		667,869			(108,383)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/22/2017	09/24/2018	5,878	18,272,477	2,502.22		345,224		244,534		623,665			(100,690)				
S&P 500 Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/25/2017	09/25/2018	10,453	26,098,393	2,496.66		594,992		421,453		881,036			(173,539)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/27/2017	09/27/2018	6,329	15,866,405	2,507.04		286,969		203,270		499,700			(83,699)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/28/2017	09/28/2018	6,337	15,905,335	2,510.06		299,162		211,907		520,829			(87,256)				
S&P 500 Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	10/06/2017	10/05/2018	27,961	71,281,170	2,549.33		1,655,990		1,310,992		2,242,059			(344,998)				
S&P 500 Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	10/06/2017	10/08/2018	11,390	29,035,667	2,549.33		623,593		493,678		834,668			(129,915)				
SPXD5UN Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	10/11/2017	10/11/2018	23,805	60,854,083	2,564.24		1,295,576		1,025,665		1,922,989			(269,912)				
SPXD5UN Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	10/16/2017	10/16/2018	14,414	36,920,818	2,575.74		840,667		665,528		1,238,049			(175,139)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	10/20/2017	10/20/2018	5,813	14,970,655	2,575.21		253,494		200,683		379,525			(52,811)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	10/20/2017	10/21/2018	6,145	15,825,917	2,575.21		268,111		212,254		398,432			(55,856)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	10/20/2017	10/22/2018	4,488	11,558,227	2,575.21		197,246		156,153		297,031			(41,093)				
S&P 500 Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	10/23/2017	10/23/2018	11,804	30,276,004	2,564.98		656,627		519,830		864,009			(136,797)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	10/24/2017	10/24/2018	4,200	10,789,565	2,569.13		181,713		143,856		268,575			(37,857)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	10/25/2017	10/25/2018	6,293	16,093,053	2,557.15		291,742		230,962		446,550			(60,780)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	10/26/2017	10/26/2018	4,652	11,910,612	2,560.40		217,823		172,444		330,408			(45,380)				
SPXD5UN Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	10/31/2017	10/31/2018	3,213	8,225,878	2,560.55		148,884		117,866		355,322			(31,017)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/02/2017	11/02/2018	3,301	8,471,458	2,566.10		158,426		138,623		361,771			(19,803)				
SPXD5UN Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/06/2017	11/06/2018	6,700	17,274,973	2,558.53		299,353		261,934		543,148			(37,419)				
SPXD5UN Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/08/2017	11/08/2018	16,407	42,488,449	2,574.99		976,535		854,468		1,377,067			(122,067)				
SPXD5UN Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/09/2017	11/09/2018	50,103	129,385,285	2,569.57		3,029,271		2,650,612		3,942,246			(378,659)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/10/2017	11/10/2018	5,704	14,728,765	2,582.30		272,247		238,216		378,779			(34,031)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/10/2017	11/11/2018	4,177	10,785,636	2,582.30		192,731		168,639		268,041			(24,091)				
S&P 500 Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/10/2017	11/12/2018	14,023	36,212,766	2,582.30		725,021		634,393		915,367			(90,628)				
SPXD5UN Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/13/2017	11/13/2018	15,393	39,758,291	2,574.09		986,714		863,375		1,357,954			(123,339)				
S&P 500 Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/14/2017	11/14/2018	12,987	33,491,350	2,578.87		770,038		673,783		979,311			(96,255)				
SPXD5UN Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/15/2017	11/15/2018	8,831	22,628,692	2,558.82		436,702		382,114		790,190			(54,588)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/16/2017	11/16/2018	4,035	10,433,619	2,585.64		195,919		171,429		261,666			(24,490)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/17/2017	11/17/2018	5,515	14,222,815	2,578.85		269,737		236,020		364,467			(33,717)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/17/2017	11/18/2018	5,033	12,979,633	2,578.85		247,374		216,452		341,478			(30,922)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/17/2017	11/19/2018	4,401	11,348,341	2,578.85		205,257		179,600		277,221			(25,657)				
S&P 500 Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/20/2017	11/20/2018	12,805	33,064,865	2,582.14		840,600		735,525		1,027,067			(105,075)				
SPXD5UN Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/22/2017	11/21/2018	11,709	30,372,654	2,591.92		568,068		497,060		1,006,731			(71,009)				
SPXD5UN Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/22/2017	11/23/2018	4,416	16,395,467	2,591.92		318,851		278,995		525,291			(39,856)				
Dow Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/24/2017	11/24/2018	80	1,889,627	23,557.99		28,771		25,175		41,738			(3,596)				
Dow Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/24/2017	11/25/2018	95	2,237,405	23,557.99		40,529		35,463		60,629			(5,066)				
Dow Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/24/2017	11/26/2018	65	1,520,737	23,557.99		31,023		27,145		35,196			(3,878)				
SPXD5UN Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/27/2017	11/27/2018	2,562	6,661,280	2,594.16		123,412		107,986		177,340			(15,427)				
SPXD5UN Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/28/2017	11/28/2018	1,743	4,567,563	2,619.56		83,191		72,792		125,762			(10,399)				
Dow Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/01/2017	11/30/2018	5,755	22,855,253	24,231.59		453,340		411,821		472,207			(41,520)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/01/2017	12/01/2018	4,919	15,840,074	2,642.22		289,424		277,365		309,777			(12,059)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/01/2017	12/02/2018	4,842	14,939,587	2,642.22		284,391		272,541		303,217			(11,850)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/01/2017	12/03/2018	5,307	18,761,645	2,642.22		361,808		346,733		381,744			(15,075)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/04/2017	12/04/2018	3,556	9,386,805	2,639.44		160,858		154,156		175,191			(6,702)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/05/2017	12/05/2018	3,147	8,274,618	2,629.57		144,505		138,484		162,672			(6,021)				
S&P 500 Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/06/2017	12/06/2018	17,411	45,777,553	2,629.27		1,063,493		1,019,180		1,160,977			(44,312)				
SPXD5UN Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/11/2017	12/11/2018	3,643	9,699,267	2,662.22		193,966		185,884		224,364			(8,082)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/12/2017	12/12/2018	4,180	11,135,550	2,664.11		190,973		183,016		187,532			(7,957)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/14/2017	12/14/2018	44,322	118,337,155	2,651.98		2,723,477		2,609,999		2,712,071			(113,478)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/15/2017	12/15/2018	6,036	16,152,174	2,675.81		300,964		288,424		287,292			(12,540)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/15/2017	12/16/2018	5,592	14,964,216	2,675.81		261,208		250,324		247,521			(10,884)				
S&P 500 Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/15/2017	12/17/2018	17,770	47,549,281	2,675.81		1,019,134		976,670		974,569			(42,464)				
SPXD5UN Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/18/2017	12/18/2018	4,583	12,285,439	2,679.47		235,599		225,782		237,637			(9,817)				
SPXD5UN Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/19/2017	12/19/2018	3,366	9,018,200	2,678.94		170,692		163,580		173,586			(7,112)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/22/2017	12/21/2018	15,888	50,513,777	2,683.34		1,178,281		1,129,186		1,095,082			(49,095)				
Dow Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/22/2017	12/22/2018	152	3,766,139	24,754.06		60,409		57,892		56,876			(2,517)				
Dow Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/22/2017	12/23/2018	53	1,305,882	24,754.06		27,162		26,031		25,957			(1,132)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/22/2017	12/24/2018	460	3,817,814	2,683.34		60,191		57,683		55,386			(2,508)				
SPXD5UN Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/26/2017	12/26/2018	9,800	26,274,895	2,687.43		585,861		561,450		542,003			(24,411)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/27/2017	12/27/2018	12,039	39,577,417	2,682.62		942,103		902,849		873,083			(39,254)				
SPXD5UN Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/29/2017	12/28/2018	58,133	155,728,831	2,686.80		3,523,502		3,376,689		3,371,872			(146,813)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/29/2017	12/29/2018	5,057	13,519,912	2,673.61		252,378		241,863		246,519			(10,516)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/29/2017	12/30/2018	5,398	14,431,267	2,673.61		256,316		245,636		250,185			(10,680)				
SPXD5UN Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/29/2017	12/31/2018	25,973	69,513,168	2,686.80		1,491,550		1,429,402		1,436,899			(62,148)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/09/2017	08/09/2019	116	287,299	2,474.02		5,329		4,330		13,381			(999)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/23/2017	08/23/2019	78	190,268	2,444.04		3,689		2,998		10,818			(692)				
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/09/2017	01/09/2018	1,524	3,567,357	2,341.54		63,997		2,667		440,182			(61,331)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/11/2017	01/11/2018	13,329	30,328,434	2,275.32		509,897		21,246		3,432,410			(488,652)				
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/13/2017	01/12/2018	10,069	23,591,319	2,342.90		400,597		16,692		2,858,824			(383,905)				
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/13/2017	01/16/2018	484	1,134,152	2,342.90		20,322		847		140,403			(19,475)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/17/2017	01/17/2018	10,785	24,458,266	2,267.89		383,579		15,982		1,919,053			(367,596)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/20/2017	01/20/2018	17,271	39,227,147	2,271.31		666,836		27,785		3,240,242			(639,051)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/20/2017	01/21/2018	11,135	25,291,387	2,271.31		410,716		17,113		2,018,493			(393,603)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/20/2017	01/22/2018	12,603	28,625,425	2,271.31		462,190		19,258		2,539,012			(442,932)				
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/25/2017	01/25/2018	1,410	3,334,025	2,364.52		59,258		2,469		376,561			(56,789)				
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/26/2017	01/26/2018	4,205	9,923,116	2,359.74		174,894		7,287		1,135,767			(167,607)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/27/2017	01/27/2018	12,574	28,853,822	2,294.69		478,133		19,922		2,302,289			(458,211)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/27/2017	01/28/2018	12,340	28,317,156	2,294.69		460,340		19,181		2,831,579			(441,159)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/27/2017	01/29/2018	12,462	28,597,017	2,294.69		459,196		19,133		2,756,609			(440,063)				
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/30/2017	01/30/2018	1,550	3,645,908	2,352.12		55,683		2,320		408,272			(53,363)				
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/01/2017	02/01/2018	2,780	6,511,479	2,341.95		113,378		14,172		799,348			(99,206)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/02/2017	02/02/2018	10,636	25,002,386	2,344.78		417,408		52,176		2,943,378			(365,232)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/03/2017	02/03/2018	13,438	30,872,448	2,297.42		523,830		65,479		2,972,317			(458,351)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/03/2017	02/04/2018	14,223	32,677,117	2,297.42		538,740		67,343		3,076,222			(471,398)				
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/03/2017	02/05/2018	15,891	36,689,663	2,353.21		612,166		76,521		3,422,534			(535,645)				
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/06/2017	02/06/2018	1,428	3,353,428	2,347.97		57,430		7,179		399,515			(50,251)				
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/17/2017	02/16/2018	8,905	21,399,422	2,403.17		379,364		47,420		2,026,719			(331,943)				
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/17/2017	02/20/2018	1,563	3,756,150	2,403.17		67,741		8,468		358,745			(59,273)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/23/2017	02/23/2018	12,967	30,650,690	2,363.81		510,023		63,753		2,277,146			(446,270)				
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/24/2017	03/23/2018	25,141	59,655,939	2,410.07		1,032,967		215,202		4,972,528			(817,766)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/24/2017	03/24/2018	19,700	46,177,510	2,343.98		819,749		170,781		4,072,841			(648,968)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/24/2017	03/25/2018	15,914	37,302,471	2,343.98		632,407		131,751		3,173,125			(500,655)				
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/24/2017	03/26/2018	16,934	39,853,989	2,410.07		684,876		142,682		3,432,571			(542,193)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/27/2017	03/27/2018	15,342	35,924,128	2,341.59		618,479		128,850		2,621,829			(489,629)				
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/30/2017	03/29/2018	2,193	5,295,861	2,415.26		92,739		19,321		462,554			(73,418)				
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/04/2017	04/04/2018	2,350	5,660,876	2,408.45		104,102		30,363		519,682			(73,739)				
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/06/2017	04/06/2018	15,729	37,245,330	2,409.40		673,940		196,566		2,996,745			(477,374)				
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/11/2017	04/11/2018	19,171	45,312,843	2,415.69		754,730		220,130		3,703,807			(534,600)				
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/17/2017	04/17/2018	19,891	46,916,310	2,414.08		803,200		234,267		3,094,293			(568,934)				
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/20/2017	04/20/2018	2,555	6,177,433	2,417.75		108,746		31,718		537,647			(77,029)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/04/2017	05/04/2018	15,670	37,443,892	2,389.52		683,223		256,209		2,837,659			(427,014)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/05/2017	05/05/2018	17,880	42,899,947	2,399.29		773,921		290,220		2,917,306			(483,701)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/05/2017	05/06/2018	17,450	41,867,140	2,399.29		717,964		269,237		2,589,564			(448,728)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/05/2017	05/07/2018	13,386	32,117,956	2,399.29		559,328		209,748		2,128,263			(349,580)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/08/2017	05/08/2018	16,487	39,558,559	2,399.38		682,704		256,014		2,524,227			(426,690)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/10/2017	05/10/2018	14,873	35,689,110	2,399.63		601,784		225,669		2,366,809			(376,115)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/11/2017	05/11/2018	18,784	44,976,650	2,394.44		837,776		314,166		3,303,071			(523,610)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/17/2017	05/17/2018	20,136	47,461,483	2,357.03		775,166		290,687		2,805,028			(484,479)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/18/2017	05/18/2018	16,271	38,492,788	2,365.72		675,875		253,453		2,169,722			(422,422)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/22/2017	05/22/2018	16,587	39,710,483	2,394.02		706,468		264,925		2,604,040			(441,542)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/24/2017	05/24/2018	15,484	37,230,727	2,404.39		633,243		237,466		2,289,543			(395,777)				

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/30/2017	05/30/2018	9,922	23,940,316	2,412.91		417,934		156,725		1,484,613			(261,209)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/02/2017	06/02/2018	19,855	48,427,506	2,439.07		911,641		417,835		2,952,517			(493,805)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/02/2017	06/03/2018	16,453	40,129,599	2,439.07		730,872		334,983		2,508,262			(395,889)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/02/2017	06/04/2018	14,152	34,517,156	2,439.07		634,327		290,733		2,111,815			(343,594)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/09/2017	06/09/2018	21,285	51,760,825	2,431.77		948,804		434,869		2,857,791			(513,936)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/09/2017	06/10/2018	19,053	46,332,270	2,431.77		819,654		375,675		2,603,091			(443,979)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/09/2017	06/11/2018	15,545	37,801,544	2,431.77		673,827		308,837		2,202,636			(364,990)				
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/16/2017	06/15/2018	7,329	18,265,139	2,492.04		339,093		155,418		1,094,685			(183,675)				
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/16/2017	06/18/2018	1,268	3,161,050	2,492.04		53,974		24,738		179,776			(29,236)				
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/22/2017	06/22/2018	3,014	7,466,233	2,477.22		135,096		61,919		484,131			(73,177)				
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/26/2017	06/26/2018	3,150	7,823,184	2,483.50		139,761		64,057		485,901			(75,704)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/27/2017	06/27/2018	15,306	37,029,935	2,419.38		642,790		294,612		1,741,835			(348,178)				
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/28/2017	06/28/2018	1,677	4,163,603	2,482.17		77,143		35,357		264,504			(41,786)				
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/07/2017	07/06/2018	8,142	20,154,041	2,475.45		379,218		205,410		1,366,902			(173,808)				
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/07/2017	07/09/2018	1,687	4,174,896	2,475.45		74,408		40,305		273,909			(34,104)				
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/10/2017	07/10/2018	2,168	5,352,089	2,468.91		99,259		53,765		371,285			(45,494)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/12/2017	07/12/2018	16,824	41,105,838	2,443.25		730,729		395,811		2,221,442			(334,917)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/18/2017	07/18/2018	15,598	38,380,654	2,460.61		658,850		356,877		1,284,650			(301,973)				
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/21/2017	07/20/2018	9,604	23,913,984	2,489.95		439,176		237,887		1,486,893			(201,289)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/21/2017	07/21/2018	16,933	41,867,809	2,472.54		796,552		431,465		1,558,568			(365,086)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/21/2017	07/22/2018	18,074	44,689,415	2,472.54		813,065		440,410		1,882,495			(372,655)				
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/21/2017	07/23/2018	16,716	41,359,473	2,489.95		752,495		407,601		1,814,134			(344,893)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/28/2017	07/28/2018	16,374	40,477,062	2,472.10		785,878		425,684		1,818,330			(360,194)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/28/2017	07/29/2018	18,628	46,049,643	2,472.10		857,397		464,423		2,113,861			(392,974)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/28/2017	07/30/2018	14,688	36,310,767	2,472.10		684,086		370,546		1,724,751			(313,539)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/31/2017	07/31/2018	14,534	35,902,150	2,470.30		689,535		373,498		1,894,162			(316,037)				
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/07/2017	08/07/2018	1,925	4,806,173	2,496.66		86,245		53,903		285,766			(32,342)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/09/2017	08/09/2018	17,199	42,551,872	2,474.02		766,184		478,865		1,839,338			(287,319)				
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/11/2017	08/10/2018	21,101	51,671,366	2,470.83		990,576		619,110		3,138,592			(371,466)				
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/11/2017	08/13/2018	917	2,266,158	2,470.83		41,774		26,109		161,355			(15,665)				

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/16/2017	08/16/2018	1,568	3,907,301	2,491.46		70,779		44,237		243,435			(26,542)				
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/17/2017	08/17/2018	15,055	36,583,576	2,430.01		839,098		524,436		1,345,138			(314,662)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/18/2017	08/18/2018	18,401	44,633,060	2,425.55		839,118		524,449		2,056,125			(314,669)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/18/2017	08/19/2018	15,618	37,882,625	2,425.55		700,060		437,537		1,783,880			(262,522)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/18/2017	08/20/2018	11,282	27,364,189	2,425.55		509,385		318,365		1,230,928			(191,019)				
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/21/2017	08/21/2018	2,150	5,305,815	2,467.97		96,237		60,148		385,352			(36,089)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/23/2017	08/23/2018	16,822	41,113,595	2,444.04		742,202		463,876		2,037,371			(278,326)				
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/24/2017	08/24/2018	18,279	44,672,684	2,462.41		851,383		532,114		2,568,433			(319,268)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/28/2017	08/28/2018	13,580	33,192,803	2,444.24		616,401		385,250		1,700,411			(231,150)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/30/2017	08/30/2018	16,156	39,704,595	2,457.59		711,406		444,629		1,934,596			(266,777)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/06/2017	09/06/2018	10,354	25,527,794	2,465.54		460,217		325,987		1,262,332			(134,230)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/07/2017	09/07/2018	11,753	28,972,141	2,465.10		554,354		392,668		1,491,530			(161,687)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/08/2017	09/08/2018	13,131	32,320,291	2,461.43		619,770		439,004		1,578,411			(180,766)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/08/2017	09/09/2018	20,473	50,392,884	2,461.43		947,891		671,423		2,421,484			(276,468)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/08/2017	09/10/2018	12,860	31,653,170	2,461.43		598,068		423,631		1,476,898			(174,436)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/18/2017	09/18/2018	13,930	34,879,968	2,503.87		660,600		467,925		1,261,833			(192,675)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/20/2017	09/20/2018	19,909	49,935,474	2,508.24		964,467		683,164		1,784,105			(281,303)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/22/2017	09/22/2018	16,271	40,712,677	2,502.22		774,715		548,757		1,561,834			(225,959)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/22/2017	09/23/2018	14,864	37,193,089	2,502.22		713,723		505,554		1,517,594			(208,169)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/22/2017	09/24/2018	11,884	29,735,726	2,502.22		581,200		411,683		1,250,014			(169,517)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/28/2017	09/28/2018	15,602	39,162,994	2,510.06		772,165		546,950		1,661,307			(225,215)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/05/2017	10/05/2018	14,960	38,179,887	2,552.07		769,484		609,175		1,577,021			(160,309)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/06/2017	10/06/2018	16,828	42,900,746	2,549.33		844,587		668,631		1,730,302			(175,956)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/06/2017	10/07/2018	17,518	44,660,302	2,549.33		892,310		706,412		1,841,219			(185,898)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/06/2017	10/08/2018	16,151	41,173,707	2,549.33		820,167		649,299		1,611,694			(170,868)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/09/2017	10/09/2018	12,170	30,970,137	2,544.73		605,572		479,411		1,192,087			(126,161)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/16/2017	10/16/2018	11,802	30,184,885	2,557.64		567,600		449,350		949,424			(118,250)				
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/18/2017	10/18/2018	36,408	93,250,566	2,561.26		1,997,626		1,581,454		2,700,294			(416,172)				
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/19/2017	10/19/2018	27,516	70,497,509	2,562.10		1,536,389		1,216,308		2,145,599			(320,081)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/25/2017	10/25/2018	17,153	43,863,777	2,557.15		874,818		692,564		1,459,626			(182,254)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/26/2017	10/26/2018	15,944	40,823,547	2,560.40		846,986		670,531		1,420,042			(176,455)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/27/2017	10/27/2018	16,535	42,679,258	2,581.07		839,150		664,327		1,253,359			(174,823)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/27/2017	10/28/2018	18,055	46,601,329	2,581.07		897,847		710,796		1,499,235			(187,051)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/27/2017	10/29/2018	15,990	41,272,520	2,581.07		787,497		623,435		1,384,246			(164,062)				
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/30/2017	10/30/2018	25,020	64,372,991	2,572.83		1,373,553		1,087,396		2,003,750			(286,157)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/06/2017	11/06/2018	14,781	38,299,146	2,591.13		742,582		649,760		1,207,207			(92,823)				
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/07/2017	11/07/2018	10,253	26,560,846	2,590.64		671,310		587,396		836,280			(83,914)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/10/2017	11/10/2018	18,600	48,029,739	2,582.30		940,704		823,116		1,432,315			(117,588)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/10/2017	11/11/2018	19,383	50,051,731	2,582.30		948,786		830,188		1,404,984			(118,598)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/10/2017	11/12/2018	12,655	32,679,196	2,582.30		665,408		582,232		965,956			(83,176)				
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/15/2017	11/15/2018	11,437	29,331,375	2,564.62		734,983		643,110		919,557			(91,873)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/22/2017	11/22/2018	17,034	44,238,094	2,597.08		888,938		777,821		1,132,220			(111,117)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/22/2017	11/23/2018	13,619	35,369,076	2,597.08		778,419		681,117		973,737			(97,302)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/27/2017	11/27/2018	7,885	20,511,314	2,601.42		426,375		373,078		555,601			(53,297)				
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/29/2017	11/29/2018	4,828	12,730,192	2,636.86		252,108		220,595		348,907			(31,514)				
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/01/2017	11/30/2018	32,352	85,482,296	2,642.22		2,170,300		2,079,871		2,250,294			(90,429)				
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/01/2017	12/03/2018	11,120	29,381,729	2,642.22		660,254		632,744		684,022			(27,511)				
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/05/2017	12/05/2018	10,998	28,918,723	2,629.57		729,864		699,453		792,444			(30,411)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/07/2017	12/07/2018	15,414	40,645,786	2,636.98		869,185		832,969		1,057,497			(36,216)				
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/14/2017	12/14/2018	15,659	41,528,283	2,652.01		990,484		949,214		1,011,588			(41,270)				
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/03/2017	01/03/2018	8,277	18,765,197	2,343.37		299,223		12,468		2,044,508			(286,755)				
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/04/2017	01/04/2018	8,989	20,411,660	2,270.75		365,674		15,236		839,413			(350,438)				
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/05/2017	01/05/2018	22,749	52,101,097	2,348.37		881,922		36,747		5,104,363			(845,175)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/06/2017	01/08/2018	544	1,238,028	2,276.98		18,818		784		30,938			(18,034)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/09/2017	01/09/2018	638	1,446,848	2,268.90		22,281		928		36,154			(21,353)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/10/2017	01/10/2018	14,819	33,623,349	2,268.90		591,262		24,636		3,700,099			(566,626)				
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/11/2017	01/11/2018	17,933	40,804,374	2,275.32		877,857		36,577		1,830,901			(841,280)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/13/2017	01/12/2018	8,212	18,653,065	2,274.64		314,396		13,100		646,767			(301,296)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/13/2017	01/16/2018	207	471,239	2,274.64		7,163		298		11,763			(6,864)				
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/18/2017	01/18/2018	8,458	19,317,140	2,350.57		355,468		14,811		1,040,076			(340,657)				
UST 2.00% 12/01/17 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/18/2017	01/19/2018	213,668	102,962,306	98.00		1,961,440		81,727		5,366,108			(1,879,713)				
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/20/2017	01/20/2018	4,477	10,168,076	2,271.31		184,560		7,690		424,656			(176,870)				
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/20/2017	01/21/2018	4,024	9,139,650	2,271.31		154,493		6,437		346,004			(148,056)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/20/2017	01/22/2018	15,841	36,088,664	2,349.30		732,065		30,503		1,884,079			(701,562)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/24/2017	01/24/2018	4,243	9,674,461	2,280.07		158,823		6,618		348,418			(152,205)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/25/2017	01/25/2018	395	908,284	2,298.37		13,897		579		22,588			(13,318)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/27/2017	01/26/2018	7,397	16,985,258	2,294.69		278,412		11,601		586,675			(266,811)				
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/27/2017	01/27/2018	5,925	13,596,958	2,294.69		233,907		9,746		537,315			(224,161)				
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/27/2017	01/28/2018	4,325	9,924,876	2,294.69		170,281		7,095		395,813			(163,186)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/27/2017	01/29/2018	4,361	10,006,909	2,294.69		168,920		7,038		384,889			(161,882)				
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/30/2017	01/30/2018	3,389	7,730,632	2,280.90		138,664		5,778		329,836			(132,887)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/31/2017	01/31/2018	5,585	12,727,609	2,278.87		212,150		8,840		465,825			(203,311)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/01/2017	02/01/2018	22,675	51,689,832	2,279.55		1,120,313		140,039		2,483,680			(980,274)				
UST 2.00% 12/01/17 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/01/2017	02/02/2018	199,686	54,252,501	98.00		1,077,832		134,729		2,045,849			(943,103)				
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/03/2017	02/03/2018	4,561	10,478,701	2,297.42		172,052		21,507		391,974			(150,546)				
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/03/2017	02/04/2018	4,897	11,250,816	2,297.42		193,064		24,133		448,123			(168,931)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/03/2017	02/05/2018	4,125	9,477,402	2,297.42		167,072		20,884		391,054			(146,188)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/06/2017	02/06/2018	3,403	7,800,973	2,292.56		129,762		16,220		287,256			(113,542)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/07/2017	02/07/2018	4,312	9,887,365	2,293.08		171,386		21,423		398,386			(149,962)				
UST 2.00% 12/01/17 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/08/2017	02/09/2018	181,509	49,368,195	98.00		966,530		120,816		1,716,792			(845,714)				
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/10/2017	02/10/2018	4,939	11,440,061	2,316.10		192,994		24,124		449,353			(168,870)				
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/10/2017	02/11/2018	4,139	9,585,943	2,316.10		173,064		21,633		406,635			(151,431)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/10/2017	02/12/2018	4,693	10,869,448	2,316.10		185,425		23,178		413,796			(162,247)				
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/13/2017	02/13/2018	2,135	5,081,399	2,380.17		80,727		10,091		509,691			(70,636)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/14/2017	02/14/2018	9,704	22,683,029	2,337.58		361,769		45,221		1,960,041			(316,548)				
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/15/2017	02/15/2018	6,178	14,582,767	2,393.60		255,694		31,962		794,532			(223,733)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/17/2017	02/16/2018	18,467	43,352,758	2,351.16		724,292		90,537		2,782,451			(633,756)				
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/17/2017	02/17/2018	20,283	47,689,095	2,351.16		839,043		104,880		2,843,195			(734,162)				
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/17/2017	02/18/2018	15,351	36,091,700	2,351.16		596,073		74,509		1,970,055			(521,564)				
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/17/2017	02/19/2018	16,356	38,455,028	2,351.16		630,870		78,859		2,045,421			(552,011)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/17/2017	02/20/2018	10,139	23,837,513	2,351.16		433,854		54,232		1,456,151			(379,622)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/21/2017	02/21/2018	3,981	9,416,444	2,365.38		147,150		18,394		289,659			(128,756)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/22/2017	02/22/2018	14,028	33,146,795	2,362.82		547,697		68,462		2,495,163			(479,235)				
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/24/2017	02/23/2018	11,595	27,720,996	2,415.62		490,398		61,300		1,766,649			(429,098)				
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/24/2017	02/24/2018	4,696	11,116,297	2,367.34		206,710		25,839		431,309			(180,871)				
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/24/2017	02/25/2018	5,091	12,051,045	2,367.34		219,335		27,417		455,167			(191,918)				
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/24/2017	02/26/2018	4,986	11,859,004	2,415.62		215,502		26,938		591,729			(188,564)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/28/2017	02/28/2018	442	1,045,555	2,363.64		15,997		2,000		25,480			(13,997)				
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/01/2017	03/01/2018	6,115	14,650,206	2,395.96		252,081		52,517		507,821			(199,564)				
UST 2.25% 08/23/17 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/01/2017	03/02/2018	199,667	33,738,002	98.00		536,165		111,701		787,827			(424,464)				
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/03/2017	03/03/2018	4,696	11,191,392	2,383.12		218,033		45,424		454,611			(172,609)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/03/2017	03/04/2018	4,444	10,589,897	2,383.12		189,510		39,481		389,546			(150,029)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/03/2017	03/05/2018	3,995	9,519,752	2,383.12		169,542		35,321		344,601			(134,221)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/06/2017	03/06/2018	11,009	26,149,173	2,375.31		427,431		89,048		1,847,773			(338,383)				
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/07/2017	03/07/2018	7,215	17,185,163	2,406.35		291,215		60,670		927,303			(230,545)				
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/08/2017	03/08/2018	7,717	18,327,800	2,405.38		324,986		67,705		968,435			(257,280)				
UST 2.25% 08/23/17 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/08/2017	03/09/2018	215,143	36,147,811	98.00		577,103		120,230		888,359			(456,873)				
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/10/2017	03/10/2018	5,290	12,552,212	2,372.60		230,387		47,997		473,840			(182,390)				
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/10/2017	03/11/2018	6,002	14,239,693	2,372.60		257,110		53,565		530,237			(203,545)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/10/2017	03/12/2018	4,330	10,274,496	2,372.60		185,791		38,706		381,137			(147,084)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/13/2017	03/13/2018	12,577	29,850,338	2,373.47		500,782		104,329		1,912,871			(396,452)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/14/2017	03/14/2018	688	1,627,373	2,365.45		25,062		5,221		39,350			(19,840)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/17/2017	03/16/2018	1,718	4,086,550	2,378.25		62,933		13,111		97,310			(49,822)				
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/17/2017	03/17/2018	4,418	10,507,794	2,378.25		186,671		38,890		396,193			(147,781)				
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/17/2017	03/18/2018	5,084	12,090,757	2,378.25		217,573		45,328		464,089			(172,245)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/17/2017	03/19/2018	3,953	9,400,975	2,378.25		155,225		32,338		315,866			(122,886)				
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/20/2017	03/20/2018	4,123	9,785,448	2,373.47		160,410		33,419		338,303			(126,991)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/21/2017	03/21/2018	5,140	12,047,412	2,344.02		213,236		44,424		451,128			(168,812)				
UST 2.25% 08/23/17 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/22/2017	03/23/2018	218,770	24,700,417	98.00		362,731		75,569		363,477			(287,162)				
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/24/2017	03/24/2018	4,957	11,619,032	2,343.98		215,805		44,959		473,802			(170,846)				
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/24/2017	03/25/2018	4,590	10,758,730	2,343.98		200,430		41,756		440,247			(158,674)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/24/2017	03/26/2018	4,426	10,375,612	2,343.98		188,400		39,250		422,277			(149,150)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/27/2017	03/27/2018	5,149	12,056,490	2,341.59		214,635		44,716		473,158			(169,920)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/28/2017	03/28/2018	686	1,616,957	2,358.57		25,225		5,255		38,400			(19,969)				
UST 2.25% 08/23/17 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/29/2017	03/29/2018	217,479	25,865,920	98.00		378,372		78,827		378,425			(299,544)				
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/30/2017	03/30/2018	3,831	9,072,225	2,368.06		160,561		33,450		364,539			(127,111)				
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/31/2017	03/31/2018	5,857	13,838,283	2,362.72		241,500		50,313		548,634			(191,188)				
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/31/2017	04/01/2018	5,693	13,450,791	2,362.72		229,870		47,889		512,963			(181,980)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/31/2017	04/02/2018	3,277	7,742,126	2,362.72		126,683		26,392		275,396			(100,291)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/04/2017	04/04/2018	5,718	13,496,169	2,360.16		209,491		61,102		444,862			(148,389)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/06/2017	04/06/2018	4,038	9,519,912	2,357.49		166,223		48,482		363,574			(117,742)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/10/2017	04/10/2018	404	952,550	2,357.16		14,860		4,334		22,453			(10,526)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/11/2017	04/11/2018	653	1,536,818	2,353.78		23,974		6,993		36,240			(16,982)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/12/2017	04/12/2018	443	1,039,151	2,344.93		16,211		4,728		24,551			(11,483)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/13/2017	04/13/2018	2,336	5,440,335	2,328.95		84,869		24,754		128,989			(60,116)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/13/2017	04/16/2018	321	748,582	2,328.95		11,678		3,406		17,721			(8,272)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/17/2017	04/17/2018	5,613	13,184,307	2,349.01		231,393		67,490		487,867			(163,903)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/18/2017	04/18/2018	424	993,719	2,342.19		15,403		4,492		23,420			(10,910)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/21/2017	04/20/2018	6,839	16,100,489	2,348.69		273,872		79,879		553,712			(193,993)				
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/21/2017	04/21/2018	5,080	11,931,182	2,348.69		209,342		61,058		457,943			(148,284)				
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/21/2017	04/22/2018	4,299	10,097,056	2,348.69		185,415		54,079		418,553			(131,335)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/21/2017	04/23/2018	5,252	12,335,189	2,348.69		219,103		63,905		482,576			(155,198)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/25/2017	04/25/2018	5,747	13,728,465	2,388.61		222,818		64,989		496,242			(157,830)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/26/2017	04/26/2018	4,896	11,690,073	2,387.45		192,973		56,284		451,237			(136,689)				
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/27/2017	04/27/2018	8,300	20,025,988	2,448.31		338,856		98,833		1,031,424			(240,023)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/01/2017	05/01/2018	4,780	11,416,199	2,388.33		200,523		75,196		460,869			(125,327)				
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/03/2017	05/03/2018	16,708	40,015,213	2,434.26		681,026		255,385		2,846,463			(425,641)				
UST 2.25% 08/23/17 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/03/2017	05/04/2018	289,584	114,877,533	98.00		2,293,430		860,036		3,934,827			(1,433,394)				
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/05/2017	05/05/2018	5,785	13,879,190	2,399.29		235,527		88,323		534,195			(147,204)				
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/05/2017	05/06/2018	5,364	12,869,871	2,399.29		218,252		81,844		508,545			(136,407)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/05/2017	05/07/2018	14,147	33,941,600	2,399.29		624,707		234,265		1,186,111			(390,442)				
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/08/2017	05/08/2018	3,738	8,967,816	2,399.38		143,539		53,827		322,823			(89,712)				
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/09/2017	05/09/2018	22,862	54,898,172	2,441.92		924,544		346,704		3,250,424			(577,840)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/11/2017	05/11/2018	6,743	16,139,663	2,394.44		276,881		103,830		568,821			(173,051)				
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/12/2017	05/12/2018	5,427	12,975,033	2,390.90		210,085		78,782		480,863			(131,303)				
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/12/2017	05/13/2018	5,973	14,280,673	2,390.90		247,013		92,630		550,679			(154,383)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/12/2017	05/14/2018	5,030	12,026,233	2,390.90		210,412		78,904		472,904			(131,507)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/16/2017	05/16/2018	4,777	11,469,074	2,400.67		206,039		77,265		466,208			(128,775)				
UST 2.375% 05/15/27 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/17/2017	05/18/2018	230,755	35,249,053	98.00		560,707		210,265		740,122			(350,442)				
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/22/2017	05/22/2018	4,444	10,638,116	2,394.02		181,438		68,039		398,469			(113,399)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/23/2017	05/23/2018	19,558	46,907,821	2,398.42		766,779		287,542		2,812,973			(479,237)				
UST 2.375% 05/15/27 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/24/2017	05/25/2018	234,808	28,561,637	98.00		407,077		152,654		375,918			(254,423)				
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/26/2017	05/26/2018	2,919	7,051,492	2,415.82		120,305		45,114		271,161			(75,191)				
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/26/2017	05/27/2018	6,061	14,642,896	2,415.82		255,627		95,860		560,323			(159,767)				
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/26/2017	05/28/2018	4,996	12,069,471	2,415.82		205,040		76,890		482,987			(128,150)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/26/2017	05/29/2018	3,220	7,779,629	2,415.82		126,299		47,362		274,904			(78,937)				
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/01/2017	06/01/2018	4,716	11,642,253	2,473.99		201,904		92,539		686,033			(109,365)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/06/2017	06/06/2018	4,325	10,506,967	2,429.33		178,028		81,596		364,820			(96,432)				
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/07/2017	06/07/2018	2,025	4,977,648	2,466.08		87,651		40,173		287,623			(47,478)				
UST 2.375% 05/15/27 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/07/2017	06/08/2018	230,322	76,683,128	98.00		1,342,413		615,273		3,175,123			(727,140)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/12/2017	06/12/2018	5,135	12,474,120	2,429.39		233,726		107,125		487,392			(126,602)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/13/2017	06/13/2018	458	1,117,467	2,440.35		17,432		7,990		24,395			(9,443)				
UST 2.375% 05/15/27 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/14/2017	06/15/2018	251,610	34,435,828	98.00		506,392		232,096		650,046			(274,296)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/16/2017	06/18/2018	367	893,908	2,433.15		13,945		6,391		19,559			(7,554)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/19/2017	06/19/2018	578	1,418,677	2,453.46		22,415		10,274		30,662			(12,142)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/20/2017	06/20/2018	635	1,546,806	2,437.03		24,130		11,060		33,747			(13,071)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/21/2017	06/21/2018	557	1,357,278	2,435.61		21,174		9,705		29,625			(11,469)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/23/2017	06/22/2018	1,864	4,543,297	2,438.30		70,875		32,485		99,040			(38,391)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/23/2017	06/25/2018	375	914,725	2,438.30		14,270		6,540		19,909			(7,729)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/26/2017	06/26/2018	4,216	10,283,283	2,439.07		179,020		82,051		357,727			(96,969)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/27/2017	06/27/2018	459	1,111,193	2,419.38		17,535		8,037		24,328			(9,498)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/28/2017	06/28/2018	499	1,216,735	2,440.69		19,224		8,811		26,420			(10,413)				
UST 2.375% 05/15/27 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/28/2017	06/29/2018	228,163	22,661,000	98.00		328,000		150,333		232,133			(177,667)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/03/2017	07/03/2018	285	692,734	2,429.01		10,945		5,929		15,116			(5,017)				
S&P 500 Index Option PTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/11/2017	07/11/2018	13,095	31,761,490	2,425.53		689,731		373,604		1,258,994			(316,127)				
SPXD5UN Index Option PTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/13/2017	07/13/2018	3,367	8,332,251	2,474.65		148,354		80,359		553,326			(67,996)				
SPXD5UN Index Option PTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/18/2017	07/18/2018	2,599	6,442,548	2,479.31		113,999		61,750		415,169			(52,250)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/19/2017	07/19/2018	4,621	11,432,358	2,473.83		201,938		109,383		400,933			(92,555)				
S&P 500 Index Option MAV			Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/20/2017	07/20/2018	4,533	11,212,257	2,473.45		185,659		100,565		363,529			(85,094)				
SPXD5UN Index Option PTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/24/2017	07/24/2018	5,456	13,505,834	2,486.09		238,255		129,055		606,476			(109,200)				
UST 2.375% 05/15/27 Total Return Options			Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/02/2017	08/03/2018	219,657	21,796,000	98.00		302,500		189,063		233,416			(113,438)				
SPXD5UN Index Option PTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/08/2017	08/08/2018	2,488	6,182,790	2,486.85		114,947		71,842		353,775			(43,105)				
UST 2.375% 05/15/27 Total Return Options			Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/09/2017	08/10/2018	199,351	24,587,125	98.00		354,733		221,708		314,445			(133,025)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/11/2017	08/13/2018	464	1,131,827	2,441.32		17,430		10,894		24,283			(6,536)				
SPXD5UN Index Option PTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/15/2017	08/15/2018	1,987	4,924,629	2,483.16		87,527		54,705		269,497			(32,823)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/18/2017	08/17/2018	1,167	2,831,178	2,425.55		44,166		27,604		59,700			(16,562)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/18/2017	08/20/2018	545	1,321,659	2,425.55		20,618		12,886		27,845			(7,732)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/22/2017	08/22/2018	606	1,486,322	2,452.51		23,038		14,399		30,783			(8,639)				
UST 2.25% 08/15/27 Total Return Options			Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/23/2017	08/24/2018	238,317	28,434,349	98.00		403,123		251,952		350,327			(151,171)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/25/2017	08/27/2018	362	883,673	2,443.05		13,697		8,561		18,391			(5,136)				
UST 2.25% 08/15/27 Total Return Options			Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/30/2017	08/31/2018	210,402	22,236,185	98.00		319,952		199,970		240,087			(119,982)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/05/2017	09/05/2018	10,540	25,906,172	2,457.85		476,001		337,168		1,296,579			(138,834)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/07/2017	09/07/2018	1,988	4,895,509	2,465.10		76,370		54,095		100,315			(22,275)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/08/2017	09/10/2018	392	965,539	2,461.43		15,062		10,669		19,790			(4,393)				
SPXD5UN Index Option PTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/11/2017	09/11/2018	2,431	6,097,385	2,507.71		108,840		77,095		353,259			(31,745)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/12/2017	09/12/2018	281	700,445	2,496.48		10,927		7,740		13,987			(3,187)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/15/2017	09/14/2018	1,670	4,176,512	2,500.23		65,154		46,150		83,119			(19,003)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/15/2017	09/17/2018	347	867,905	2,500.23		13,539		9,590		17,264			(3,949)				
SPXD5UN Index Option PTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/18/2017	09/18/2018	2,944	7,412,812	2,517.99		138,780		98,302		412,335			(40,477)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/19/2017	09/19/2018	570	1,427,933	2,506.65		22,276		15,779		28,248			(6,497)				
UST 2.25% 08/15/27 Total Return Options			Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/20/2017	09/21/2018	231,826	39,926,769	98.00		639,545		453,011		1,094,346			(186,534)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/22/2017	09/24/2018	504	1,260,206	2,502.22		19,659		13,925		25,001			(5,734)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/26/2017	09/26/2018	490	1,223,976	2,496.84		19,094		13,525		24,379			(5,569)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/28/2017	09/28/2018	1,782	4,484,114	2,510.06		69,641		49,329		87,865			(20,312)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/29/2017	10/01/2018	386	973,361	2,519.36		15,087		10,687		19,020			(4,400)				
SPXD5UN Index Option PTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/02/2017	10/02/2018	2,814	7,148,050	2,541.73		136,416		107,996		322,739			(28,420)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/03/2017	10/03/2018	526	1,332,889	2,534.58		20,793		16,461		25,690			(4,332)				
UST 2.25% 08/15/27 Total Return Options			Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/04/2017	10/05/2018	239,580	28,279,819	98.00		392,631		310,833		376,642			(81,798)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/06/2017	10/08/2018	387	986,925	2,549.33		15,396		12,189		18,829			(3,208)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/10/2017	10/10/2018	391	998,288	2,550.64		15,573		12,329		19,030			(3,244)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/11/2017	10/11/2018	17,535	44,806,635	2,555.24		882,840		698,915		1,546,748			(183,925)				
UST 2.25% 08/15/27 Total Return Options			Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/11/2017	10/12/2018	230,977	39,028,961	100.00		606,714		480,315		825,642			(126,399)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/13/2017	10/15/2018	354	904,091	2,553.17		14,104		11,166		17,209			(2,938)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/16/2017	10/16/2018	406	1,037,569	2,557.64		16,290		12,896		19,702			(3,394)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/17/2017	10/17/2018	13,473	34,483,515	2,559.36		637,795		504,921		984,912			(132,874)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
UST 2.25% 08/15/27																						
Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/18/2017	10/19/2018	208,273	38,003,479	98.00		605,737		479,542		730,420			(126,195)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/20/2017	10/22/2018	506	1,301,965	2,575.21		20,311		16,079		24,308			(4,231)				
SPXD5UN Index Option																						
PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/23/2017	10/23/2018	2,477	6,422,288	2,593.01		117,246		92,820		219,310			(24,426)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/24/2017	10/24/2018	14,014	36,002,788	2,569.13		675,007		534,380		1,101,783			(140,626)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/27/2017	10/26/2018	1,265	3,265,642	2,581.07		50,944		40,331		60,594			(10,613)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/27/2017	10/29/2018	485	1,250,945	2,581.07		19,515		15,449		23,213			(4,066)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/30/2017	10/30/2018	424	1,090,707	2,572.83		17,015		13,470		20,418			(3,545)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/31/2017	10/31/2018	482	1,240,833	2,575.26		19,357		15,324		23,170			(4,033)				
SPXD5UN Index Option																						
PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/01/2017	11/01/2018	4,372	11,187,214	2,558.92		218,674		191,340		514,653			(27,334)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/03/2017	11/02/2018	15,685	40,473,995	2,587.84		840,016		735,014		1,328,428			(105,002)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/03/2017	11/05/2018	492	1,274,169	2,587.84		19,877		17,392		23,477			(2,485)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/06/2017	11/06/2018	443	1,149,138	2,591.13		18,156		15,887		21,097			(2,270)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/07/2017	11/07/2018	16,350	42,355,734	2,590.64		749,986		656,238		1,190,385			(93,748)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/08/2017	11/08/2018	508	1,318,310	2,594.38		20,961		18,341		24,117			(2,620)				
UST 2.25% 08/15/27																						
Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/08/2017	11/09/2018	231,492	58,733,185	98.00		1,091,201		954,801		1,454,408			(136,400)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/13/2017	11/13/2018	15,511	40,093,406	2,584.84		762,723		667,382		1,092,992			(95,340)				
SPXD5UN Index Option																						
PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/14/2017	11/14/2018	2,605	6,720,090	2,579.43		121,510		106,321		240,422			(15,189)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/15/2017	11/15/2018	355	910,701	2,564.62		14,389		12,590		16,295			(1,799)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/16/2017	11/16/2018	2,115	5,708,168	2,585.64		89,808		78,582		82,349			(11,226)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/17/2017	11/19/2018	260	717,014	2,758.85		11,257		9,850		9,277			(1,407)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/20/2017	11/20/2018	597	1,540,273	2,582.14		24,490		21,429		27,018			(3,061)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/22/2017	11/21/2018	1,019	2,647,270	2,597.08		41,694		36,482		45,560			(5,212)				
UST 2.25% 11/15/27																						
Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/22/2017	11/23/2018	307,224	34,813,897	98.00		483,705		423,242		450,397			(60,463)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/24/2017	11/26/2018	255	664,727	2,602.42		10,503		9,190		11,347			(1,313)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/29/2017	11/29/2018	433	1,138,016	2,626.07		17,981		15,733		19,145			(2,248)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/01/2017	11/30/2018	19,626	51,952,333	2,642.22		1,108,276		975,556		1,288,523			(132,720)				
S&P 500 Indx Opt																						
MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/01/2017	12/01/2018	19,436	51,354,815	2,642.22		1,049,735		1,005,996		1,324,323			(43,739)				
S&P 500 Indx Opt																						
MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/01/2017	12/02/2018	19,123	50,527,778	2,642.22		1,001,913		960,167		1,212,958			(41,746)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/01/2017	12/03/2018	14,398	38,043,073	2,642.22		786,267		753,505		934,572			(32,761)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/04/2017	12/04/2018	549	1,449,034	2,639.44		23,040		22,080		23,945			(960)				
SPXD5UN Index Option																						
PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/05/2017	12/05/2018	4,347	11,524,309	2,655.10		219,062		209,934		263,653			(9,128)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/06/2017	12/06/2018	504	1,324,225	2,629.27		21,055		20,178		22,196			(877)				
UST 2.25% 11/15/27																						
Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/06/2017	12/07/2018	248,209	39,754,935	98.00		621,025		595,149		624,895			(25,876)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/08/2017	12/10/2018	746	1,979,160	2,651.50		31,271		29,968		32,168			(1,303)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/11/2017	12/11/2018	416	1,107,574	2,659.99		17,610		16,877		17,777			(734)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/12/2017	12/12/2018	599	1,595,325	2,664.11		25,206		24,156		25,448			(1,050)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/15/2017	12/14/2018	2,402	6,414,180	2,675.81		101,484		97,256		101,229			(4,229)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/15/2017	12/17/2018	592	1,584,263	2,675.81		25,031		23,988		24,811			(1,043)				
S&P 500 Index Option																						
MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/19/2017	12/19/2018	3,990	10,698,746	2,681.47		181,932		174,351		167,825			(7,580)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/20/2017	12/20/2018	22,856	61,237,583	2,679.25		1,268,871		1,216,001		1,239,576			(52,870)				
SPXD5UN Index Option																						
PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/22/2017	12/21/2018	16,233	43,563,129	2,683.65		880,943		844,237		870,028			(36,706)				
SPXD5UN Index Option																						
PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/22/2017	12/24/2018	1,280	3,434,929	2,683.65		64,369		61,687		63,885			(2,682)				
UST 2.25% 11/15/27																						
Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/27/2017	12/28/2018	157,058	35,469,617	100.00		629,264		603,044		598,030			(26,219)				
SPXD5UN Index Option																						
PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/30/2016	01/02/2018	632	1,476,844	2,335.69	26,899					186,851			(25,778)				
SPXD5UN Index Option																						
PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/04/2017	01/04/2018	4,197	9,872,878	2,352.46		169,309		7,055		1,136,830			(162,255)				

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/06/2017	01/05/2018	6,200	14,568,156	2,349.85		254,008		10,584		1,722,688			(243,425)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/06/2017	01/08/2018	2,553	5,998,667	2,349.85		94,762		3,948		683,298			(90,813)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/10/2017	01/10/2018	2,938	6,874,420	2,340.20		115,669		4,820		828,564			(110,850)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/11/2017	01/11/2018	2,843	6,665,529	2,344.26		113,682		4,737		796,657			(108,945)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/19/2017	01/19/2018	4,496	10,538,009	2,343.63		173,303		7,221		1,250,370			(166,082)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/23/2017	01/23/2018	1,901	4,461,610	2,346.51		79,715		3,321		537,191			(76,393)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/27/2017	01/26/2018	5,943	13,999,305	2,355.52		236,044		9,835		1,606,405			(226,209)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/27/2017	01/29/2018	1,452	3,419,526	2,355.52		58,345		2,431		394,640			(55,913)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/31/2017	01/31/2018	2,233	5,247,323	2,350.09		79,112		3,296		589,221			(75,816)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/07/2017	02/07/2018	1,456	3,426,835	2,353.97		54,467		6,808		386,322			(47,658)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/08/2017	02/08/2018	2,145	5,054,833	2,356.97		82,631		10,329		569,379			(72,302)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/09/2017	02/09/2018	9,995	23,684,096	2,366.20		410,164		51,270		2,584,323			(358,893)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/10/2017	02/12/2018	2,203	5,227,456	2,372.37		86,700		10,837		554,167			(75,862)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/14/2017	02/14/2018	1,455	3,467,625	2,383.58		51,106		6,388		330,790			(44,718)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/16/2017	02/16/2018	3,366	8,060,745	2,394.90		135,847		16,981		769,856			(118,866)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/21/2017	02/21/2018	2,359	5,693,353	2,413.48		87,761		10,970		472,374			(76,791)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/22/2017	02/22/2018	1,706	4,112,572	2,411.05		74,563		9,320		374,220			(65,242)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/23/2017	02/23/2018	5,266	12,691,009	2,409.80		215,275		26,909		1,135,996			(188,365)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/27/2017	02/27/2018	3,032	7,318,604	2,414.04		130,506		16,313		652,214			(114,193)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/10/2017	03/09/2018	11,100	26,756,428	2,412.73		472,897		98,520		2,400,692			(374,377)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/10/2017	03/12/2018	1,604	3,869,979	2,412.73		62,555		13,032		328,868			(49,523)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/13/2017	03/13/2018	2,133	5,150,912	2,415.31		84,182		17,538		431,629			(66,644)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/14/2017	03/14/2018	2,516	6,061,401	2,409.33		112,417		23,420		552,986			(88,997)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/16/2017	03/16/2018	2,604	6,313,618	2,424.19		112,965		23,534		528,278			(89,431)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/21/2017	03/21/2018	3,332	8,032,096	2,410.74		131,513		27,399		690,623			(104,115)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/22/2017	03/22/2018	3,578	8,635,220	2,413.73		159,437		33,216		774,221			(126,221)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/27/2017	03/27/2018	2,731	6,574,078	2,407.41		108,054		22,511		577,567			(85,543)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/31/2017	03/29/2018	7,504	18,112,763	2,413.68		317,947		66,239		1,591,888			(251,708)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/31/2017	04/02/2018	1,865	4,501,257	2,413.68		74,214		15,461		383,198			(58,753)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/03/2017	04/03/2018	840	2,025,560	2,410.52		33,813		9,862		176,271			(23,951)				

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/05/2017	04/05/2018	3,043	7,323,008	2,406.48		142,775		41,643		697,315			(101,132)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/07/2017	04/06/2018	5,764	13,890,992	2,410.16		244,439		71,295		1,244,323			(173,144)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/07/2017	04/09/2018	2,161	5,209,121	2,410.16		87,794		25,607		456,903			(62,187)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/10/2017	04/10/2018	2,927	7,065,084	2,414.07		119,115		34,742		607,466			(84,373)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/12/2017	04/12/2018	2,892	6,969,616	2,409.55		129,297		37,712		639,635			(91,585)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/13/2017	04/13/2018	12,518	30,019,392	2,398.08		534,823		155,990		2,887,502			(378,833)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/13/2017	04/16/2018	1,195	2,865,980	2,398.08		51,049		14,889		276,228			(36,160)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/18/2017	04/18/2018	1,950	4,692,403	2,406.24		84,265		24,577		434,069			(59,688)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/19/2017	04/19/2018	2,150	5,168,844	2,404.47		88,575		25,834		472,317			(62,740)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/21/2017	04/20/2018	6,826	16,484,333	2,414.79		287,416		83,830		1,452,210			(203,587)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/21/2017	04/23/2018	2,257	5,448,989	2,414.79		96,735		28,214		484,486			(68,521)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/26/2017	04/26/2018	3,662	8,954,959	2,445.12		165,562		48,289		678,958			(117,273)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/28/2017	04/27/2018	9,399	22,955,277	2,442.36		419,897		122,470		1,782,105			(297,427)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/28/2017	04/30/2018	1,403	3,427,171	2,442.36		60,644		17,688		262,527			(42,956)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/01/2017	05/01/2018	2,274	5,544,676	2,438.60		100,233		37,587		435,490			(62,646)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/04/2017	05/04/2018	11,783	28,829,213	2,441.03		529,708		198,640		2,193,449			(331,067)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/05/2017	05/07/2018	1,716	4,201,574	2,448.68		73,722		27,646		308,577			(46,077)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/08/2017	05/08/2018	2,227	5,440,341	2,443.00		101,726		38,147		425,382			(63,579)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/12/2017	05/11/2018	12,670	30,818,366	2,430.84		540,273		202,602		2,496,192			(337,671)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/12/2017	05/14/2018	2,199	5,346,314	2,430.84		90,155		33,808		430,284			(56,347)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/15/2017	05/15/2018	2,732	6,666,224	2,440.42		117,370		44,014		518,430			(73,356)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/16/2017	05/16/2018	1,747	4,254,129	2,435.24		79,105		29,664		348,311			(49,440)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/17/2017	05/17/2018	1,820	4,403,553	2,420.15		77,725		29,147		383,284			(48,578)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/19/2017	05/18/2018	7,031	17,143,001	2,438.08		304,326		114,122		1,362,852			(190,204)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/19/2017	05/21/2018	1,590	3,876,133	2,438.08		70,579		26,467		311,270			(44,112)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/23/2017	05/23/2018	2,332	5,698,573	2,444.05		101,571		38,089		434,773			(63,482)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/26/2017	05/25/2018	11,497	28,187,574	2,451.88		508,229		190,586		2,093,782			(317,643)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/26/2017	05/29/2018	1,917	4,700,628	2,451.88		80,685		30,257		339,853			(50,428)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/30/2017	05/30/2018	936	2,295,745	2,451.56		41,579		15,592		171,200			(25,987)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/31/2017	05/31/2018	2,612	6,416,570	2,456.19		114,432		42,912		460,317			(71,520)				

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/02/2017	06/01/2018	7,175	17,781,468	2,478.42		327,216		149,974		1,145,096			(177,242)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/02/2017	06/04/2018	1,551	3,844,348	2,478.42		64,999		29,791		234,685			(35,208)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/05/2017	06/05/2018	1,842	4,560,662	2,475.29		79,756		36,555		290,944			(43,201)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/06/2017	06/06/2018	2,218	5,468,463	2,465.87		95,127		43,600		366,404			(51,527)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/09/2017	06/08/2018	10,959	27,144,775	2,482.02		499,290		228,841		1,763,823			(270,449)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/09/2017	06/11/2018	1,919	4,761,923	2,482.02		85,982		39,409		296,615			(46,574)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/12/2017	06/12/2018	3,512	8,734,267	2,486.92		163,784		75,068		541,062			(88,717)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/13/2017	06/13/2018	2,219	5,532,505	2,493.35		99,598		45,649		318,060			(53,949)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/14/2017	06/14/2018	2,272	5,669,497	2,495.58		98,058		44,943		313,571			(53,114)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/19/2017	06/19/2018	3,317	8,297,238	2,501.34		149,366		68,459		455,789			(80,906)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/21/2017	06/21/2018	2,367	5,864,657	2,477.31		106,620		48,867		377,993			(57,752)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/23/2017	06/22/2018	7,492	18,578,381	2,479.89		334,932		153,510		1,183,681			(181,421)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/23/2017	06/25/2018	2,223	5,513,573	2,479.89		109,536		50,204		371,773			(59,332)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/27/2017	06/27/2018	2,112	5,219,717	2,471.94		86,151		39,486		331,280			(46,665)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/29/2017	06/29/2018	3,463	8,537,668	2,465.64		157,974		72,405		601,895			(85,569)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/30/2017	06/30/2018	6,747	16,690,875	2,473.67		306,729		140,584		1,121,451			(166,145)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/30/2017	07/02/2018	2,288	5,660,570	2,473.67		103,079		47,245		378,782			(55,835)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/03/2017	07/03/2018	462	1,146,855	2,482.08		19,444		10,532		69,385			(8,912)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/05/2017	07/05/2018	1,536	3,808,551	2,479.81		73,164		39,630		251,045			(33,533)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/06/2017	07/06/2018	3,901	9,618,996	2,465.97		174,358		94,444		668,569			(79,914)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/11/2017	07/11/2018	1,292	3,182,384	2,463.65		55,211		29,906		218,566			(25,305)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/12/2017	07/12/2018	2,647	6,545,042	2,472.19		128,128		69,403		459,263			(58,725)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/14/2017	07/13/2018	6,823	16,932,409	2,481.50		311,548		168,755		1,105,007			(142,793)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/14/2017	07/16/2018	1,178	2,922,479	2,481.50		51,740		28,026		186,583			(23,714)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/19/2017	07/19/2018	2,607	6,475,479	2,483.92		124,664		67,526		424,156			(57,138)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/20/2017	07/20/2018	3,660	9,087,146	2,483.04		163,192		88,396		577,176			(74,796)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/25/2017	07/25/2018	2,191	5,470,007	2,496.18		103,020		55,802		328,637			(47,217)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/27/2017	07/27/2018	9,962	24,836,425	2,496.55		455,904		246,948		1,520,161			(208,956)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/28/2017	07/30/2018	1,379	3,435,611	2,491.87		62,317		33,755		211,536			(28,562)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/31/2017	07/31/2018	1,486	3,705,692	2,493.13		70,198		38,024		231,170			(32,174)				

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SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/01/2017	08/01/2018	1,998	4,986,752	2,496.24		99,417		62,136		313,641			(37,281)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/04/2017	08/03/2018	8,509	21,218,373	2,493.65		398,155		248,847		1,323,403			(149,308)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/04/2017	08/06/2018	1,181	2,944,673	2,493.65		52,415		32,759		178,062			(19,656)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/09/2017	08/09/2018	2,810	6,997,230	2,489.92		128,678		80,424		437,457			(48,254)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/17/2017	08/17/2018	9,916	24,451,168	2,469.85		455,383		284,614		1,814,209			(170,768)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/18/2017	08/20/2018	1,328	3,272,668	2,464.55		58,763		36,727		241,032			(22,036)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/22/2017	08/22/2018	2,192	5,435,135	2,479.92		103,798		64,874		378,107			(38,924)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/25/2017	08/24/2018	7,784	19,228,566	2,470.18		359,597		224,748		1,411,357			(134,849)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/25/2017	08/27/2018	2,140	5,286,789	2,470.18		93,783		58,614		378,805			(35,168)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/28/2017	08/28/2018	2,383	5,881,550	2,468.12		103,409		64,630		422,512			(38,778)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/30/2017	08/30/2018	2,173	5,375,641	2,473.94		99,586		62,241		384,190			(37,345)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/01/2017	08/31/2018	13,596	33,786,606	2,485.95		626,413		433,365		2,281,100			(193,048)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/01/2017	09/04/2018	3,118	7,752,348	2,485.95		136,976		97,024		509,371			(39,951)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/05/2017	09/05/2018	810	2,008,350	2,480.61		34,019		24,097		133,036			(9,922)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/06/2017	09/06/2018	1,683	4,184,923	2,487.04		81,546		57,762		286,739			(23,784)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/08/2017	09/07/2018	12,742	31,778,019	2,494.81		601,654		426,171		2,066,694			(175,482)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/08/2017	09/10/2018	2,419	6,035,577	2,494.81		106,043		75,114		375,496			(30,929)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/12/2017	09/12/2018	2,262	5,677,335	2,510.28		103,608		73,389		326,805			(30,219)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/13/2017	09/13/2018	2,185	5,481,239	2,508.61		96,019		68,014		310,414			(28,006)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/14/2017	09/14/2018	13,228	33,249,413	2,511.57		629,966		446,226		1,915,114			(183,740)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/15/2017	09/17/2018	2,560	6,436,470	2,514.18		117,272		83,068		360,704			(34,204)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/19/2017	09/19/2018	3,398	8,564,640	2,520.21		169,209		119,857		484,973			(49,353)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/20/2017	09/20/2018	2,242	5,655,342	2,522.57		108,285		76,702		308,810			(31,583)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/22/2017	09/21/2018	9,751	24,541,833	2,516.82		469,683		332,692		1,393,103			(136,991)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/22/2017	09/24/2018	2,318	5,833,946	2,516.82		107,282		75,991		323,352			(31,291)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/25/2017	09/25/2018	2,426	6,125,159	2,524.49		113,625		80,485		326,455			(33,141)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/26/2017	09/26/2018	3,294	8,308,080	2,522.45		164,329		116,400		465,748			(47,929)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/27/2017	09/27/2018	2,131	5,373,600	2,521.51		95,666		67,763		284,012			(27,903)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/28/2017	09/28/2018	15,118	38,294,409	2,531.08		753,125		533,463		2,015,821			(219,661)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/29/2017	10/01/2018	2,450	6,207,206	2,533.85		120,446		85,316		322,806			(35,130)				

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SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/03/2017	10/03/2018	3,091	7,869,455	2,546.32		162,750		128,844		394,226			(33,906)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/04/2017	10/04/2018	2,915	7,443,660	2,553.41		141,425		111,961		333,942			(29,464)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/06/2017	10/05/2018	13,808	35,293,014	2,554.93		702,123		555,847		1,617,442			(146,276)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/06/2017	10/08/2018	1,952	4,986,285	2,554.93		98,298		77,819		229,390			(20,479)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/09/2017	10/09/2018	2,353	5,995,776	2,548.12		117,649		93,139		287,277			(24,510)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/10/2017	10/10/2018	2,245	5,736,716	2,555.60		117,270		92,839		270,201			(24,431)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/13/2017	10/12/2018	10,269	26,444,041	2,575.06		523,363		414,329		1,075,158			(109,034)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/13/2017	10/15/2018	2,382	6,133,435	2,575.06		114,417		90,580		239,079			(23,837)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/17/2017	10/17/2018	3,059	7,898,123	2,581.98		143,794		113,837		286,255			(29,957)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/18/2017	10/18/2018	4,985	12,887,136	2,585.07		244,500		193,563		472,071			(50,938)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/20/2017	10/19/2018	14,578	37,744,338	2,592.52		730,677		578,452		1,376,604			(152,224)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/20/2017	10/22/2018	2,025	5,250,760	2,592.52		97,839		77,456		181,794			(20,383)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/24/2017	10/24/2018	2,137	5,539,609	2,592.73		106,818		84,565		197,836			(22,254)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/26/2017	10/26/2018	13,902	35,901,768	2,590.29		682,120		540,012		1,385,626			(142,108)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/27/2017	10/29/2018	3,076	7,937,572	2,580.08		145,464		115,159		303,993			(30,305)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/30/2017	10/30/2018	3,550	9,091,958	2,560.94		166,689		131,962		399,074			(34,727)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/03/2017	11/02/2018	11,492	29,503,456	2,567.20		584,627		511,549		1,301,042			(73,078)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/03/2017	11/05/2018	2,750	7,059,401	2,567.20		130,912		114,548		297,869			(16,364)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/07/2017	11/07/2018	3,410	8,739,713	2,563.17		169,374		148,203		389,142			(21,172)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/10/2017	11/09/2018	9,375	24,095,461	2,570.08		474,458		415,150		1,041,751			(59,307)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/10/2017	11/12/2018	3,234	8,311,032	2,570.08		158,708		138,870		353,212			(19,839)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/17/2017	11/16/2018	16,252	41,882,209	2,576.81		833,416		729,239		1,756,758			(104,177)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/17/2017	11/19/2018	3,010	7,755,454	2,576.81		148,490		129,929		317,775			(18,561)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/20/2017	11/20/2018	3,495	9,020,420	2,581.30		172,646		151,065		355,829			(21,581)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/24/2017	11/23/2018	9,902	25,676,861	2,593.10		516,382		451,835		978,262			(64,548)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/24/2017	11/26/2018	879	2,278,105	2,593.10		41,987		36,738		81,276			(5,248)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/01/2017	11/30/2018	15,773	41,787,677	2,648.49		849,716		798,758		1,076,959			(50,959)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/01/2017	12/03/2018	2,346	6,213,006	2,648.49		120,024		115,023		155,126			(5,001)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/04/2017	12/04/2018	3,174	8,453,317	2,663.04		158,008		151,424		179,798			(6,584)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/06/2017	12/06/2018	4,710	12,499,183	2,653.85		255,627		244,975		312,667			(10,651)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/08/2017	12/07/2018	11,922	31,748,650	2,662.92		642,199		615,440		732,038			(26,758)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/08/2017	12/10/2018	2,363	6,292,425	2,662.92		121,780		116,706		140,470			(5,074)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/13/2017	12/13/2018	5,892	15,687,272	2,662.67		304,731		292,034		351,747			(12,697)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/15/2017	12/14/2018	13,211	35,276,133	2,670.11		702,605		673,330		769,604			(29,275)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/15/2017	12/17/2018	2,820	7,530,284	2,670.11		148,235		142,059		163,156			(6,176)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/20/2017	12/20/2018	6,054	16,223,959	2,680.03		320,531		307,175		323,192			(13,355)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/21/2017	12/21/2018	3,878	10,403,946	2,682.76		218,675		209,564		215,476			(9,111)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/27/2017	12/27/2018	2,776	7,466,114	2,689.24		148,079		141,909		139,934			(6,170)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/30/2016	01/02/2018	7,182	16,078,840	2,238.83	260,730					1,713,544			(249,866)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/04/2017	01/04/2018	22,076	50,128,427	2,270.75		869,413		36,226		5,567,817			(833,187)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/25/2017	01/25/2018	14,761	33,927,118	2,298.37		584,193		24,341		3,318,160			(559,852)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/26/2017	01/26/2018	14,931	34,291,318	2,296.68		594,500		24,771		3,400,953			(569,729)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/30/2017	01/30/2018	9,268	21,139,194	2,280.90		349,057		14,544		2,110,134			(334,513)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/01/2017	02/01/2018	14,667	33,434,106	2,279.55		542,030		67,754		3,001,278			(474,276)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/06/2017	02/06/2018	8,819	20,218,259	2,292.56		337,714		42,214		1,781,973			(295,500)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/09/2017	02/09/2018	16,120	37,203,378	2,307.87		627,092		78,387		3,485,152			(548,706)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/10/2017	02/10/2018	16,939	39,232,156	2,316.10		663,791		82,974		3,672,965			(580,817)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/10/2017	02/11/2018	15,377	35,614,336	2,316.10		582,955		72,869		3,338,632			(510,085)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/10/2017	02/12/2018	13,512	31,294,285	2,316.10		512,793		64,099		2,857,731			(448,694)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/24/2017	02/24/2018	16,988	40,217,317	2,367.34		712,432		89,054		3,310,079			(623,378)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/24/2017	02/25/2018	13,785	32,634,550	2,367.34		541,980		67,748		2,525,336			(474,233)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/24/2017	02/26/2018	12,381	29,309,456	2,367.34		493,647		61,706		2,310,996			(431,942)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/28/2017	02/28/2018	15,085	35,655,799	2,363.64		565,884		70,735		2,922,358			(495,148)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/01/2017	03/01/2018	19,018	45,565,781	2,395.96		735,691		153,269		3,341,900			(582,422)				
SPXD5UN Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/02/2017	03/02/2018	2,500	6,047,949	2,419.06		107,496		22,395		521,629			(85,101)				
SPXD5UN Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/06/2017	03/06/2018	2,232	5,383,798	2,412.21		95,729		19,943		480,047			(75,785)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/07/2017	03/07/2018	14,259	33,770,753	2,368.39		523,643		109,092		2,448,674			(414,550)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/10/2017	03/10/2018	19,339	45,883,407	2,372.60		783,884		163,309		3,497,629			(620,575)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/10/2017	03/11/2018	16,903	40,104,205	2,372.60		668,530		139,277		3,087,851			(529,253)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/10/2017	03/12/2018	12,046	28,579,480	2,372.60		491,069		102,306		2,184,378			(388,763)				

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/14/2017	03/14/2018	14,647	34,646,740	2,365.45		569,648		118,677		2,615,667			(450,971)				
SPXD5UN Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/15/2017	03/15/2018	3,013	7,316,690	2,428.08		138,826		28,922		612,713			(109,904)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/20/2017	03/20/2018	12,004	28,492,233	2,373.47		480,724		100,151		1,526,184			(380,573)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/28/2017	03/28/2018	16,295	38,433,541	2,358.57		637,040		132,717		3,127,910			(504,324)				
SPXD5UN Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/29/2017	03/29/2018	2,702	6,526,255	2,415.29		118,377		24,662		578,712			(93,715)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/10/2017	04/10/2018	13,265	31,268,069	2,357.16		518,238		151,153		2,448,427			(367,085)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/12/2017	04/12/2018	19,910	46,687,021	2,344.93		811,960		236,822		3,942,523			(575,138)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/18/2017	04/18/2018	12,665	29,664,119	2,342.19		511,234		149,110		1,831,547			(362,124)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/26/2017	04/26/2018	12,783	30,518,374	2,387.45		514,521		150,069		2,119,539			(364,452)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/15/2017	05/15/2018	15,960	38,341,003	2,402.32		649,976		243,741		2,548,377			(406,235)				
SPXD5UN Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/22/2017	05/22/2018	1,630	3,989,901	2,447.41		69,968		26,238		299,027			(43,730)				
SPXD5UN Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/24/2017	05/24/2018	2,458	6,015,826	2,447.67		104,849		39,318		447,062			(65,531)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/25/2017	05/25/2018	10,676	25,784,311	2,415.07		477,004		178,876		1,649,656			(298,127)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/26/2017	05/26/2018	12,838	31,014,339	2,415.82		571,000		214,125		1,954,877			(356,875)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/26/2017	05/27/2018	17,327	41,857,871	2,415.82		776,924		291,346		2,212,370			(485,577)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/26/2017	05/28/2018	14,248	34,419,450	2,415.82		618,744		232,029		2,211,338			(386,715)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/26/2017	05/29/2018	14,785	35,718,527	2,415.82		631,102		236,663		2,094,542			(394,439)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/31/2017	05/31/2018	12,994	31,339,378	2,411.80		515,109		193,166		2,005,310			(321,943)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/07/2017	06/07/2018	17,502	42,584,686	2,433.14		713,888		327,199		2,229,609			(386,689)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/15/2017	06/15/2018	15,433	37,539,782	2,432.46		701,536		321,537		2,173,501			(379,998)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/16/2017	06/16/2018	19,434	47,286,258	2,433.15		855,167		391,952		2,904,719			(463,215)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/16/2017	06/17/2018	17,507	42,597,100	2,433.15		771,055		353,400		2,071,030			(417,655)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/16/2017	06/18/2018	13,974	34,001,962	2,433.15		610,730		279,918		1,457,585			(330,812)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/21/2017	06/21/2018	15,704	38,249,540	2,435.61		681,970		312,569		1,737,022			(369,400)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/29/2017	07/02/2018	693	1,680,000	2,423.41		29,081		15,994		104,708			(13,086)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/03/2017	07/03/2018	10,975	26,657,224	2,429.01		471,485		255,388		1,652,543			(216,097)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/29/2017	07/07/2018	20,021	48,553,427	2,425.18		926,307		502,021		2,862,831			(424,286)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/07/2017	07/08/2018	14,352	34,807,134	2,425.18		641,875		347,682		1,951,241			(294,193)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/07/2017	07/09/2018	16,305	39,541,852	2,425.18		703,198		380,899		2,143,635			(322,299)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/13/2017	07/13/2018	14,452	35,375,556	2,447.83		680,070		368,371		1,971,400			(311,699)				

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/29/2017	07/17/2018	1,069	2,630,000	2,459.14		38,082		22,503		104,639			(15,579)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/29/2017	07/21/2018	1,108	2,740,000	2,472.54		37,664		22,256		103,631			(15,408)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/29/2017	07/31/2018	931	2,300,000	2,470.30		29,785		17,600		114,713			(12,185)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/03/2017	08/03/2018	15,925	39,368,672	2,472.16		807,237		504,523		2,198,879			(302,714)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/11/2017	08/11/2018	19,822	48,391,790	2,441.32		937,115		585,697		2,725,284			(351,418)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/11/2017	08/12/2018	19,121	46,680,595	2,441.32		838,264		523,915		2,513,725			(314,349)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/11/2017	08/13/2018	15,031	36,695,985	2,441.32		693,977		433,735		2,058,616			(260,241)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/16/2017	08/16/2018	18,618	45,950,838	2,468.11		855,077		534,423		2,291,450			(320,654)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/21/2017	08/21/2018	14,094	34,224,306	2,428.37		624,130		390,081		1,658,241			(234,049)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/22/2017	08/22/2018	13,424	32,922,095	2,452.51		586,164		366,353		1,520,939			(219,812)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/25/2017	08/25/2018	18,859	46,074,559	2,443.05		882,992		551,870		2,496,075			(331,122)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/25/2017	08/26/2018	13,808	33,732,495	2,443.05		606,717		379,198		1,734,590			(227,519)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/25/2017	08/27/2018	15,026	36,709,893	2,443.05		670,907		419,317		1,741,897			(251,590)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/29/2017	08/29/2018	12,631	30,898,423	2,446.30		550,177		343,860		1,585,363			(206,316)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/31/2017	08/31/2018	15,141	37,422,648	2,471.65		732,193		457,620		1,985,467			(274,572)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/01/2017	09/01/2018	12,515	30,993,787	2,476.55		585,945		415,044		1,613,778			(170,901)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/01/2017	09/02/2018	12,035	29,804,778	2,476.55		558,248		395,426		1,513,654			(162,822)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/01/2017	09/03/2018	10,501	26,005,253	2,476.55		490,473		347,418		1,322,452			(143,054)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/01/2017	09/04/2018	12,694	31,437,115	2,476.55		574,972		407,272		1,562,844			(167,700)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/12/2017	09/12/2018	12,396	30,946,252	2,496.48		571,963		405,141		1,379,519			(166,823)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/13/2017	09/13/2018	16,366	40,888,329	2,498.37		767,436		543,601		1,827,208			(223,836)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/19/2017	09/19/2018	12,697	31,827,201	2,506.65		571,119		404,543		1,141,550			(166,576)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/21/2017	09/21/2018	14,846	37,122,774	2,500.60		769,585		545,123		1,502,557			(224,462)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/25/2017	09/25/2018	12,994	32,442,187	2,496.66		615,553		436,017		1,356,251			(179,536)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/26/2017	09/26/2018	12,012	29,992,939	2,496.84		561,586		397,790		1,241,068			(163,796)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/27/2017	09/27/2018	15,297	38,350,375	2,507.04		717,382		508,146		1,440,777			(209,237)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/02/2017	10/02/2018	13,576	34,334,497	2,529.12		688,935		545,407		1,439,538			(143,528)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/04/2017	10/04/2018	18,698	47,450,167	2,537.74		880,885		697,368		1,863,820			(183,518)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/10/2017	10/10/2018	14,268	36,391,387	2,550.64		691,206		547,205		1,319,077			(144,001)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/12/2017	10/12/2018	14,189	36,194,973	2,550.93		738,043		584,284		1,322,231			(153,759)				

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/23/2017	10/23/2018	13,110	33,627,279	2,564.98		650,230		514,765		1,051,728			(135,465)				
SPXDSUN Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/25/2017	10/25/2018	3,559	9,201,205	2,585.48		186,567		147,699		360,752			(38,868)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/31/2017	10/31/2018	12,238	31,515,993	2,575.26		571,173		452,178		958,049			(118,994)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/01/2017	11/01/2018	18,293	47,185,280	2,579.36		937,641		820,436		1,565,900			(117,205)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/08/2017	11/08/2018	17,522	45,459,455	2,594.38		882,190		771,916		1,349,195			(110,274)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/14/2017	11/14/2018	13,158	33,933,042	2,578.87		635,745		556,277		972,464			(79,468)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/21/2017	11/21/2018	13,791	35,843,016	2,599.03		682,587		597,264		879,224			(85,323)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/24/2017	11/24/2018	13,012	33,861,520	2,602.42		686,354		600,560		876,878			(85,794)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/24/2017	11/25/2018	14,668	38,173,583	2,602.42		749,036		655,406		955,630			(93,629)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/24/2017	11/26/2018	8,091	21,055,844	2,602.42		401,081		350,946		525,854			(50,135)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/28/2017	11/28/2018	7,499	19,700,805	2,627.04		390,800		341,950		480,140			(48,850)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/29/2017	11/29/2018	16,302	42,809,282	2,626.07		876,683		767,098		1,148,703			(109,585)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/04/2017	12/04/2018	14,482	38,223,279	2,639.44		766,806		734,856		902,525			(31,950)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/12/2017	12/12/2018	17,229	45,899,355	2,664.11		905,324		867,602		948,952			(37,722)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/18/2017	12/18/2018	15,888	42,742,439	2,690.16		836,370		801,521		762,478			(34,849)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/26/2017	12/26/2018	9,282	24,879,831	2,680.50		484,517		464,328		467,654			(20,188)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/28/2017	12/28/2018	28,893	77,650,280	2,687.54		1,679,851		1,609,858		1,474,213			(69,994)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/29/2017	12/29/2018	18,386	49,157,726	2,673.61		1,078,693		1,033,748		1,046,889			(44,946)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/29/2017	12/30/2018	25,298	67,635,679	2,673.61		1,408,821		1,350,121		1,408,281			(58,701)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/29/2017	12/31/2018	19,478	52,077,881	2,673.61		1,144,729		1,097,032		1,142,554			(47,697)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	01/03/2017	01/03/2018	431		207.27		44,559		1,857		89,181			(42,703)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	01/09/2017	01/09/2018	398		207.32		41,791		1,741		82,208			(40,050)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	01/10/2017	01/10/2018	1,380		218.42		142,099		5,921		286,014			(136,178)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	01/11/2017	01/11/2018	1,084		208.02		111,912		4,663		224,724			(107,249)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	01/12/2017	01/12/2018	683		207.36		73,232		3,051		140,707			(70,181)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	01/18/2017	01/18/2018	1,688		217.86		169,998		7,083		349,110			(162,915)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	01/19/2017	01/19/2018	677		205.71		71,766		2,990		138,309			(68,776)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	02/02/2017	02/02/2018	764		207.80		79,274		9,909		157,571			(69,365)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	02/07/2017	02/07/2018	813		209.44		85,941		10,743		168,013			(75,198)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	02/13/2017	02/13/2018	734		204.12		77,278		9,660		153,831			(67,619)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	02/21/2017	02/21/2018	640		207.43		68,432		8,554		136,506			(59,878)				
Dow Index Option MAV			Equity/Index	OCC 549300CII6SLYGKNHA04	02/22/2017	02/22/2018	1,139		212.95		116,703		14,588		240,603			(102,115)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	02/23/2017	02/23/2018	387		208.10		42,566		5,321		82,667			(37,246)				
Dow Index Option MAV			Equity/Index	OCC 549300CII6SLYGKNHA04	02/27/2017	02/27/2018	970		213.06		106,897		13,362		207,124			(93,535)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	03/02/2017	03/02/2018	801		210.03		(81,244)		(16,926)		172,253			64,318				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	03/06/2017	03/06/2018	478		209.54		92,989		19,373		102,529			(73,617)				
Dow Index Option MAV			Equity/Index	OCC 549300CII6SLYGKNHA04	03/14/2017	03/14/2018	885		208.37		228,409		47,585		188,098			(180,824)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	03/16/2017	03/16/2018	861		209.35		43,201		9,000		182,966			(34,201)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	03/23/2017	03/23/2018	739		206.57		128,791		26,831		155,641			(101,959)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	03/27/2017	03/27/2018	1,006		205.51		111,203		23,167		209,789			(88,035)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	04/06/2017	04/06/2018	624		206.63		66,723		19,461		130,546			(47,262)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	04/10/2017	04/10/2018	688		206.58		75,132		21,913		144,030			(53,218)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	04/18/2017	04/18/2018	934		212.41		97,596		28,466		193,195			(69,131)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	04/20/2017	04/20/2018	622		205.79		67,461		19,676		128,860			(47,785)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	04/24/2017	04/24/2018	1,037		207.64		113,025		32,966		215,933			(80,059)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	04/27/2017	04/27/2018	1,126		217.15		117,726		34,337		234,983			(83,390)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	05/03/2017	05/03/2018	1,099		209.58		113,878		42,704		230,960			(71,174)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	05/08/2017	05/08/2018	751		217.47		75,929		28,474		157,703			(47,456)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	05/09/2017	05/09/2018	926		209.76		101,184		37,944		192,325			(63,240)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	05/11/2017	05/11/2018	1,085		209.19		113,550		42,581		227,975			(70,969)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	05/15/2017	05/15/2018	758		209.82		80,448		30,168		158,793			(50,280)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	05/17/2017	05/17/2018	1,254		210.71		131,573		49,340		259,680			(82,233)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	05/18/2017	05/18/2018	911		206.63		98,816		37,056		189,438			(61,760)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	06/05/2017	06/05/2018	483		211.84		55,795		25,573		97,893			(30,222)				
Dow Index Option MAV			Equity/Index	OCC 549300CII6SLYGKNHA04	06/13/2017	06/13/2018	538		218.08		63,929		29,301		107,656			(34,628)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	06/27/2017	06/27/2018	928		213.11		106,969		49,028		188,648			(57,942)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	07/03/2017	07/03/2018	609		214.79		67,218		36,410		125,841			(30,808)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	07/17/2017	07/17/2018	643		216.30		71,877		38,933		132,176			(32,944)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	07/25/2017	07/25/2018	317		216.13		37,337		20,224		62,933			(17,113)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	07/27/2017	07/27/2018	610		217.97		69,130		37,445		123,336			(31,684)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	08/01/2017	08/01/2018	647		219.64		72,284		45,178		130,305			(27,107)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	08/03/2017	08/03/2018	889		220.26		100,221		62,638		178,873			(37,583)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	08/07/2017	08/07/2018	559		221.18		65,071		40,670		112,882			(24,402)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	08/10/2017	08/10/2018	833		218.44		99,760		62,350		167,046			(37,410)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	08/21/2017	08/21/2018	857		217.04		99,237		62,023		172,606			(37,214)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	08/22/2017	08/22/2018	610		219.00		72,737		45,461		121,450			(27,277)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	08/24/2017	08/24/2018	678		217.83		76,855		48,035		137,470			(28,821)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	08/28/2017	08/28/2018	792		227.35		99,388		62,118		177,959			(37,271)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	09/07/2017	09/07/2018	893		217.85		105,865		74,988		177,126			(30,877)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	09/20/2017	09/20/2018	1,608		231.97		168,844		119,598		310,381			(49,246)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	10/12/2017	10/12/2018	790		228.41		93,811		74,267		147,709			(19,544)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	10/19/2017	10/19/2018	894		231.63		108,170		85,635		159,214			(22,536)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	11/06/2017	11/06/2018	654		235.48		79,232		69,328		110,673			(9,904)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	11/09/2017	11/09/2018	908		234.62		109,767		96,046		154,919			(13,721)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	11/16/2017	11/16/2018	571		234.58		70,725		61,885		93,737			(8,841)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	11/20/2017	11/20/2018	795		244.26		100,025		87,522		131,673			(12,503)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	11/30/2017	11/30/2018	911		242.72		121,360		106,190		129,000			(15,170)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	12/05/2017	12/05/2018	561		241.81		74,772		71,657		81,137			(3,116)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	12/07/2017	12/07/2018	957		250.58		122,065		116,979		134,627			(5,086)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	12/26/2017	12/26/2018	212		247.46		30,548		29,275		28,131			(1,273)				
Dow Index Option MAV			Equity/Index	OCC 549300CII6SLYGKNHA04	12/28/2017	12/28/2018	1,131		248.38		156,285		149,773		139,954			(6,512)				
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/30/2016	01/02/2018	3,469	11,056,599	19,762.60	200,394					415,816			(192,044)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/13/2017	01/13/2018	5,245	11,929,453	2,274.64		204,517		8,522		457,051			(195,995)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/13/2017	01/14/2018	4,582	10,422,148	2,274.64		176,008		7,334		389,084			(168,674)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/13/2017	01/15/2018	4,617	10,501,361	2,274.64		183,799		7,658		420,500			(176,140)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/13/2017	01/16/2018	1,789	4,069,174	2,274.64		78,138		3,256		182,339			(74,883)				
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/23/2017	01/23/2018	6,903	19,485,368	2,265.20		377,955		15,748		792,534			(362,206)				
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/25/2017	01/25/2018	16,819	38,655,452	2,298.37		896,723		37,363		1,928,798			(859,359)				
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/26/2017	01/26/2018	386	7,752,527	20,100.91		143,354		5,973		273,100			(137,381)				
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/27/2017	01/27/2018	67	1,341,329	20,093.78		22,832		951		51,904			(21,881)				
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/27/2017	01/28/2018	96	1,936,848	20,093.78		31,328		1,305		69,718			(30,023)				
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/27/2017	01/29/2018	199	4,004,854	20,093.78		71,315		2,971		137,374			(68,344)				
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/06/2017	02/06/2018	7,410	18,682,655	2,292.56		370,424		46,303		774,538			(324,121)				
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/09/2017	02/09/2018	166	3,353,187	20,172.40		63,297		7,912		128,052			(55,385)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	02/13/2017	02/13/2018	10,881	25,333,331	2,328.25		490,043		61,255		1,014,034			(428,788)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	02/14/2017	02/14/2018	3,819	8,926,095	2,337.58		139,808		17,476		305,175			(122,332)				
S&P 500 Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	02/22/2017	02/22/2018	18,527	43,776,524	2,362.82		967,582		120,948		1,947,463			(846,634)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	02/24/2017	02/23/2018	342	7,119,318	20,821.76		142,083		17,760		267,456			(124,323)				
Dow Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	02/24/2017	02/24/2018	94	1,947,392	20,821.76		32,676		4,085		68,959			(28,592)				
Dow Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	02/24/2017	02/25/2018	92	1,916,436	20,821.76		34,208		4,276		73,025			(29,932)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	02/24/2017	02/26/2018	197	4,095,091	20,821.76		77,001		9,625		151,515			(67,375)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	02/27/2017	02/27/2018	3,125	7,405,582	2,369.75		126,279		15,785		259,835			(110,494)				
S&P 500 Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	02/28/2017	02/28/2018	15,348	36,276,916	2,363.64		764,710		95,589		1,514,546			(669,121)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/05/2017	04/05/2018	1,453	10,988,342	2,352.95		195,310		56,965		372,065			(138,344)				
S&P 500 Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/07/2017	04/06/2018	25,543	60,167,914	2,355.54		1,408,584		410,837		2,771,398			(997,747)				
S&P 500 Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/07/2017	04/09/2018	12,374	29,147,567	2,355.54		559,875		163,297		1,033,397			(396,578)				
S&P 500 Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/10/2017	04/10/2018	7,999	18,853,970	2,357.16		381,883		111,382		739,729			(270,500)				
S&P 500 Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/11/2017	04/11/2018	14,460	38,034,299	2,353.78		867,703		253,080		1,722,906			(614,623)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/12/2017	04/12/2018	384	7,898,457	20,591.86		146,049		42,598		308,646			(103,451)				
S&P 500 Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/17/2017	04/17/2018	14,144	38,242,374	2,349.01		768,519		224,151		1,473,804			(544,368)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/19/2017	04/19/2018	5,820	13,608,175	2,338.17		237,161		69,172		524,579			(167,989)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/24/2017	04/24/2018	16,552	39,295,890	2,374.15		760,392		221,781		1,494,878			(538,611)				
S&P 500 Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/25/2017	04/25/2018	14,903	35,596,747	2,388.61		798,505		232,897		1,535,451			(565,608)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/26/2017	04/26/2018	721	7,459,368	2,387.45		127,738		37,257		253,035			(90,481)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/28/2017	04/27/2018	2,067	11,853,784	2,384.20		218,752		63,803		387,425			(154,949)				
Dow Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/28/2017	04/28/2018	152	3,193,285	20,940.51		53,140		15,499		120,475			(37,641)				
Dow Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/28/2017	04/29/2018	97	2,036,552	20,940.51		33,853		9,874		76,463			(23,979)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/28/2017	04/30/2018	584	5,474,365	2,384.20		98,631		28,767		180,145			(69,864)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/02/2017	05/02/2018	4,952	11,840,214	2,391.17		188,928		70,848		412,150			(118,080)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/08/2017	05/08/2018	479	1,149,386	2,399.38		17,965		6,737		26,337			(11,228)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/10/2017	05/10/2018	4,868	17,379,513	2,399.63		287,334		107,750		616,249			(179,584)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/15/2017	05/15/2018	378	907,396	2,402.32		14,110		5,291		20,708			(8,819)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/17/2017	05/17/2018	5,981	14,097,789	2,357.03		252,893		94,835		568,349			(158,058)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/19/2017	05/18/2018	2,023	11,503,538	2,381.73		209,581		78,593		347,367			(130,988)				
Dow Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/19/2017	05/19/2018	38	795,679	20,804.84		16,463		6,173		37,587			(10,289)				
Dow Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/19/2017	05/20/2018	141	2,940,174	20,804.84		46,193		17,322		93,850			(28,871)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/19/2017	05/21/2018	602	4,536,278	2,381.73		80,009		30,004		149,652			(50,006)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/22/2017	05/22/2018	741	7,038,000	2,394.02		125,997		47,249		231,977			(78,748)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/23/2017	05/23/2018	4,303	10,320,158	2,398.42		174,839		65,565		401,481			(109,274)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/24/2017	05/24/2018	1,148	9,129,322	2,404.39		154,936		58,101		291,555			(96,835)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/26/2017	05/25/2018	630	13,287,879	21,080.28		270,024		101,259		481,554			(168,765)				
Dow Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/26/2017	05/26/2018	115	2,417,022	21,080.28		38,303		14,364		81,949			(23,940)				
Dow Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/26/2017	05/27/2018	79	1,662,911	21,080.28		31,263		11,724		71,642			(19,539)				
Dow Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/26/2017	05/28/2018	77	1,621,835	21,080.28		29,164		10,936		65,067			(18,227)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/26/2017	05/29/2018	165	3,483,741	21,080.28		57,913		21,717		109,296			(36,196)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/30/2017	05/30/2018	573	5,886,598	2,412.91		107,074		40,153		200,767			(66,921)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/31/2017	05/31/2018	771	6,707,074	2,411.80		111,145		41,679		210,336			(69,466)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/01/2016	06/01/2018	95	199,792	2,099.33	4,949			1,134		20,704			(2,474)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/05/2017	06/05/2018	4,622	11,259,065	2,436.10		188,357		86,330		386,849			(102,027)				
S&P 500 Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/08/2017	06/08/2018	13,530	32,929,285	2,433.79		819,212		375,472		1,424,482			(443,740)				
S&P 500 Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/13/2017	06/13/2018	16,800	40,998,796	2,440.35		920,131		421,727		1,639,142			(498,404)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/14/2017	06/14/2018	19,859	54,584,506	2,437.92		1,171,823		537,086		2,130,004			(634,738)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/16/2017	06/15/2018	333	7,111,409	21,384.28		137,708		63,116		224,862			(74,592)				
Dow Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/16/2017	06/16/2018	109	2,334,975	21,384.28		41,728		19,126		92,277			(22,603)				
Dow Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/16/2017	06/17/2018	147	3,143,495	21,384.28		52,325		23,982		112,506			(28,343)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/16/2017	06/18/2018	212	4,530,631	21,384.28		81,779		37,482		156,775			(44,297)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/20/2017	06/20/2018	4,418	16,013,623	2,437.03		265,568		121,719		513,822			(143,850)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/21/2017	06/21/2018	5,234	12,748,751	2,435.61		225,299		103,262		483,827			(122,037)				
S&P 500 Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/23/2017	06/22/2018	42,710	104,086,129	2,438.30		2,426,389		1,112,095		4,095,229			(1,314,294)				
S&P 500 Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/23/2017	06/25/2018	10,913	26,609,169	2,438.30		551,764		252,892		898,402			(298,872)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/27/2017	06/27/2018	4,850	11,733,236	2,419.38		194,316		89,061		415,569			(105,254)				
S&P 500 Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/28/2017	06/28/2018	18,205	49,755,271	2,440.69		1,100,761		504,516		2,009,648			(596,246)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/29/2017	06/29/2018	44,529	114,363,698	2,419.70	3,060	2,718,112		1,246,502		4,698,470			(1,473,840)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/30/2017	06/30/2018	5,850	15,325,430	2,423.41		270,013		123,756		586,988			(146,257)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/30/2017	07/01/2018	5,038	13,732,214	2,423.41		241,672		110,766		546,212			(130,905)				
S&P 500 Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/30/2017	07/02/2018	15,003	40,177,188	2,423.41		777,796		356,490		1,372,888			(421,306)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/05/2017	07/05/2018	254	5,464,225	21,478.17		98,999		53,625		208,930			(45,375)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/06/2017	07/06/2018	6,011	14,484,535	2,409.75		258,646		140,100		544,328			(118,546)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/10/2017	07/10/2018	3,057	7,419,723	2,427.43		129,866		70,344		281,199			(59,522)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/12/2017	07/12/2018	5,411	13,220,070	2,443.25		228,977		124,029		475,254			(104,948)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/14/2017	07/14/2018	5,893	14,492,655	2,459.27		251,903		136,447		505,970			(115,455)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/14/2017	07/15/2018	4,067	10,002,091	2,459.27		174,191		94,354		360,620			(79,838)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/14/2017	07/16/2018	3,781	9,297,414	2,459.27		164,707		89,216		349,123			(75,491)				
S&P 500 Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/28/2017	07/27/2018	31,451	77,750,389	2,472.10		1,749,467		947,628		2,810,545			(801,839)				
S&P 500 Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/28/2017	07/30/2018	10,493	25,940,339	2,472.10		525,820		284,819		819,026			(241,001)				
S&P 500 Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/31/2017	07/31/2018	17,372	42,913,476	2,470.30		854,677		462,950		1,451,496			(391,727)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/02/2017	08/02/2018	271	5,960,162	22,016.24		107,112		66,945		208,477			(40,167)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/04/2017	08/03/2018	306	6,757,851	22,092.81		134,106		83,816		207,228			(50,290)				
Dow Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/04/2017	08/04/2018	120	2,645,537	22,092.81		42,516		26,572		91,606			(15,943)				
Dow Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/04/2017	08/05/2018	97	2,146,044	22,092.81		36,259		22,662		79,967			(13,597)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/04/2017	08/06/2018	212	4,692,746	22,092.81		85,109		53,193		158,608			(31,916)				
S&P 500 Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/07/2017	08/07/2018	11,817	29,316,691	2,480.91		591,959		369,974		930,520			(221,985)				

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

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S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/08/2017	08/08/2018	12,370	30,614,318	2,474.92		656,852		410,532		1,045,740			(246,319)				
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/15/2017	08/15/2018	17,522	47,623,765	2,464.61		999,298		624,561		1,648,657			(374,737)				
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/18/2017	08/17/2018	32,959	87,094,035	2,425.55		1,948,143		1,217,589		3,117,076			(730,553)				
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/18/2017	08/18/2018	173	3,739,376	21,674.51		64,261		40,163		125,230			(24,098)				
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/18/2017	08/19/2018	86	1,872,293	21,674.51		36,086		22,554		73,103			(13,532)				
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/18/2017	08/20/2018	9,905	27,762,077	2,425.55		549,759		343,599		845,425			(206,160)				
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/22/2017	08/22/2018	16,566	40,627,290	2,452.51		881,211		550,757		1,521,787			(330,454)				
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/23/2017	08/23/2018	13,047	31,888,517	2,444.04		745,467		465,917		1,214,821			(279,550)				
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/29/2017	08/29/2018	240	5,256,651	21,865.37		102,833		64,271		178,422			(38,562)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/30/2017	08/30/2018	5,274	20,790,296	2,457.59		401,373		250,858		772,027			(150,515)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/01/2017	09/01/2018	4,639	11,488,558	2,476.55		215,836		152,884		402,123			(62,952)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/01/2017	09/02/2018	4,873	12,067,126	2,476.55		227,654		161,255		430,014			(66,399)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/01/2017	09/03/2018	4,029	9,976,880	2,476.55		187,459		132,784		365,118			(54,676)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/01/2017	09/04/2018	4,172	10,332,276	2,476.55		182,996		129,622		338,023			(53,374)				
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/05/2017	09/05/2018	10,995	27,024,289	2,457.85		557,490		394,889		932,544			(162,601)				
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/06/2017	09/06/2018	14,382	39,197,002	2,465.54		885,910		627,519		1,460,494			(258,390)				
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/08/2017	09/07/2018	309	6,729,311	21,797.79		135,188		95,758		200,105			(39,430)				
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/08/2017	09/08/2018	129	2,816,819	21,797.79		58,468		41,415		119,025			(17,053)				
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/08/2017	09/09/2018	188	4,106,408	21,797.79		70,465		49,913		133,758			(20,552)				
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/08/2017	09/10/2018	274	5,963,258	21,797.79		116,848		82,767		194,350			(34,081)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/11/2017	09/11/2018	4,446	16,731,920	2,488.11		305,453		216,363		544,953			(89,090)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/12/2017	09/12/2018	4,507	14,986,565	2,496.48		271,144		192,060		482,090			(79,084)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/13/2017	09/13/2018	5,161	18,338,390	2,498.37		339,150		240,232		615,140			(98,919)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/14/2017	09/14/2018	6,594	28,864,306	2,495.62		554,738		392,939		929,701			(161,799)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/15/2017	09/15/2018	7,409	21,553,182	2,500.23		380,197		269,306		668,920			(110,891)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/15/2017	09/16/2018	5,414	15,670,461	2,500.23		294,628		208,695		542,205			(85,933)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/15/2017	09/17/2018	4,902	16,433,576	2,500.23		289,213		204,859		496,208			(84,354)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/18/2017	09/18/2018	4,637	14,629,382	2,503.87		262,919		186,234		459,920			(76,685)				
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/19/2017	09/19/2018	262	5,860,724	22,370.80		104,721		74,177		172,233			(30,544)				
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/21/2017	09/21/2018	12,431	31,085,591	2,500.60		719,960		509,972		1,054,579			(209,988)				
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/25/2017	09/25/2018	230	5,130,413	22,296.09		91,321		64,685		148,143			(26,635)				
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/26/2017	09/26/2018	286	6,362,324	22,284.32		119,612		84,725		223,972			(34,887)				

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Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/27/2017	09/27/2018	370	8,254,923	22,340.71		153,309		108,594		260,990			(44,715)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/29/2017	09/29/2018	6,414	16,159,282	2,519.36		285,635		202,324		488,037			(83,310)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/29/2017	09/30/2018	6,569	16,550,313	2,519.36		309,517		219,241		539,858			(90,276)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/29/2017	10/01/2018	6,043	15,225,325	2,519.36		266,852		189,020		497,085			(77,832)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/02/2017	10/02/2018	4,445	14,078,861	2,529.12		251,863		199,392		427,001			(52,471)				
S&P 500 Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/03/2017	10/03/2018	12,090	30,643,479	2,534.58		718,313		568,664		1,017,161			(149,649)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/04/2017	10/04/2018	360	8,154,990	22,661.64		146,994		116,370		257,505			(30,624)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/05/2017	10/05/2018	5,906	15,073,146	2,552.07		276,204		218,661		434,499			(57,542)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/06/2017	10/06/2018	5,982	15,249,886	2,549.33		269,658		213,479		421,797			(56,179)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/06/2017	10/07/2018	7,317	18,653,574	2,549.33		333,235		263,811		534,405			(69,424)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/06/2017	10/08/2018	4,589	11,700,078	2,549.33		209,955		166,214		326,722			(43,741)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/09/2017	10/09/2018	3,767	14,188,591	2,544.73		252,939		200,244		411,195			(52,696)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/12/2017	10/12/2018	5,524	14,091,751	2,550.93		256,747		203,258		403,826			(53,489)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/13/2017	10/13/2018	5,965	15,229,835	2,553.17		261,582		207,086		412,053			(54,496)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/13/2017	10/14/2018	4,690	11,974,886	2,553.17		211,919		167,769		332,114			(44,150)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/13/2017	10/15/2018	4,087	10,433,859	2,553.17		167,387		132,515		272,513			(34,872)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/16/2017	10/16/2018	4,751	16,994,257	2,557.64		295,069		233,596		469,512			(61,473)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/17/2017	10/17/2018	4,799	18,966,486	2,559.36		345,002		273,126		541,154			(71,875)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/18/2017	10/18/2018	6,185	15,841,645	2,561.26		277,753		219,887		438,894			(57,865)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/19/2016	10/19/2018	51	109,824	2,144.29	2,690			1,065		13,716			(1,345)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/23/2017	10/23/2018	4,107	10,535,025	2,564.98		178,794		141,545		276,286			(37,249)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/27/2017	10/27/2018	5,639	14,553,396	2,581.07		261,301		206,864		376,310			(54,438)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/27/2017	10/28/2018	5,725	14,775,336	2,581.07		250,924		198,648		368,067			(52,276)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/27/2017	10/29/2018	3,963	10,228,396	2,581.07		171,827		136,030		248,828			(35,797)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/30/2017	10/30/2018	3,887	10,001,814	2,572.83		176,466		139,702		268,997			(36,764)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/01/2017	11/01/2018	5,746	14,821,389	2,579.36		254,898		223,036		379,077			(31,862)				
S&P 500 Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/03/2017	11/02/2018	45,045	116,421,752	2,587.84		2,678,825		2,343,972		3,418,378			(334,853)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/03/2017	11/03/2018	5,294	13,701,120	2,587.84		245,636		214,932		348,884			(30,705)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/03/2017	11/04/2018	5,084	13,155,736	2,587.84		225,806		197,581		324,781			(28,226)				
S&P 500 Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/03/2017	11/05/2018	15,454	39,992,544	2,587.84		805,363		704,693		1,031,918			(100,670)				

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S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/08/2017	11/08/2018	5,316	22,164,592	2,594.38		385,621		337,418		541,181			(48,203)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/09/2016	11/09/2018	62	133,187	2,163.26	2,997			1,311		15,750			(1,498)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/13/2017	11/13/2018	3,793	9,803,110	2,584.84		174,268		152,485		241,190			(21,784)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/20/2017	11/20/2018	4,180	10,793,375	2,582.14		197,887		173,152		273,000			(24,736)				
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/21/2017	11/21/2018	11,012	28,619,996	2,599.03		764,994		669,370		914,083			(95,624)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/24/2017	11/24/2018	4,202	10,936,053	2,602.42		197,661		172,954		257,010			(24,708)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/24/2017	11/25/2018	3,822	9,946,462	2,602.42		182,853		159,996		238,795			(22,857)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/24/2017	11/26/2018	1,449	3,771,586	2,602.42		61,809		54,083		74,194			(7,726)				
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/28/2017	11/28/2018	9,825	25,811,197	2,627.04		741,496		648,809		844,871			(92,687)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/29/2017	11/29/2018	4,592	16,106,495	2,626.07		299,024		261,646		351,139			(37,378)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/07/2017	12/07/2018	4,847	12,781,623	2,636.98		250,287		239,859		276,172			(10,429)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/08/2017	12/08/2018	4,561	12,092,393	2,651.50		206,689		198,077		217,303			(8,612)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/08/2017	12/09/2018	5,543	14,696,117	2,651.50		269,488		258,259		281,176			(11,229)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/08/2017	12/10/2018	3,554	9,424,197	2,651.50		172,442		165,257		181,184			(7,185)				
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/20/2017	12/20/2018	22,157	59,364,743	2,679.25		1,248,507		1,196,486		1,174,228			(52,021)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/21/2017	12/21/2018	5,074	13,556,770	2,684.57	8,396	249,511		243,138		257,516			(14,594)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/22/2017	12/22/2018	6,052	16,239,776	2,683.34		301,155		288,607		275,070			(12,548)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/22/2017	12/23/2018	5,023	13,477,548	2,683.34		245,836		235,593		223,441			(10,243)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/22/2017	12/24/2018	1,788	4,797,258	2,683.34		78,411		75,144		70,605			(3,267)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/28/2016	12/28/2018	52	117,787	2,249.92	2,932			1,405		10,537			(1,466)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/22/2017	02/22/2019	76	180,019	2,362.82		3,834		2,157		9,535			(1,678)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/19/2017	04/19/2019	84	195,907	2,338.17		4,161		2,687		14,105			(1,474)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/17/2017	05/17/2019	100	234,713	2,357.03		5,194		3,571		16,317			(1,623)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/14/2017	06/14/2019	130	315,756	2,437.92		6,505		4,743		15,336			(1,762)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/21/2017	06/21/2019	142	346,754	2,435.61		7,050		5,140		17,466			(1,909)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/28/2017	06/28/2019	47	114,261	2,440.69		2,290		1,670		5,729			(620)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/12/2017	07/12/2019	117	286,585	2,443.25		5,689		4,385		14,635			(1,304)				
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/30/2017	08/30/2019	40	98,075	2,457.59		1,919		1,559		5,427			(360)				
S&P Digital			Equity/Index	SUN 549300V8MI85QISCSJ683	01/04/2017	01/04/2018	1,773	14,576,531	2,270.75		259,512		10,813		504,188			(248,699)				
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8MI85QISCSJ683	01/05/2017	01/05/2018	6,620	24,425,263	2,269.00		433,861		18,078		898,652			(415,783)				
Dow Index Option MAV			Equity/Index	SUN 549300V8MI85QISCSJ683	01/06/2017	01/06/2018	125	2,496,818	19,963.80		39,332		1,639		83,834			(37,693)				
Dow Index Option MAV			Equity/Index	SUN 549300V8MI85QISCSJ683	01/06/2017	01/07/2018	57	1,128,453	19,963.80		19,807		825		44,602			(18,982)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Dow Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	01/06/2017	01/08/2018	229	4,565,883	19,963.80		76,640		3,193		151,927			(73,447)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	01/10/2017	01/10/2018	19,273	43,729,269	2,268.90		828,288		34,512		1,717,983			(793,776)				
S&P Digital			Equity/Index	SUN 549300V8MI85QISCSJ683	01/11/2017	01/11/2018	692	1,573,594	2,275.32		24,076		1,003		39,313			(23,073)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	01/13/2017	01/12/2018	566	11,249,858	19,885.73		204,825		8,534		376,614			(196,290)				
Dow Index Option MAV			Equity/Index	SUN 549300V8MI85QISCSJ683	01/13/2017	01/13/2018	160	3,187,597	19,885.73		51,470		2,145		109,788			(49,326)				
Dow Index Option MAV			Equity/Index	SUN 549300V8MI85QISCSJ683	01/13/2017	01/14/2018	45	897,583	19,885.73		14,984		624		31,939			(14,360)				
Dow Index Option MAV			Equity/Index	SUN 549300V8MI85QISCSJ683	01/13/2017	01/15/2018	73	1,453,227	19,885.73		26,045		1,085		58,192			(24,960)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	01/13/2017	01/16/2018	175	3,480,594	19,885.73		70,729		2,947		149,312			(67,782)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	01/20/2017	01/19/2018	288	5,711,003	19,827.25		109,299		4,554		205,403			(104,745)				
Dow Index Option MAV			Equity/Index	SUN 549300V8MI85QISCSJ683	01/20/2017	01/20/2018	85	1,688,874	19,827.25		25,599		1,067		54,030			(24,532)				
Dow Index Option MAV			Equity/Index	SUN 549300V8MI85QISCSJ683	01/20/2017	01/21/2018	66	1,308,562	19,827.25		19,498		812		39,222			(18,685)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	01/20/2017	01/22/2018	187	3,715,770	19,827.25		66,817		2,784		132,176			(64,033)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	01/24/2017	01/24/2018	10,200	26,117,928	2,280.07		547,670		22,820		1,151,629			(524,850)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	01/30/2017	01/30/2018	9,064	20,673,102	2,280.90		481,780		20,074		1,062,322			(461,706)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	01/31/2017	01/31/2018	9,912	22,587,175	2,278.87		480,730		20,030		1,030,076			(460,699)				
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8MI85QISCSJ683	02/02/2017	02/02/2018	5,359	18,789,678	2,280.85		347,264		43,408		751,873			(303,856)				
Dow Index Option MAV			Equity/Index	SUN 549300V8MI85QISCSJ683	02/03/2017	02/03/2018	127	2,541,740	20,071.46		41,382		5,173		90,820			(36,209)				
Dow Index Option MAV			Equity/Index	SUN 549300V8MI85QISCSJ683	02/03/2017	02/04/2018	62	1,246,581	20,071.46		20,436		2,555		44,983			(17,882)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	02/03/2017	02/05/2018	180	3,608,961	20,071.46		70,528		8,816		145,438			(61,712)				
S&P Digital			Equity/Index	SUN 549300V8MI85QISCSJ683	02/08/2017	02/08/2018	15,796	36,246,883	2,294.67		841,729		105,216		1,841,893			(736,513)				
S&P Digital			Equity/Index	SUN 549300V8MI85QISCSJ683	02/09/2017	02/09/2018	5,684	18,827,179	2,307.87		337,459		42,182		701,986			(295,276)				
Dow Index Option MAV			Equity/Index	SUN 549300V8MI85QISCSJ683	02/10/2017	02/10/2018	99	2,004,418	20,269.37		32,599		4,075		71,658			(28,524)				
Dow Index Option MAV			Equity/Index	SUN 549300V8MI85QISCSJ683	02/10/2017	02/11/2018	107	2,165,238	20,269.37		35,905		4,488		79,296			(31,417)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	02/10/2017	02/12/2018	218	4,420,291	20,269.37		82,821		10,353		164,854			(72,469)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	02/14/2017	02/14/2018	8,954	20,931,159	2,337.58		422,296		52,787		861,438			(369,509)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	02/16/2017	02/16/2018	13,566	38,810,954	2,347.22		938,273		117,284		1,942,017			(820,989)				
Dow Index Option MAV			Equity/Index	SUN 549300V8MI85QISCSJ683	02/17/2017	02/17/2018	77	1,587,301	20,624.05		27,932		3,492		62,115			(24,441)				
Dow Index Option MAV			Equity/Index	SUN 549300V8MI85QISCSJ683	02/17/2017	02/18/2018	33	685,316	20,624.05		10,245		1,281		20,519			(8,965)				
Dow Index Option MAV			Equity/Index	SUN 549300V8MI85QISCSJ683	02/17/2017	02/19/2018	88	1,821,375	20,624.05		30,082		3,760		64,599			(26,322)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	02/17/2017	02/20/2018	122	2,507,370	20,624.05		44,541		5,568		89,434			(38,974)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	02/27/2017	02/27/2018	9,714	23,020,362	2,369.75		463,168		57,896		875,553			(405,272)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	03/06/2017	03/06/2018	10,327	24,528,641	2,375.31		467,210		97,336		863,322			(369,875)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	03/09/2017	03/09/2018	679	14,174,772	20,858.19		285,263		59,430		533,692			(225,833)				
Dow Index Option MAV			Equity/Index	SUN 549300V8MI85QISCSJ683	03/10/2017	03/10/2018	104	2,165,745	20,902.98		39,835		8,299		84,708			(31,536)				
Dow Index Option MAV			Equity/Index	SUN 549300V8MI85QISCSJ683	03/10/2017	03/11/2018	145	3,027,410	20,902.98		54,586		11,372		114,464			(43,214)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	03/10/2017	03/12/2018	290	6,058,306	20,902.98		115,620		24,088		219,293			(91,533)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	03/13/2017	03/13/2018	11,891	33,986,682	2,373.47		695,125		144,818		1,279,139			(550,308)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	03/17/2017	03/16/2018	348	7,281,482	20,914.62		150,396		31,332		268,463			(119,063)				
Dow Index Option MAV			Equity/Index	SUN 549300V8MI85QISCSJ683	03/17/2017	03/17/2018	111	2,313,224	20,914.62		40,713		8,482		87,559			(32,231)				
Dow Index Option MAV			Equity/Index	SUN 549300V8MI85QISCSJ683	03/17/2017	03/18/2018	100	2,097,801	20,914.62		36,563		7,617		77,863			(28,945)				

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Dow Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	03/17/2017	03/19/2018	220	4,603,263	20,914.62		87,324		18,193		164,144			(69,132)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	03/22/2017	03/22/2018	23,093	62,145,482	2,348.45		1,389,833		289,548		2,853,716			(1,100,284)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	03/24/2017	03/23/2018	26,860	70,860,599	2,343.98		1,591,850		331,636		3,035,189			(1,260,215)				
Dow Index Option MAV			Equity/Index	SUN 549300V8MI85QISCSJ683	03/24/2017	03/24/2018	81	1,676,292	20,596.72		35,202		7,334		79,361			(27,868)				
Dow Index Option MAV			Equity/Index	SUN 549300V8MI85QISCSJ683	03/24/2017	03/25/2018	140	2,881,109	20,596.72		50,252		10,469		104,559			(39,783)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	03/24/2017	03/26/2018	10,568	28,321,458	2,343.98		554,678		115,558		1,023,584			(439,120)				
S&P Digital			Equity/Index	SUN 549300V8MI85QISCSJ683	03/29/2017	03/29/2018	33,627	85,125,656	2,361.13		1,941,194		404,415		3,865,412			(1,536,779)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	03/31/2017	04/02/2018	8,133	19,216,864	2,362.72		363,959		75,825		663,298			(288,134)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	04/04/2017	04/04/2018	15,430	40,774,216	2,360.16		936,648		273,189		1,907,100			(663,459)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	04/06/2017	04/06/2018	12,399	29,231,389	2,357.49		711,365		207,482		1,433,288			(503,884)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	04/13/2017	04/13/2018	46,702	121,281,448	2,328.95		2,734,168		797,466		5,390,779			(1,936,702)				
Dow Index Option MAV			Equity/Index	SUN 549300V8MI85QISCSJ683	04/13/2017	04/14/2018	90	1,841,022	20,453.25		32,256		9,408		66,841			(22,848)				
Dow Index Option MAV			Equity/Index	SUN 549300V8MI85QISCSJ683	04/13/2017	04/15/2018	143	2,922,835	20,453.25		56,393		16,448		118,837			(39,945)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	04/13/2017	04/16/2018	12,249	33,043,635	2,328.95		669,395		195,240		1,253,287			(474,155)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	04/19/2017	04/19/2018	17,810	48,390,284	2,338.17		1,133,358		330,563		2,319,938			(802,795)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	04/20/2017	04/20/2018	15,495	36,503,805	2,355.84		911,425		265,832		1,824,643			(645,593)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	04/25/2017	04/25/2018	313	6,564,755	20,996.12		113,830		33,200		227,681			(80,630)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	04/28/2017	04/27/2018	33,310	79,417,674	2,384.20		1,866,018		544,255		3,660,770			(1,321,763)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	04/28/2017	04/30/2018	12,223	29,142,149	2,384.20		556,602		162,342		1,006,385			(394,260)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	05/01/2017	05/01/2018	205	4,291,122	20,913.46		83,797		31,424		167,131			(52,373)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	05/02/2017	05/02/2018	286	5,985,405	20,949.89		101,731		38,149		190,849			(63,582)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	05/04/2017	05/04/2018	559	11,720,585	20,951.47		233,769		87,663		445,968			(146,105)				
Dow Index Option MAV			Equity/Index	SUN 549300V8MI85QISCSJ683	05/05/2017	05/05/2018	139	2,913,520	21,006.94		45,866		17,200		101,269			(28,666)				
Dow Index Option MAV			Equity/Index	SUN 549300V8MI85QISCSJ683	05/05/2017	05/06/2018	88	1,841,790	21,006.94		34,420		12,907		81,899			(21,512)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	05/05/2017	05/07/2018	257	5,391,850	21,006.94		82,482		30,931		155,086			(51,551)				
S&P Digital			Equity/Index	SUN 549300V8MI85QISCSJ683	05/09/2017	05/09/2018	450	1,078,461	2,396.92		16,716		6,269		24,724			(10,448)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	05/15/2017	05/15/2018	11,927	28,651,726	2,402.32		564,947		211,855		1,025,229			(353,092)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	05/16/2017	05/16/2018	11,005	26,420,184	2,400.67		653,604		245,102		1,266,649			(408,503)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	05/23/2017	05/23/2018	397	8,307,356	20,937.91		145,107		54,415		277,220			(90,692)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	05/24/2017	05/24/2018	13,458	32,359,408	2,404.39		780,093		292,535		1,487,847			(487,558)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	06/02/2017	06/01/2018	38,328	105,134,373	2,439.07		2,309,856		1,058,684		4,040,805			(1,251,172)				
Dow Index Option MAV			Equity/Index	SUN 549300V8MI85QISCSJ683	06/02/2017	06/02/2018	153	3,250,098	21,206.29		57,020		26,134		126,878			(30,886)				
Dow Index Option MAV			Equity/Index	SUN 549300V8MI85QISCSJ683	06/02/2017	06/03/2018	105	2,228,827	21,206.29		39,097		17,920		85,540			(21,178)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	06/02/2017	06/04/2018	10,958	31,492,840	2,439.07		607,277		278,335		1,020,835			(328,941)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	06/06/2017	06/06/2018	12,934	36,790,162	2,429.33		819,968		375,819		1,450,585			(444,149)				

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Dow Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	06/08/2017	06/08/2018	189	3,999,371	21,182.53		72,773		33,354		128,560			(39,419)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	06/12/2017	06/12/2018	332	7,051,447	21,235.67		133,850		61,348		254,313			(72,502)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	06/15/2017	06/15/2018	15,010	36,512,421	2,432.46		873,149		400,193		1,490,222			(472,956)				
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8MI85QISCSJ683	06/19/2017	06/19/2018	4,503	11,047,599	2,453.46		177,263		81,245		353,887			(96,017)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	06/20/2017	06/20/2018	13,683	33,346,223	2,437.03		818,693		375,234		1,425,414			(443,458)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	06/21/2017	06/21/2018	408	8,744,913	21,410.03		154,258		70,701		302,487			(83,556)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	06/22/2017	06/22/2018	147	3,138,113	21,397.29		62,293		28,551		114,124			(33,742)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	06/26/2017	06/26/2018	215	4,598,241	21,409.55		86,598		39,691		172,036			(46,907)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	06/29/2017	06/29/2018	160	3,405,635	21,287.03		68,409		31,354		122,510			(37,055)				
S&P Digital			Equity/Index	SUN 549300V8MI85QISCSJ683	07/07/2017	07/06/2018	21,813	58,064,311	2,425.18		1,351,774		732,211		2,370,774			(619,563)				
S&P Digital			Equity/Index	SUN 549300V8MI85QISCSJ683	07/07/2017	07/09/2018	748	1,813,800	2,425.18		28,477		15,425		39,562			(13,052)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	07/18/2017	07/18/2018	255	5,501,362	21,574.73		95,780		51,881		173,201			(43,899)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	07/19/2017	07/19/2018	15,499	42,916,697	2,473.83		997,461		540,291		1,662,811			(457,170)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	07/20/2017	07/20/2018	14,137	41,351,616	2,473.45	5,956	932,427		506,678		1,528,195			(430,340)				
Dow Index Option MAV			Equity/Index	SUN 549300V8MI85QISCSJ683	07/21/2017	07/21/2018	111	2,392,053	21,580.07		36,802		19,934		77,061			(16,867)				
Dow Index Option MAV			Equity/Index	SUN 549300V8MI85QISCSJ683	07/21/2017	07/22/2018	106	2,282,911	21,580.07		41,544		22,503		93,201			(19,041)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	07/21/2017	07/23/2018	120	2,585,380	21,580.07		43,061		23,325		72,670			(19,736)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	07/27/2017	07/27/2018	13,751	42,012,740	2,475.42		941,575		510,020		1,536,235			(431,555)				
Dow Index Option MAV			Equity/Index	SUN 549300V8MI85QISCSJ683	07/28/2017	07/28/2018	93	2,021,564	21,830.31		33,434		18,110		74,075			(15,324)				
Dow Index Option MAV			Equity/Index	SUN 549300V8MI85QISCSJ683	07/28/2017	07/29/2018	137	2,999,083	21,830.31		49,984		27,074		109,389			(22,909)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	07/28/2017	07/30/2018	164	3,583,481	21,830.31		60,581		32,815		126,620			(27,766)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	08/01/2017	08/01/2018	11,574	28,660,526	2,476.35		696,610		435,381		1,184,294			(261,229)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	08/03/2017	08/03/2018	16,013	39,587,149	2,472.16		922,270		576,419		1,494,598			(345,851)				
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8MI85QISCSJ683	08/10/2016	08/10/2018	51	111,882	2,175.49	2,405			752		9,592			(1,203)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	08/31/2017	08/31/2018	120	2,627,393	21,948.10		57,316		35,822		99,372			(21,493)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	09/05/2017	09/05/2018	235	5,109,822	21,753.31		98,621		69,856		170,495			(28,764)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	09/13/2017	09/13/2018	12,969	32,402,491	2,498.37		746,812		528,992		1,098,627			(217,820)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	09/26/2017	09/26/2018	11,329	28,287,607	2,496.84		700,797		496,398		1,060,739			(204,399)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	09/28/2017	09/28/2018	644	14,424,705	22,381.20		282,114		199,831		443,164			(82,283)				
Dow Index Option MAV			Equity/Index	SUN 549300V8MI85QISCSJ683	09/29/2017	09/29/2018	188	4,201,618	22,405.09		66,148		46,855		125,928			(19,293)				
Dow Index Option MAV			Equity/Index	SUN 549300V8MI85QISCSJ683	09/29/2017	09/30/2018	138	3,099,922	22,405.09		54,802		38,818		109,362			(15,984)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	09/29/2017	10/01/2018	209	4,671,756	22,405.09		81,488		57,721		143,811			(23,767)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	10/03/2017	10/03/2018	286	6,481,710	22,641.67		115,627		91,538		194,691			(24,089)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	10/05/2017	10/05/2018	14,602	41,919,637	2,552.07		924,819		732,149		1,267,278			(192,671)				

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Dow Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	10/10/2017	10/10/2018	322	7,354,452	22,830.68		134,539		106,510		205,656			(28,029)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	10/11/2017	10/11/2018	309	7,077,360	22,872.89		143,061		113,256		235,543			(29,804)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	10/13/2017	10/12/2018	289	6,600,154	22,871.72		135,318		107,126		186,623			(28,191)				
Dow Index Option MAV			Equity/Index	SUN 549300V8MI85QISCSJ683	10/13/2017	10/13/2018	79	1,811,600	22,871.72		30,381		24,052		55,776			(6,329)				
Dow Index Option MAV			Equity/Index	SUN 549300V8MI85QISCSJ683	10/13/2017	10/14/2018	151	3,462,400	22,871.72		60,552		47,937		112,166			(12,615)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	10/13/2017	10/15/2018	176	4,035,700	22,871.72		75,787		59,998		117,843			(15,789)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	10/18/2017	10/18/2018	418	9,689,614	23,157.60		181,966		144,056		274,620			(37,910)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	10/20/2017	10/19/2018	303	7,071,408	23,328.63		144,350		114,277		191,338			(30,073)				
Dow Index Option MAV			Equity/Index	SUN 549300V8MI85QISCSJ683	10/20/2017	10/20/2018	122	2,852,956	23,328.63		48,540		38,427		83,257			(10,112)				
Dow Index Option MAV			Equity/Index	SUN 549300V8MI85QISCSJ683	10/20/2017	10/21/2018	165	3,840,806	23,328.63		64,057		50,712		108,100			(13,345)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	10/20/2017	10/22/2018	182	4,237,508	23,328.63		77,094		61,032		109,299			(16,061)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	10/24/2017	10/24/2018	12,414	37,037,885	2,569.13		854,348		676,359		1,129,679			(177,989)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	11/01/2017	11/01/2018	14,568	37,575,263	2,579.36		917,519		802,829		1,185,073			(114,690)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	11/02/2017	11/02/2018	217	5,113,406	23,516.26		103,712		90,748		142,785			(12,964)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	11/06/2017	11/06/2018	12,475	32,325,257	2,591.13		780,534		682,967		974,985			(97,567)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	11/16/2017	11/16/2018	13,880	35,887,528	2,585.64		897,678		785,468		1,074,926			(112,210)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	11/22/2017	11/21/2018	176	4,141,494	23,526.18		84,000		73,500		100,803			(10,500)				
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8MI85QISCSJ683	11/22/2017	11/22/2018	4,669	15,264,823	2,597.08		270,587		236,764		373,558			(33,823)				
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8MI85QISCSJ683	11/22/2017	11/23/2018	4,739	15,462,458	2,597.08	3,004	297,846		261,930		400,420			(38,733)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	12/04/2017	12/04/2018	194	4,724,330	24,290.05		86,226		82,634		90,755			(3,593)				
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8MI85QISCSJ683	12/07/2016	12/07/2018	80	178,425	2,241.35	4,193			2,009		15,789			(2,096)				
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8MI85QISCSJ683	12/11/2017	12/11/2018	4,369	11,620,489	2,659.99		201,577		193,178		205,031			(8,399)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	12/19/2017	12/19/2018	10,862	32,158,708	2,681.47		805,688		772,118		752,371			(33,570)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	12/20/2017	12/20/2018	404	9,991,579	24,726.65		174,116		166,861		161,209			(7,255)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	12/29/2017	12/28/2018	315	7,779,310	24,719.22		152,816		146,449		140,649			(6,367)				
Dow Index Option MAV			Equity/Index	SUN 549300V8MI85QISCSJ683	12/29/2017	12/29/2018	69	1,700,172	24,719.22		36,444		34,926		34,341			(1,519)				
Dow Index Option MAV			Equity/Index	SUN 549300V8MI85QISCSJ683	12/29/2017	12/30/2018	133	3,289,303	24,719.22		55,982		53,650		50,493			(2,333)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	12/29/2017	12/31/2018	263	6,512,259	24,719.22		127,694		122,374		117,880			(5,321)				
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8MI85QISCSJ683	03/22/2017	03/22/2019	85	198,654	2,348.45		4,410		2,664		12,684			(1,746)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/30/2016	01/02/2018	7,131	15,964,465	2,238.83	289,865					561,550			(277,788)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/04/2017	01/04/2018	23,884	54,234,744	2,270.75		1,189,320		49,555		2,561,019			(1,139,765)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/05/2017	01/05/2018	15,919	36,119,622	2,269.00		775,995		32,333		1,658,851			(743,661)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/09/2017	01/09/2018	6,511	14,771,949	2,268.90		273,839		11,410		575,410			(262,429)				

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/12/2017	01/12/2018	43,073	98,344,990	2,341.65		2,186,796		91,117		5,876,881			(2,095,680)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/13/2017	01/16/2018	4,899	11,144,454	2,274.64		238,703		9,946		476,930			(228,757)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/17/2017	01/17/2018	1,916	4,499,486	2,347.80		76,502		3,188		528,664			(73,315)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/24/2017	01/24/2018	2,032	4,789,968	2,356.74		74,367		3,099		528,175			(71,268)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/26/2017	01/26/2018	38,379	88,095,454	2,296.68		1,975,243		82,302		4,254,499			(1,892,941)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/27/2017	01/29/2018	10,349	23,746,934	2,294.69		504,723		21,030		1,055,891			(483,693)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/07/2017	02/07/2018	9,852	22,590,716	2,293.08		457,085		57,136		946,664			(399,949)				
S&P 500 Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/08/2017	02/08/2018	6,343	14,554,054	2,294.67		257,011		32,126		610,240			(224,884)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/10/2017	02/09/2018	24,264	56,198,759	2,316.10		1,252,071		156,509		2,707,028			(1,095,562)				
S&P 500 Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/10/2016	02/10/2018	102	188,674	1,851.86	7,264			454		37,672			(3,632)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/10/2017	02/12/2018	10,487	24,288,386	2,316.10		540,682		67,585		1,157,753			(473,097)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/15/2017	02/15/2018	10,484	24,629,201	2,349.25		547,580		68,448		1,122,471			(479,133)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/21/2017	02/21/2018	9,468	22,394,480	2,365.38		439,809		54,976		864,824			(384,833)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/24/2017	02/23/2018	22,709	53,760,073	2,367.34		1,214,987		151,873		2,361,323			(1,063,114)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/24/2017	02/26/2018	11,088	26,249,274	2,367.34		561,794		70,224		1,061,188			(491,570)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/28/2017	02/28/2018	1,455	3,502,607	2,407.86		52,812		6,602		298,388			(46,211)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/01/2017	03/01/2018	3,965	9,622,550	2,426.79		165,837		34,549		790,693			(131,288)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/03/2017	03/02/2018	7,322	17,686,664	2,415.48		327,670		68,265		1,582,584			(259,406)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/03/2017	03/05/2018	1,031	2,489,813	2,415.48		38,740		8,071		204,265			(30,669)				
S&P 500 Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/06/2017	03/06/2018	2,672	6,345,991	2,375.31		107,393		22,374		221,408			(85,020)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/09/2017	03/09/2018	12,330	29,158,380	2,364.87		691,735		144,111		1,333,262			(547,624)				
S&P 500 Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/13/2017	03/13/2018	3,768	8,943,801	2,373.47		155,915		32,482		318,264			(123,433)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/14/2017	03/14/2018	16,824	39,796,040	2,365.45		899,466		187,389		1,775,642			(712,078)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/15/2017	03/15/2018	18,213	43,443,378	2,385.26		1,060,858		221,012		2,007,537			(839,846)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/17/2017	03/16/2018	25,011	59,918,693	2,427.36		1,276,811		266,002		3,376,434			(1,010,808)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/17/2017	03/19/2018	1,527	3,706,243	2,427.36		59,528		12,402		288,670			(47,126)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/20/2017	03/20/2018	2,248	5,447,451	2,423.04		100,259		20,887		463,479			(79,372)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/23/2017	03/23/2018	15,984	37,497,721	2,345.96		887,417		184,879		1,811,364			(702,539)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/28/2017	03/28/2018	24,253	57,429,478	2,415.96		1,275,182		265,663		3,115,974			(1,009,519)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/29/2017	03/29/2018	35,031	82,811,639	2,361.13		1,964,810		409,335		3,962,363			(1,555,474)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/03/2017	04/03/2018	2,737	6,456,109	2,358.84		114,309		33,340		257,290			(80,969)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/05/2017	04/05/2018	26,538	62,441,441	2,352.95		1,506,757		439,471		3,230,063			(1,067,286)				
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/07/2017	04/07/2018	3,645	8,585,029	2,355.54		152,143		44,375		343,509			(107,768)				
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/07/2017	04/08/2018	5,763	13,575,043	2,355.54		242,602		70,759		540,688			(171,843)				
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/07/2017	04/09/2018	5,066	11,932,283	2,355.54		203,370		59,316		455,740			(144,054)				
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/10/2017	04/10/2018	3,202	7,548,680	2,357.16		129,233		37,693		290,726			(91,540)				
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/11/2017	04/11/2018	4,691	11,042,303	2,353.78		195,305		56,964		422,901			(138,341)				
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/12/2017	04/12/2018	4,926	11,551,815	2,344.93		206,966		60,365		474,884			(146,601)				
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/13/2017	04/13/2018	5,434	12,654,684	2,328.95		237,703		69,330		527,346			(168,373)				
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/13/2017	04/14/2018	5,279	12,293,543	2,328.95		226,399		66,033		516,924			(160,366)				
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/13/2017	04/15/2018	6,284	14,636,092	2,328.95		271,005		79,043		605,726			(191,962)				
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/13/2017	04/16/2018	4,390	10,223,202	2,328.95		190,429		55,542		436,956			(134,887)				
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/18/2017	04/18/2018	4,220	9,884,990	2,342.19		176,145		51,376		399,481			(124,770)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/26/2017	04/26/2018	15,886	37,927,815	2,387.45		904,097		263,695		1,770,696			(640,402)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/27/2017	04/27/2018	17,349	41,442,993	2,388.77		950,876		277,339		1,802,019			(673,537)				
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/28/2017	04/28/2018	4,373	10,425,619	2,384.20		170,426		49,707		386,624			(120,718)				
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/28/2017	04/29/2018	4,793	11,427,583	2,384.20		193,545		56,451		454,156			(137,095)				
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/28/2017	04/30/2018	4,104	9,784,498	2,384.20		167,547		48,868		401,724			(118,679)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/02/2017	05/02/2018	14,235	34,038,386	2,391.17		788,602		295,726		1,540,867			(492,876)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/03/2017	05/03/2018	21,313	50,898,765	2,388.13		1,111,753		416,907		2,268,239			(694,845)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/04/2017	05/04/2018	14,777	35,309,460	2,389.52		868,249		325,593		1,702,810			(542,656)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/08/2017	05/08/2018	11,199	26,869,867	2,399.38		550,913		206,592		1,007,849			(344,321)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/09/2017	05/09/2018	12,362	29,631,839	2,396.92		707,557		265,334		1,375,684			(442,223)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/10/2017	05/10/2018	15,708	37,694,506	2,399.63		908,361		340,635		1,787,002			(567,725)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/12/2017	05/11/2018	44,607	106,682,497	2,390.90	2,900	2,474,641		928,534		4,684,003			(1,548,101)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/12/2017	05/14/2018	11,600	27,733,552	2,390.90		541,890		203,209		971,026			(338,682)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/17/2017	05/17/2018	15,941	37,573,028	2,357.03		980,414		367,655		2,005,218			(612,758)				
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/19/2017	05/19/2018	5,724	13,632,239	2,381.73		241,638		90,614		558,635			(151,024)				
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/19/2017	05/20/2018	5,400	12,862,261	2,381.73		234,125		87,797		527,545			(146,328)				
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/19/2017	05/21/2018	3,624	8,632,509	2,381.73		149,023		55,883		336,703			(93,139)				

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

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S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/22/2017	05/22/2018	12,172	29,139,019	2,394.02		656,433		246,162		1,236,820			(410,271)				
S&P 500 Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/24/2017	05/24/2018	5,312	12,771,731	2,404.39		222,668		83,501		504,685			(139,168)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/25/2017	05/25/2018	10,077	24,337,482	2,415.07		597,412		224,029		1,113,044			(373,382)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/30/2017	05/30/2018	11,468	27,670,817	2,412.91		613,357		230,009		1,179,128			(383,348)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/31/2017	05/31/2018	11,398	27,488,566	2,411.80		684,839		256,814		1,273,983			(428,024)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/01/2017	06/01/2018	18,003	43,748,383	2,430.06		1,070,295		490,552		1,858,998			(579,743)				
S&P 500 Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/09/2017	06/09/2018	5,178	12,591,118	2,431.77		224,076		102,701		475,258			(121,374)				
S&P 500 Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/09/2017	06/10/2018	5,486	13,340,942	2,431.77		222,730		102,085		473,365			(120,645)				
S&P 500 Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/09/2017	06/11/2018	4,405	10,712,711	2,431.77		193,810		88,830		417,786			(104,981)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/12/2017	06/12/2018	11,939	29,004,790	2,429.39		654,627		300,038		1,115,935			(354,590)				
S&P 500 Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/15/2017	06/15/2018	4,083	9,931,321	2,432.46		175,168		80,286		363,246			(94,883)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/19/2017	06/19/2018	12,125	29,749,168	2,453.46		674,960		309,356		1,112,454			(365,603)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/20/2017	06/20/2018	2,022	5,032,529	2,489.40		82,658		37,885		295,032			(44,773)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/21/2017	06/21/2018	15,958	38,866,540	2,435.61		924,045		423,520		1,580,669			(500,524)				
S&P 500 Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/22/2017	06/22/2018	4,320	10,516,783	2,434.50		188,624		86,453		405,389			(102,172)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/27/2017	06/27/2018	13,648	33,019,962	2,419.38		807,232		369,981		1,444,994			(437,251)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/29/2017	06/29/2018	16,170	39,125,490	2,419.70		732,950		335,936		2,375,985			(397,015)				
S&P 500 Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/03/2017	07/03/2018	2,680	6,509,292	2,429.01		114,786		62,176		242,734			(52,610)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/06/2017	07/06/2018	21,756	52,400,833	2,409.75	4,750	937,228		508,952		3,061,671			(431,938)				
S&P 500 Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/07/2017	07/07/2018	5,647	13,694,923	2,425.18		248,337		134,516		528,337			(113,821)				
S&P 500 Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/07/2017	07/08/2018	3,915	9,495,488	2,425.18		172,411		93,389		370,936			(79,022)				
S&P 500 Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/07/2017	07/09/2018	4,552	11,038,853	2,425.18		188,417		102,059		401,174			(86,358)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/13/2017	07/13/2018	18,797	46,012,536	2,447.83		989,623		536,046		1,734,533			(453,577)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/17/2017	07/17/2018	6,233	15,386,374	2,482.41		264,920		143,498		712,634			(121,422)				
S&P 500 Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/26/2017	07/26/2018	5,197	12,876,543	2,477.83		213,753		115,783		430,597			(97,970)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/27/2017	07/27/2018	15,388	38,090,591	2,475.42		738,378		399,955		1,529,196			(338,423)				
S&P 500 Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/02/2017	08/02/2018	4,564	11,307,970	2,477.57		191,556		119,722		391,925			(71,833)				
S&P 500 Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/04/2017	08/04/2018	22,207	55,003,034	2,476.83		1,023,059		639,412		2,624,301			(383,647)				
S&P 500 Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/04/2017	08/05/2018	23,712	58,731,506	2,476.83		1,046,562		654,101		2,425,793			(392,461)				
S&P 500 Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/04/2017	08/06/2018	16,312	40,402,399	2,476.83		732,380		457,738		1,781,933			(274,643)				

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S&P 500 Indx Opt MOPTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/07/2017	08/07/2018	12,616	31,299,800	2,480.91		593,200		370,750		1,492,556			(222,450)				
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/08/2017	08/08/2018	4,420	10,939,515	2,474.92		190,409		119,005		398,690			(71,403)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/14/2017	08/14/2018	13,439	33,138,251	2,465.84		686,087		428,805		1,130,446			(257,283)				
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/16/2017	08/16/2018	4,054	10,005,772	2,468.11		197,747		123,592		401,577			(74,155)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/25/2017	08/24/2018	46,489	113,502,728	2,443.05		2,568,760		1,605,475		4,167,342			(963,285)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/25/2017	08/27/2018	11,438	27,943,975	2,443.05		557,829		348,643		844,925			(209,186)				
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/29/2017	08/29/2018	4,237	10,363,825	2,446.30		204,044		127,528		412,370			(76,517)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/30/2017	08/30/2018	14,559	35,779,573	2,457.59		844,833		528,021		1,350,589			(316,812)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/31/2017	08/31/2018	15,151	37,432,432	2,471.65	2,804	878,912		550,196		1,368,088			(330,994)				
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/08/2017	09/08/2018	5,522	13,592,063	2,461.43		264,274		187,194		483,709			(77,080)				
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/08/2017	09/09/2018	6,881	16,936,946	2,461.43		320,036		226,692		598,151			(93,344)				
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/08/2017	09/10/2018	4,395	10,818,943	2,461.43		216,968		153,686		412,553			(63,282)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/12/2017	09/12/2018	9,447	23,583,256	2,496.48		511,612		362,392		753,434			(149,220)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/14/2017	09/14/2018	14,952	37,315,177	2,495.62		859,872		609,076		1,271,759			(250,796)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/22/2017	09/21/2018	27,545	68,922,530	2,502.22		1,651,063		1,169,503		2,405,836			(481,560)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/22/2017	09/24/2018	10,871	27,201,780	2,502.22		578,062		409,460		816,482			(168,601)				
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/25/2017	09/25/2018	4,617	11,526,076	2,496.66		213,549		151,264		377,149			(62,285)				
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/26/2017	09/26/2018	4,656	11,624,810	2,496.84		214,511		151,945		396,206			(62,566)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/27/2017	09/27/2018	14,881	37,308,215	2,507.04		863,264		611,479		1,247,975			(251,785)				
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/28/2016	09/28/2018	51	110,793	2,171.37	2,570			910		11,509			(1,285)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/02/2017	10/02/2018	9,727	24,600,570	2,529.12		567,845		449,544		811,029			(118,301)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/04/2017	10/04/2018	14,302	36,295,491	2,537.74		851,031		673,733		1,185,497			(177,298)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/09/2017	10/09/2018	11,372	28,939,028	2,544.73		667,732		528,621		921,598			(139,111)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/10/2017	10/10/2018	17,183	43,827,378	2,550.64		931,275		737,259		1,302,546			(194,016)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/12/2017	10/12/2018	15,540	39,642,242	2,550.93		963,340		762,644		1,304,428			(200,696)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/17/2017	10/17/2018	12,499	31,990,370	2,559.36		786,206		622,413		1,056,512			(163,793)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/20/2017	10/19/2018	29,022	74,738,192	2,575.21		1,735,064		1,373,592		2,242,391			(361,472)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/20/2017	10/22/2018	10,068	25,927,971	2,575.21		537,416		425,454		683,937			(111,962)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/25/2017	10/25/2018	17,584	44,964,068	2,557.15		1,061,792		840,585		1,396,052			(221,207)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/27/2017	10/26/2018	31,360	91,901,298	2,581.07		2,128,631		1,685,166		2,737,703			(443,465)				
Dow Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/27/2017	10/27/2018	130	3,045,826	23,434.19		50,938		40,326		80,785			(10,612)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Dow Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/27/2017	10/28/2018	116	2,712,950	23,434.19		45,505		36,025		72,749			(9,480)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/27/2017	10/29/2018	10,793	31,881,940	2,581.07		656,525		519,749		842,738			(136,776)				
Dow Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/30/2017	10/30/2018	200	4,667,100	23,348.74		85,508		67,694		124,509			(17,814)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/31/2017	10/31/2018	12,862	36,486,872	2,575.26		869,510		688,362		1,144,858			(181,148)				
Dow Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/01/2017	11/01/2018	349	8,176,923	23,435.01		150,358		131,563		225,924			(18,795)				
Dow Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/03/2017	11/02/2018	254	5,967,462	23,539.19		125,193		109,544		162,902			(15,649)				
Dow Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/03/2017	11/03/2018	141	3,308,556	23,539.19		53,898		47,161		82,909			(6,737)				
Dow Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/03/2017	11/04/2018	62	1,469,243	23,539.19		25,765		22,545		40,086			(3,221)				
Dow Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/03/2017	11/05/2018	148	3,475,907	23,539.19		65,285		57,124		89,154			(8,161)				
Dow Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/07/2017	11/07/2018	194	4,568,858	23,557.23		84,700		74,112		115,286			(10,587)				
Dow Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/10/2017	11/09/2018	284	6,658,625	23,422.21		130,748		114,404		164,545			(16,343)				
Dow Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/10/2017	11/10/2018	177	4,142,804	23,422.21		72,892		63,781		112,379			(9,112)				
Dow Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/10/2017	11/11/2018	102	2,387,860	23,422.21		46,277		40,492		72,709			(5,785)				
Dow Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/10/2017	11/12/2018	263	6,150,742	23,422.21		115,333		100,917		158,342			(14,417)				
Dow Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/13/2017	11/13/2018	177	4,152,689	23,439.70		87,494		76,557		122,657			(10,937)				
Dow Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/14/2017	11/14/2018	166	3,882,358	23,409.47		73,994		64,744		101,836			(9,249)				
Dow Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/17/2017	11/16/2018	330	7,718,488	23,358.24		151,759		132,789		185,634			(18,970)				
Dow Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/17/2017	11/17/2018	135	3,153,214	23,358.24		54,822		47,970		81,571			(6,853)				
Dow Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/17/2017	11/18/2018	80	1,862,514	23,358.24		34,486		30,175		51,859			(4,311)				
Dow Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/17/2017	11/19/2018	210	4,899,585	23,358.24		96,411		84,359		126,536			(12,051)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/22/2017	11/21/2018	12,937	33,597,694	2,597.08		809,378		708,206		954,789			(101,172)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/22/2017	11/23/2018	11,747	30,507,158	2,597.08		692,921		606,306		799,561			(86,615)				
Dow Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/28/2017	11/28/2018	177	4,220,322	23,836.71		84,606		74,031		105,927			(10,576)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/29/2017	11/29/2018	11,215	29,452,641	2,626.07		697,540		610,348		760,431			(87,193)				
Dow Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	12/06/2017	12/06/2018	268	6,464,944	24,140.91		129,734		124,328		143,615			(5,406)				
Dow Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	12/08/2017	12/07/2018	350	8,518,410	24,329.16		173,854		166,610		177,013			(7,244)				
Dow Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	12/08/2017	12/08/2018	130	3,173,304	24,329.16		56,948		54,575		60,570			(2,373)				
Dow Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	12/08/2017	12/09/2018	146	3,562,140	24,329.16		63,768		61,111		67,505			(2,657)				
Dow Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	12/08/2017	12/10/2018	123	3,001,358	24,329.16		60,092		57,588		61,664			(2,504)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	12/12/2017	12/12/2018	15,210	46,151,155	2,660.70		999,545		957,897		1,022,130			(41,648)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	12/13/2017	12/13/2018	19,388	57,193,334	2,662.85		1,217,073		1,166,361		1,216,997			(50,711)				
Dow Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	12/14/2017	12/14/2018	570	14,024,567	24,508.66		270,602		259,327		265,465			(11,275)				
Dow Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	12/15/2017	12/15/2018	99	2,439,148	24,651.74		42,461		40,692		40,720			(1,769)				
Dow Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	12/15/2017	12/16/2018	119	2,921,731	24,651.74		50,845		48,727		48,513			(2,119)				
Dow Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	12/15/2017	12/17/2018	176	4,333,781	24,651.74		77,890		74,645		74,805			(3,245)				
S&P 500 Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	12/18/2017	12/18/2018	4,325	17,581,456	2,690.16		308,039		295,204		280,389			(12,835)				

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/22/2017	12/21/2018	34,023	91,294,186	2,683.34		2,290,042		2,194,623		2,119,187			(95,418)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/22/2017	12/24/2018	5,626	15,096,987	2,683.34		295,842		283,515		276,048			(12,327)				
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/23/2017	03/23/2019	188	441,048	2,345.96		10,056		6,075		28,505			(3,980)				
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/29/2017	03/29/2019	110	260,695	2,361.13		5,527		3,339		15,819			(2,188)				
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/12/2017	04/12/2019	193	453,504	2,344.93		9,932		6,414		31,091			(3,517)				
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/03/2017	05/03/2019	77	183,553	2,388.13		3,689		2,536		10,631			(1,153)				
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/24/2017	05/24/2019	123	296,763	2,404.39		6,173		4,244		16,451			(1,929)				
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/26/2017	07/26/2019	55	136,012	2,477.83		2,367		1,824		5,900			(542)				
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/02/2017	08/02/2019	51	127,133	2,477.57		2,136		1,735		5,719			(400)				
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/16/2017	08/16/2019	50	122,237	2,468.11		2,261		1,837		6,068			(424)				
0349999. Subtotal - Purchased Options - Other - Other										859,851	697,718,994		373,244,037	XXX	1,568,388,355			(325,286,853)			XXX	XXX
0359999. Subtotal - Purchased Options - Other										859,851	697,718,994		373,244,037	XXX	1,568,388,355			(325,286,853)			XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants														XXX							XXX	XXX
0379999. Total Purchased Options - Put Options														XXX							XXX	XXX
0389999. Total Purchased Options - Caps														XXX							XXX	XXX
0399999. Total Purchased Options - Floors														XXX							XXX	XXX
0409999. Total Purchased Options - Collars														XXX							XXX	XXX
0419999. Total Purchased Options - Other										859,851	697,718,994		373,244,037	XXX	1,568,388,355			(325,286,853)			XXX	XXX
0429999. Total Purchased Options										859,851	697,718,994		373,244,037	XXX	1,568,388,355			(325,286,853)			XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective														XXX							XXX	XXX
0569999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0639999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0709999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
S&P Digital			Equity/Index	EGL	12/30/2016	01/02/2018	3	5,633	2,238.83	(86)					(141)			83				
S&P 500 Index Option PTPT			Equity/Index	EGL	01/03/2017	01/03/2018	50	113,057	2,257.83		(4,812)		(201)		(13,509)			4,612				
SPXD5UN Index Option PTPT			Equity/Index	EGL	01/04/2017	01/04/2018	362	831,044	2,352.46		(29,648)		(1,235)		(101,563)			28,413				
UST 2.00% 12/01/17 Total Return Options			Equity/Index	EGL	01/04/2017	01/05/2018	708	1,462,107	98.00		(58,712)		(2,446)		(173,815)			56,266				
S&P 500 Index Option PTPT			Equity/Index	EGL	01/06/2017	01/08/2018	157	356,788	2,276.98		(11,067)		(461)		(25,956)			10,606				
S&P 500 Index Option PTPT			Equity/Index	EGL	01/09/2017	01/09/2018	26	58,376	2,268.90		(3,263)		(136)		(10,399)			3,127				
SPXD5UN Index Option PTPT			Equity/Index	EGL	01/10/2017	01/10/2018	72	163,706	2,340.20		(6,904)		(288)		(22,697)			6,616				
SPXD5UN Index Option PTPT			Equity/Index	EGL	01/11/2017	01/11/2018	183	416,330	2,344.26		(16,363)		(682)		(47,817)			15,681				
SPXD5UN Index Option PTPT			Equity/Index	EGL	01/13/2017	01/12/2018	1,077	2,448,759	2,342.90		(90,770)		(3,782)		(239,150)			86,988				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	01/13/2017	01/13/2018	2	3,961	2,274.64		(110)		(5)		(601)			105				
S&P 500 Index Option PTPT			Equity/Index	EGL	01/17/2017	01/17/2018	46	104,951	2,267.89		(4,195)		(175)		(11,406)			4,020				
SPXD5UN Index Option PTPT			Equity/Index	EGL	01/18/2017	01/18/2018	139	315,844	2,350.57		(13,018)		(542)		(35,040)			12,475				
UST 2.00% 12/01/17 Total Return Options			Equity/Index	EGL	01/18/2017	01/19/2018	700	1,468,339	98.00		(58,075)		(2,420)		(159,971)			55,655				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	01/20/2017	01/20/2018	4	9,152	2,271.31		(256)		(11)		(1,134)			246				
S&P 500 Index Option PTPT			Equity/Index	EGL	01/20/2017	01/22/2018	119	269,229	2,271.31		(11,115)		(463)		(30,385)			10,652				
SPXD5UN Index Option PTPT			Equity/Index	EGL	01/23/2017	01/23/2018	123	279,078	2,346.51		(11,241)		(468)		(31,685)			10,773				
S&P 500 Index Option PTPT			Equity/Index	EGL	01/24/2017	01/24/2018	152	346,108	2,280.07		(13,114)		(546)		(34,867)			12,568				
S&P 500 Index Option PTPT			Equity/Index	EGL	01/25/2017	01/25/2018	420	964,169	2,298.37		(47,329)		(1,972)		(135,404)			45,357				
SPXD5UN Index Option PTPT			Equity/Index	EGL	01/27/2017	01/26/2018	812	1,864,561	2,355.52		(69,747)		(2,906)		(184,282)			66,841				
S&P Digital			Equity/Index	EGL	01/27/2017	01/29/2018	215	493,674	2,294.69		(17,986)		(749)		(47,318)			17,236				
S&P 500 Index Option PTPT			Equity/Index	EGL	01/30/2017	01/30/2018	287	654,994	2,280.90		(22,771)		(949)		(58,203)			21,822				
S&P Digital			Equity/Index	EGL	01/31/2017	01/31/2018	236	537,813	2,278.87		(30,261)		(1,261)		(92,090)			29,000				
SPXD5UN Index Option PTPT			Equity/Index	EGL	02/01/2017	02/01/2018	439	1,003,453	2,341.95		(40,450)		(5,056)		(120,980)			35,394				
UST 2.00% 12/01/17 Total Return Options			Equity/Index	EGL	02/01/2017	02/02/2018	1,844	2,561,450	98.00		(93,054)		(11,632)		(250,738)			81,423				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	02/03/2017	02/04/2018	6	13,419	2,297.42		(300)		(37)		(1,643)			262				
SPXD5UN Index Option PTPT			Equity/Index	EGL	02/03/2017	02/05/2018	226	519,826	2,353.21		(16,916)		(2,115)		(45,474)			14,802				
SPXD5UN Index Option PTPT			Equity/Index	EGL	02/06/2017	02/06/2018	161	368,834	2,347.97		(13,235)		(1,654)		(36,342)			11,581				
SPXD5UN Index Option PTPT			Equity/Index	EGL	02/07/2017	02/07/2018	113	261,169	2,353.97		(12,874)		(1,609)		(41,396)			11,264				
SPXD5UN Index Option PTPT			Equity/Index	EGL	02/08/2017	02/08/2018	341	784,313	2,356.97		(32,281)		(4,035)		(95,519)			28,246				
UST 2.00% 12/01/17 Total Return Options			Equity/Index	EGL	02/08/2017	02/09/2018	897	1,893,605	98.00		(73,002)		(9,125)		(191,341)			63,877				
S&P Digital			Equity/Index	EGL	02/10/2017	02/12/2018	172	397,296	2,316.10		(16,193)		(2,024)		(44,034)			14,169				
SPXD5UN Index Option PTPT			Equity/Index	EGL	02/13/2017	02/13/2018	168	390,488	2,380.17		(14,052)		(1,757)		(35,583)			12,296				
S&P 500 Index Option PTPT			Equity/Index	EGL	02/14/2017	02/14/2018	101	236,375	2,337.58		(12,682)		(1,585)		(33,973)			11,096				
SPXD5UN Index Option PTPT			Equity/Index	EGL	02/15/2017	02/15/2018	164	384,893	2,393.60		(16,062)		(2,008)		(41,492)			14,054				
SPXD5UN Index Option PTPT			Equity/Index	EGL	02/16/2017	02/16/2018	998	2,346,959	2,394.90		(87,280)		(10,910)		(210,273)			76,370				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	02/17/2017	02/17/2018	3	7,801	2,351.16		(168)		(21)		(617)			147				
S&P Digital			Equity/Index	EGL	02/17/2017	02/20/2018	102	239,929	2,351.16		(6,607)		(826)		(14,332)			5,781				
SPXD5UN Index Option PTPT			Equity/Index	EGL	02/21/2017	02/21/2018	171	405,593	2,413.48		(18,607)		(2,326)		(45,366)			16,281				
SPXD5UN Index Option PTPT			Equity/Index	EGL	02/22/2017	02/22/2018	337	803,420	2,411.05		(29,978)		(3,747)		(84,385)			26,231				
UST 2.25% 08/23/17 Total Return Options			Equity/Index	EGL	02/22/2017	02/23/2018	1,362	1,999,863	98.00		(77,090)		(9,636)		(184,735)			67,454				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	02/24/2017	02/24/2018	12	28,990	2,367.34		(629)		(79)		(2,630)			550				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	02/24/2017	02/25/2018	2	4,865	2,367.34		(105)		(13)		(473)			92				
S&P 500 Index Option PTPT			Equity/Index	EGL	02/24/2017	02/26/2018	269	637,240	2,367.34		(20,195)		(2,524)		(41,408)			17,671				
S&P Digital			Equity/Index	EGL	02/27/2017	02/27/2018	111	263,375	2,369.75		(9,121)		(1,140)		(19,877)			7,981				
S&P 500 Index Option PTPT			Equity/Index	EGL	02/28/2017	02/28/2018	182	430,526	2,363.64		(20,717)		(2,590)		(46,994)			18,127				
SPXD5UN Index Option PTPT			Equity/Index	EGL	03/01/2017	03/01/2018	825	1,976,462	2,426.79		(82,889)		(17,269)		(172,253)			65,621				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT			Equity/Index.	EGL	03/03/2017	03/02/2018	616	1,468,718	2,415.48		(62,698)		(13,062)		(138,190)			49,636				
S&P 500 Index Option PTPT			Equity/Index.	EGL	03/03/2017	03/05/2018	27	63,736	2,383.12		(1,495)		(311)		(2,730)			1,183				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	03/06/2017	03/06/2018	283	675,245	2,412.21		(24,148)		(5,031)		(62,119)			19,117				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	03/07/2017	03/07/2018	180	428,250	2,406.35		(18,931)		(3,944)		(45,885)			14,987				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	03/08/2017	03/08/2018	608	1,438,493	2,405.38		(64,422)		(13,421)		(148,520)			51,001				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	03/10/2017	03/09/2018	665	1,577,663	2,412.73		(61,867)		(12,889)		(134,664)			48,978				
S&P 500 Index Option PTPT			Equity/Index.	EGL	03/10/2017	03/12/2018	79	188,350	2,372.60		(5,101)		(1,063)		(9,376)			4,038				
S&P 500 Index Option PTPT			Equity/Index.	EGL	03/13/2017	03/13/2018	105	248,456	2,373.47		(9,181)		(1,913)		(19,305)			7,268				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	03/14/2017	03/14/2018	181	429,321	2,409.33		(20,393)		(4,248)		(48,162)			16,144				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	03/15/2017	03/15/2018	417	994,705	2,428.08		(41,609)		(8,668)		(88,554)			32,940				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	03/17/2017	03/16/2018	1,056	1,928,260	2,427.36		(74,623)		(15,546)		(167,769)			59,076				
S&P 500 Index Option PTPT			Equity/Index.	EGL	03/17/2017	03/19/2018	57	136,086	2,378.25		(3,530)		(735)		(7,549)			2,795				
S&P 500 Index Option PTPT			Equity/Index.	EGL	03/20/2017	03/20/2018	222	526,562	2,373.47		(19,606)		(4,085)		(41,540)			15,521				
S&P 500 Index Option PTPT			Equity/Index.	EGL	03/21/2017	03/21/2018	231	541,358	2,344.02		(22,800)		(4,750)		(54,538)			18,050				
S&P 500 Index Option PTPT			Equity/Index.	EGL	03/22/2017	03/22/2018	734	1,729,035	2,348.45		(70,985)		(14,789)		(175,941)			56,197				
UST 2.25% 08/23/17 Total Return Options			Equity/Index.	EGL	03/22/2017	03/23/2018	1,181	1,881,737	98.00		(63,335)		(13,195)		(149,574)			50,140				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL	03/24/2017	03/24/2018	24	55,144	2,343.98		(1,244)		(259)		(5,555)			985				
S&P 500 Index Option PTPT			Equity/Index.	EGL	03/24/2017	03/26/2018	22	51,825	2,343.98		(1,233)		(257)		(2,189)			976				
S&P 500 Index Option PTPT			Equity/Index.	EGL	03/27/2017	03/27/2018	223	522,223	2,341.59		(20,399)		(4,250)		(46,075)			16,149				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	03/28/2017	03/28/2018	469	1,106,710	2,415.96		(45,554)		(9,491)		(106,985)			36,064				
UST 2.25% 08/23/17 Total Return Options			Equity/Index.	EGL	03/29/2017	03/29/2018	1,796	3,800,189	98.00		(157,182)		(32,746)		(371,873)			124,435				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL	03/30/2017	03/30/2018	14	32,501	2,368.06		(712)		(148)		(3,056)			563				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL	03/31/2017	04/01/2018	2	5,611	2,362.72		(123)		(26)		(580)			98				
S&P 500 Index Option PTPT			Equity/Index.	EGL	03/31/2017	04/02/2018	177	418,521	2,362.72		(11,569)		(2,410)		(21,838)			9,159				
S&P 500 Index Option PTPT			Equity/Index.	EGL	04/03/2017	04/03/2018	243	572,894	2,358.84		(24,225)		(7,066)		(59,351)			17,159				
S&P 500 Index Option PTPT			Equity/Index.	EGL	04/04/2017	04/04/2018	544	1,283,679	2,360.16		(57,958)		(16,904)		(142,847)			41,054				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	04/05/2017	04/05/2018	1,022	2,405,650	2,406.48		(95,884)		(27,966)		(237,786)			67,918				
UST 2.25% 08/23/17 Total Return Options			Equity/Index.	EGL	04/05/2017	04/06/2018	981	2,150,877	98.00		(89,374)		(26,067)		(215,079)			63,307				
S&P 500 Index Option PTPT			Equity/Index.	EGL	04/07/2017	04/09/2018	10	23,602	2,355.54		(541)		(158)		(1,509)			383				
S&P 500 Index Option PTPT			Equity/Index.	EGL	04/10/2017	04/10/2018	198	465,946	2,357.16		(24,509)		(7,148)		(62,177)			17,361				
S&P Digital			Equity/Index.	EGL	04/11/2017	04/11/2018	375	883,301	2,353.78		(35,854)		(10,457)		(84,113)			25,397				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT			Equity/Index	EGL	04/12/2017	04/12/2018	352	827,468	2,409.55		(32,320)		(9,427)		(78,460)			22,893				
UST 2.25% 08/23/17 Total Return Options			Equity/Index	EGL	04/12/2017	04/13/2018	1,047	1,713,423	98.00		(65,350)		(19,060)		(157,093)			46,290				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	04/13/2017	04/15/2018	1	2,674	2,328.95		(59)		(17)		(247)			42				
S&P 500 Index Option PTPT			Equity/Index	EGL	04/13/2017	04/16/2018	46	107,209	2,328.95		(3,114)		(908)		(6,443)			2,205				
S&P 500 Index Option PTPT			Equity/Index	EGL	04/17/2017	04/17/2018	311	730,283	2,349.01		(30,802)		(8,984)		(73,868)			21,818				
SPXD5UN Index Option PTPT			Equity/Index	EGL	04/18/2017	04/18/2018	314	737,111	2,406.24		(28,986)		(8,454)		(74,996)			20,531				
S&P 500 Index Option PTPT			Equity/Index	EGL	04/19/2017	04/19/2018	431	1,008,079	2,338.17		(46,205)		(13,476)		(120,226)			32,729				
SPXD5UN Index Option PTPT			Equity/Index	EGL	04/20/2017	04/20/2018	1,034	2,433,612	2,417.75		(102,113)		(29,783)		(251,193)			72,330				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	04/21/2017	04/21/2018	7	15,420	2,348.69		(344)		(100)		(1,317)			244				
S&P 500 Index Option PTPT			Equity/Index	EGL	04/21/2017	04/23/2018	24	55,808	2,348.69		(2,406)		(702)		(5,889)			1,704				
SPXD5UN Index Option PTPT			Equity/Index	EGL	04/24/2017	04/24/2018	407	968,417	2,436.30		(41,173)		(12,009)		(99,226)			29,164				
S&P 500 Index Option PTPT			Equity/Index	EGL	04/25/2017	04/25/2018	349	832,784	2,388.61		(30,461)		(8,884)		(67,754)			21,576				
S&P 500 Index Option PTPT			Equity/Index	EGL	04/26/2017	04/26/2018	457	1,092,244	2,387.45		(43,453)		(12,674)		(98,194)			30,779				
SPXD5UN Index Option PTPT			Equity/Index	EGL	04/28/2017	04/27/2018	1,133	2,704,262	2,442.36		(105,118)		(30,659)		(239,838)			74,458				
S&P 500 Index Option PTPT			Equity/Index	EGL	04/28/2017	04/30/2018	63	149,548	2,384.20		(4,529)		(1,321)		(9,312)			3,208				
SPXD5UN Index Option PTPT			Equity/Index	EGL	05/01/2017	05/01/2018	421	1,007,608	2,438.60		(43,377)		(16,266)		(104,757)			27,111				
SPXD5UN Index Option PTPT			Equity/Index	EGL	05/02/2017	05/02/2018	436	1,041,943	2,436.22		(42,345)		(15,879)		(96,638)			26,466				
S&P 500 Index Option PTPT			Equity/Index	EGL	05/03/2017	05/03/2018	484	1,154,864	2,388.13		(43,770)		(16,414)		(97,385)			27,357				
SPXD5UN Index Option PTPT			Equity/Index	EGL	05/05/2017	05/04/2018	818	1,960,606	2,448.68		(79,158)		(29,684)		(178,227)			49,474				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	05/05/2017	05/06/2018	4	8,571	2,399.29		(216)		(81)		(702)			135				
S&P 500 Index Option PTPT			Equity/Index	EGL	05/05/2017	05/07/2018	57	136,027	2,399.29		(3,673)		(1,377)		(6,853)			2,296				
S&P 500 Index Option PTPT			Equity/Index	EGL	05/08/2017	05/08/2018	237	567,585	2,399.38		(21,794)		(8,173)		(46,603)			13,621				
SPXD5UN Index Option PTPT			Equity/Index	EGL	05/09/2017	05/09/2018	368	883,187	2,441.92		(37,038)		(13,889)		(83,844)			23,149				
S&P 500 Index Option PTPT			Equity/Index	EGL	05/10/2017	05/10/2018	591	1,418,019	2,399.63		(65,476)		(24,553)		(150,922)			40,922				
SPXD5UN Index Option PTPT			Equity/Index	EGL	05/12/2017	05/11/2018	915	2,189,790	2,430.84		(85,463)		(32,049)		(187,301)			53,415				
S&P 500 Index Option PTPT			Equity/Index	EGL	05/12/2017	05/14/2018	25	60,936	2,390.90		(2,221)		(833)		(4,727)			1,388				
S&P 500 Index Option PTPT			Equity/Index	EGL	05/15/2017	05/15/2018	249	597,912	2,402.32		(21,892)		(8,210)		(45,779)			13,683				
SPXD5UN Index Option PTPT			Equity/Index	EGL	05/16/2017	05/16/2018	362	869,660	2,435.24		(42,367)		(15,888)		(95,634)			26,480				
SPXD5UN Index Option PTPT			Equity/Index	EGL	05/17/2017	05/17/2018	596	1,405,803	2,420.15		(68,227)		(25,585)		(166,406)			42,642				
SPXD5UN Index Option PTPT			Equity/Index	EGL	05/19/2017	05/18/2018	1,051	2,497,158	2,438.08		(104,750)		(39,281)		(238,282)			65,468				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT			Equity/Index.	EGL	05/19/2017	05/21/2018	85	202,637	2,438.08		(6,243)		(2,341)		(14,556)			3,902				
S&P 500 Index Option PTPT			Equity/Index.	EGL	05/22/2017	05/22/2018	504	1,206,191	2,394.02		(53,974)		(20,240)		(118,421)			33,734				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	05/23/2017	05/23/2018	565	1,354,743	2,444.05		(56,654)		(21,245)		(123,812)			35,409				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	05/24/2017	05/24/2018	436	1,048,978	2,447.67		(43,347)		(16,255)		(94,386)			27,092				
UST 2.375% 05/15/27 Total Return Options .			Equity/Index.	EGL	05/24/2017	05/25/2018	1,111	2,437,235	98.00		(90,526)		(33,947)		(197,262)			56,578				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL	05/26/2017	05/27/2018	10	24,096	2,415.82		(612)		(230)		(1,712)			383				
S&P 500 Index Option PTPT			Equity/Index.	EGL	05/26/2017	05/29/2018	25	60,576	2,415.82		(1,513)		(567)		(2,602)			946				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	05/30/2017	05/30/2018	574	1,387,714	2,451.56		(60,327)		(22,622)		(134,351)			37,704				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	05/31/2017	05/31/2018	449	1,084,163	2,456.19		(45,578)		(17,092)		(96,414)			28,486				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	06/02/2017	06/01/2018	1,297	3,160,114	2,478.42		(127,161)		(58,282)		(252,027)			68,879				
S&P 500 Index Option PTPT			Equity/Index.	EGL	06/02/2017	06/04/2018	85	207,052	2,439.07		(6,235)		(2,858)		(12,262)			3,377				
S&P 500 Index Option PTPT			Equity/Index.	EGL	06/05/2017	06/05/2018	395	961,971	2,436.10		(40,134)		(18,395)		(77,884)			21,739				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	06/06/2017	06/06/2018	639	1,554,482	2,465.87		(62,104)		(28,464)		(126,001)			33,640				
S&P 500 Index Option PTPT			Equity/Index.	EGL	06/07/2017	06/07/2018	385	937,576	2,433.14		(43,145)		(19,775)		(85,393)			23,370				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	06/08/2017	06/08/2018	1,135	2,761,692	2,464.44		(119,156)		(54,613)		(236,209)			64,543				
S&P 500 Index Option PTPT			Equity/Index.	EGL	06/09/2017	06/11/2018	31	75,533	2,431.77		(1,779)		(815)		(2,852)			964				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	06/12/2017	06/12/2018	328	797,362	2,486.92		(36,071)		(16,533)		(74,232)			19,539				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	06/13/2017	06/13/2018	510	1,247,355	2,493.35		(55,702)		(25,530)		(111,929)			30,172				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	06/14/2017	06/14/2018	411	1,002,844	2,495.58		(39,079)		(17,911)		(74,059)			21,168				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	06/16/2017	06/15/2018	1,136	2,764,709	2,492.04		(114,512)		(52,485)		(221,382)			62,027				
S&P 500 Index Option PTPT			Equity/Index.	EGL	06/16/2017	06/18/2018	50	120,666	2,433.15		(3,478)		(1,594)		(6,009)			1,884				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	06/19/2017	06/19/2018	363	891,782	2,501.34		(39,981)		(18,324)		(76,009)			21,656				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	06/20/2017	06/20/2018	424	1,035,177	2,489.40		(45,013)		(20,631)		(89,912)			24,382				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	06/21/2017	06/21/2018	627	1,528,442	2,477.31		(61,272)		(28,083)		(119,350)			33,189				
UST 2.375% 05/15/27 Total Return Options .			Equity/Index.	EGL	06/21/2017	06/22/2018	1,380	2,249,940	98.00		(86,927)		(39,841)		(169,694)			47,085				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	06/23/2017	06/25/2018	47	115,971	2,479.89		(3,510)		(1,609)		(8,288)			1,901				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	06/26/2017	06/26/2018	208	508,802	2,483.50		(22,871)		(10,483)		(46,665)			12,389				
S&P 500 Index Option PTPT			Equity/Index.	EGL	06/27/2017	06/27/2018	554	1,340,847	2,419.38		(58,914)		(27,002)		(123,075)			31,912				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	06/28/2017	06/28/2018	395	964,596	2,482.17		(40,153)		(18,403)		(80,967)			21,749				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	06/29/2017	06/29/2018	949	2,299,804	2,465.64		(97,158)		(44,531)		(197,828)			52,627				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT			Equity/Index	EGL	06/30/2017	06/30/2018	3	6,943	2,473.67		(169)		(78)		(554)			92				
S&P 500 Index Option PTPT			Equity/Index	EGL	06/30/2017	07/02/2018	47	112,948	2,423.41		(2,758)		(1,264)		(4,373)			1,494				
S&P 500 Index Option PTPT			Equity/Index	EGL	07/03/2017	07/03/2018	319	775,292	2,429.01		(35,909)		(19,451)		(73,221)			16,458				
SPXD5UN Index Option PTPT			Equity/Index	EGL	07/05/2017	07/05/2018	344	837,617	2,479.81		(31,578)		(17,105)		(61,071)			14,473				
UST 2.375% 05/15/27 Total Return Options			Equity/Index	EGL	07/05/2017	07/06/2018	1,860	2,848,979	98.00		(118,942)		(64,427)		(250,334)			54,515				
S&P 500 Index Option PTPT			Equity/Index	EGL	07/07/2017	07/09/2018	32	77,278	2,425.18		(2,530)		(1,370)		(4,661)			1,160				
S&P 500 Index Option PTPT			Equity/Index	EGL	07/10/2017	07/10/2018	153	371,568	2,427.43		(17,870)		(9,680)		(37,645)			8,190				
S&P 500 Index Option PTPT			Equity/Index	EGL	07/11/2017	07/11/2018	303	734,619	2,425.53		(27,704)		(15,006)		(54,852)			12,698				
SPXD5UN Index Option PTPT			Equity/Index	EGL	07/12/2017	07/12/2018	700	1,712,924	2,472.19		(71,761)		(38,871)		(147,720)			32,891				
UST 2.375% 05/15/27 Total Return Options			Equity/Index	EGL	07/12/2017	07/13/2018	902	1,796,033	98.00		(68,553)		(37,133)		(130,795)			31,420				
S&P 500 Index Option PTPT			Equity/Index	EGL	07/14/2017	07/16/2018	125	306,360	2,459.27		(9,174)		(4,969)		(15,435)			4,205				
S&P 500 Index Option PTPT			Equity/Index	EGL	07/17/2017	07/17/2018	317	779,764	2,459.14		(24,766)		(13,415)		(43,248)			11,351				
SPXD5UN Index Option PTPT			Equity/Index	EGL	07/18/2017	07/18/2018	261	642,589	2,479.31		(26,325)		(14,260)		(50,715)			12,066				
SPXD5UN Index Option PTPT			Equity/Index	EGL	07/19/2017	07/19/2018	481	1,190,058	2,483.92		(46,300)		(25,079)		(87,510)			21,221				
UST 2.375% 05/15/27 Total Return Options			Equity/Index	EGL	07/19/2017	07/20/2018	1,002	2,085,558	98.00		(72,508)		(39,275)		(131,547)			33,233				
S&P 500 Index Option PTPT			Equity/Index	EGL	07/21/2017	07/23/2018	50	124,536	2,472.54		(4,042)		(2,190)		(6,945)			1,853				
S&P 500 Index Option PTPT			Equity/Index	EGL	07/24/2017	07/24/2018	248	611,792	2,469.91		(27,593)		(14,946)		(53,154)			12,647				
SPXD5UN Index Option PTPT			Equity/Index	EGL	07/25/2017	07/25/2018	339	840,846	2,496.18		(30,696)		(16,627)		(63,689)			14,069				
SPXD5UN Index Option PTPT			Equity/Index	EGL	07/26/2017	07/26/2018	461	1,141,544	2,489.48		(40,952)		(22,182)		(77,059)			18,770				
SPXD5UN Index Option PTPT			Equity/Index	EGL	07/28/2017	07/27/2018	1,054	2,608,127	2,491.87		(96,808)		(52,437)		(180,830)			44,370				
S&P 500 Index Option PTPT			Equity/Index	EGL	07/28/2017	07/30/2018	17	42,392	2,472.10		(1,556)		(843)		(2,850)			713				
SPXD5UN Index Option PTPT			Equity/Index	EGL	07/31/2017	07/31/2018	319	789,344	2,493.13		(31,893)		(17,275)		(60,898)			14,617				
SPXD5UN Index Option PTPT			Equity/Index	EGL	08/01/2017	08/01/2018	491	1,216,898	2,496.24		(41,711)		(26,070)		(76,908)			15,642				
SPXD5UN Index Option PTPT			Equity/Index	EGL	08/02/2017	08/02/2018	289	717,392	2,492.99		(28,494)		(17,809)		(59,257)			10,685				
UST 2.375% 05/15/27 Total Return Options			Equity/Index	EGL	08/02/2017	08/03/2018	1,500	2,748,809	98.00		(96,916)		(60,573)		(177,308)			36,344				
S&P 500 Index Option PTPT			Equity/Index	EGL	08/04/2017	08/06/2018	11	27,314	2,476.83		(1,360)		(850)		(2,681)			510				
S&P 500 Index Option PTPT			Equity/Index	EGL	08/07/2017	08/07/2018	140	346,735	2,480.91		(15,045)		(9,403)		(28,041)			5,642				
SPXD5UN Index Option PTPT			Equity/Index	EGL	08/08/2017	08/08/2018	253	626,962	2,486.85		(19,643)		(12,277)		(38,241)			7,366				
SPXD5UN Index Option PTPT			Equity/Index	EGL	08/09/2017	08/09/2018	307	759,422	2,489.92		(30,678)		(19,174)		(55,612)			11,504				
UST 2.375% 05/15/27 Total Return Options			Equity/Index	EGL	08/09/2017	08/10/2018	1,086	1,685,947	98.00		(66,769)		(41,731)		(133,241)			25,038				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT			Equity/Index.	EGL	08/11/2017	08/13/2018	68	166,403	2,441.32		(5,626)		(3,516)		(9,775)			2,110				
S&P Digital			Equity/Index.	EGL	08/14/2017	08/14/2018	262	646,871	2,465.84		(29,283)		(18,302)		(53,446)			10,981				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	08/15/2017	08/15/2018	346	852,680	2,483.16		(31,166)		(19,479)		(57,555)			11,687				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	08/16/2017	08/16/2018	418	1,032,835	2,491.46		(37,047)		(23,154)		(69,372)			13,893				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	08/17/2017	08/17/2018	825	2,004,274	2,469.85		(70,307)		(43,942)		(140,089)			26,365				
S&P 500 Index Option PTPT			Equity/Index.	EGL	08/18/2017	08/20/2018	55	133,071	2,425.55		(4,161)		(2,601)		(8,139)			1,560				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	08/21/2017	08/21/2018	348	847,076	2,467.97		(30,004)		(18,753)		(64,995)			11,252				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	08/22/2017	08/22/2018	287	704,853	2,479.92		(26,334)		(16,459)		(52,114)			9,875				
S&P 500 Index Option PTPT			Equity/Index.	EGL	08/23/2017	08/23/2018	410	1,002,767	2,444.04		(44,892)		(28,058)		(90,786)			16,835				
UST 2.25% 08/15/27 Total Return Options			Equity/Index.	EGL	08/23/2017	08/24/2018	1,027	2,035,250	98.00		(68,494)		(42,809)		(134,212)			25,685				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL	08/25/2017	08/26/2018	23	56,359	2,443.05		(1,713)		(1,071)		(4,474)			642				
S&P 500 Index Option PTPT			Equity/Index.	EGL	08/25/2017	08/27/2018	94	229,683	2,443.05		(7,727)		(4,829)		(13,424)			2,898				
S&P 500 Index Option PTPT			Equity/Index.	EGL	08/28/2017	08/28/2018	307	751,132	2,444.24		(20,307)		(12,692)		(56,602)			7,615				
S&P 500 Index Option PTPT			Equity/Index.	EGL	08/29/2017	08/29/2018	274	670,888	2,446.30		(17,932)		(11,207)		(64,984)			6,724				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	08/30/2017	08/30/2018	496	1,219,050	2,473.94		(50,039)		(31,274)		(95,788)			18,765				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	09/01/2017	08/31/2018	1,342	2,916,282	2,485.95		(109,006)		(74,408)		(194,651)			34,598				
S&P 500 Index Option PTPT			Equity/Index.	EGL	09/01/2017	09/04/2018	31	77,119	2,476.55		(3,846)		(2,724)		(7,257)			1,122				
S&P Digital			Equity/Index.	EGL	09/05/2017	09/05/2018	143	352,011	2,457.85		(17,840)		(12,637)		(34,531)			5,203				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	09/06/2017	09/06/2018	320	788,543	2,487.04		(29,780)		(21,094)		(53,629)			8,686				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	09/08/2017	09/07/2018	1,015	2,502,583	2,494.81		(101,045)		(71,574)		(194,668)			29,471				
S&P 500 Index Option PTPT			Equity/Index.	EGL	09/08/2017	09/10/2018	50	122,030	2,461.43		(5,466)		(3,872)		(10,220)			1,594				
S&P Digital			Equity/Index.	EGL	09/11/2017	09/11/2018	258	641,473	2,488.11		(28,166)		(19,951)		(49,059)			8,215				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	09/12/2017	09/12/2018	177	441,742	2,510.28		(15,703)		(11,123)		(27,061)			4,580				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	09/13/2017	09/13/2018	338	844,709	2,508.61		(35,145)		(24,895)		(60,585)			10,251				
UST 2.25% 08/15/27 Total Return Options			Equity/Index.	EGL	09/13/2017	09/14/2018	787	1,799,283	98.00		(66,207)		(46,896)		(109,684)			19,310				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL	09/15/2017	09/16/2018	1	2,567	2,500.23		(68)		(48)		(139)			20				
S&P 500 Index Option PTPT			Equity/Index.	EGL	09/15/2017	09/17/2018	127	316,614	2,500.23		(10,263)		(7,269)		(15,687)			2,993				
S&P 500 Index Option PTPT			Equity/Index.	EGL	09/18/2017	09/18/2018	171	428,988	2,503.87		(17,024)		(12,059)		(27,806)			4,965				
S&P 500 Index Option PTPT			Equity/Index.	EGL	09/19/2017	09/19/2018	494	1,238,341	2,506.65		(50,682)		(35,900)		(83,894)			14,782				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	09/20/2017	09/20/2018	234	588,055	2,522.57		(20,453)		(14,488)		(32,525)			5,965				
UST 2.25% 08/15/27 Total Return Options			Equity/Index.	EGL	09/20/2017	09/21/2018	1,562	2,600,377	98.00		(105,852)		(74,979)		(174,467)			30,874				
S&P 500 Index Option PTPT			Equity/Index.	EGL	09/22/2017	09/24/2018	157	393,983	2,502.22		(14,795)		(10,480)		(23,228)			4,315				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT			Equity/Index.	EGL	09/25/2017	09/25/2018	358	894,856	2,496.66		(38,911)		(27,562)		(65,776)			11,349				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	09/26/2017	09/26/2018	372	930,432	2,522.45		(39,981)		(28,320)		(70,243)			11,661				
S&P 500 Index Option PTPT			Equity/Index.	EGL	09/27/2017	09/27/2018	573	1,435,584	2,507.04		(55,338)		(39,198)		(88,964)			16,140				
UST 2.25% 08/15/27 Total Return Options .			Equity/Index.	EGL	09/27/2017	09/28/2018	1,561	3,051,957	98.00		(113,175)		(80,166)		(185,851)			33,009				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL	09/29/2017	09/29/2018	3	6,879	2,519.36		(184)		(131)		(399)			54				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	09/29/2017	10/01/2018	237	597,605	2,533.85		(17,845)		(12,640)		(28,329)			5,205				
S&P 500 Index Option PTPT			Equity/Index.	EGL	10/02/2017	10/02/2018	454	1,148,938	2,529.12		(53,818)		(42,606)		(86,169)			11,212				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	10/03/2017	10/03/2018	425	1,077,081	2,546.32		(44,223)		(35,010)		(69,616)			9,213				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	10/04/2017	10/04/2018	383	972,943	2,553.41		(40,362)		(31,953)		(63,546)			8,409				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	10/06/2017	10/05/2018	831	2,120,233	2,554.93		(81,430)		(64,466)		(123,613)			16,965				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL	10/06/2017	10/07/2018	4	9,617	2,549.33		(296)		(234)		(519)			62				
S&P 500 Index Option PTPT			Equity/Index.	EGL	10/06/2017	10/08/2018	145	368,917	2,549.33		(13,102)		(10,372)		(18,843)			2,730				
S&P 500 Index Option PTPT			Equity/Index.	EGL	10/09/2017	10/09/2018	312	795,118	2,544.73		(32,714)		(25,898)		(49,405)			6,815				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	10/10/2017	10/10/2018	169	431,470	2,555.60		(16,158)		(12,791)		(24,879)			3,366				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	10/11/2017	10/11/2018	251	641,002	2,564.24		(31,433)		(24,884)		(47,174)			6,549				
UST 2.25% 08/15/27 Total Return Options .			Equity/Index.	EGL	10/11/2017	10/12/2018	1,148	2,741,273	98.00		(108,126)		(85,600)		(160,084)			22,526				
S&P 500 Index Option PTPT			Equity/Index.	EGL	10/13/2017	10/15/2018	132	338,221	2,553.17		(12,719)		(10,069)		(18,272)			2,650				
S&P 500 Index Option PTPT			Equity/Index.	EGL	10/16/2017	10/16/2018	510	1,303,555	2,557.64		(60,223)		(47,677)		(88,376)			12,547				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	10/17/2017	10/17/2018	570	1,458,787	2,581.98		(61,247)		(48,487)		(89,120)			12,760				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	10/18/2017	10/18/2018	497	1,273,906	2,585.07		(54,096)		(42,826)		(79,081)			11,270				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	10/19/2017	10/19/2018	990	2,546,074	2,581.44		(106,306)		(84,159)		(149,972)			22,147				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL	10/20/2017	10/21/2018	4	10,349	2,575.21		(281)		(223)		(387)			59				
S&P 500 Index Option PTPT			Equity/Index.	EGL	10/20/2017	10/22/2018	115	296,657	2,575.21		(10,857)		(8,595)		(14,656)			2,262				
S&P 500 Index Option PTPT			Equity/Index.	EGL	10/23/2017	10/23/2018	245	627,960	2,564.98		(25,888)		(20,494)		(36,903)			5,393				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	10/24/2017	10/24/2018	317	814,845	2,592.73		(30,254)		(23,951)		(43,335)			6,303				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	10/25/2017	10/25/2018	400	1,024,102	2,585.48		(43,213)		(34,210)		(65,338)			9,003				
UST 2.25% 08/15/27 Total Return Options .			Equity/Index.	EGL	10/25/2017	10/26/2018	1,280	2,916,854	98.00		(121,097)		(95,869)		(170,042)			25,229				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL	10/27/2017	10/27/2018	3	6,795	2,581.07		(190)		(150)		(273)			40				
S&P 500 Index Option PTPT			Equity/Index.	EGL	10/27/2017	10/29/2018	69	176,845	2,581.07		(9,108)		(7,210)		(12,579)			1,897				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	10/30/2017	10/30/2018	521	1,339,288	2,560.94		(60,332)		(47,763)		(86,380)			12,569				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT			Equity/Index.	EGL	10/31/2017	10/31/2018	425	1,093,247	2,560.55		(46,812)		(37,059)		(66,372)			9,752				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	11/01/2017	11/01/2018	606	1,562,967	2,558.92		(62,437)		(54,632)		(88,360)			7,805				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	11/03/2017	11/02/2018	1,051	2,715,341	2,567.20		(106,048)		(92,792)		(146,859)			13,256				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL	11/03/2017	11/04/2018	4	10,716	2,587.84		(289)		(253)		(467)			36				
S&P 500 Index Option PTPT			Equity/Index.	EGL	11/03/2017	11/05/2018	134	345,537	2,587.84		(14,432)		(12,628)		(18,913)			1,804				
S&P 500 Index Option PTPT			Equity/Index.	EGL	11/06/2017	11/06/2018	393	1,018,232	2,591.13		(46,755)		(40,910)		(61,641)			5,844				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	11/07/2017	11/07/2018	309	797,985	2,563.17		(33,193)		(29,044)		(45,942)			4,149				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	11/08/2017	11/08/2018	346	896,358	2,574.99		(44,107)		(38,594)		(56,966)			5,513				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	11/09/2017	11/09/2018	1,027	2,652,339	2,569.57		(112,011)		(98,010)		(146,159)			14,001				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL	11/10/2017	11/11/2018	2	5,753	2,582.30		(152)		(133)		(205)			19				
S&P 500 Index Option PTPT			Equity/Index.	EGL	11/10/2017	11/12/2018	22	56,009	2,582.30		(1,896)		(1,659)		(2,395)			237				
S&P Digital			Equity/Index.	EGL	11/13/2017	11/13/2018	596	1,541,358	2,584.84		(62,723)		(54,882)		(79,893)			7,840				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	11/14/2017	11/14/2018	406	1,047,431	2,579.43		(48,136)		(42,119)		(62,388)			6,017				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	11/15/2017	11/15/2018	295	756,580	2,558.82		(37,481)		(32,795)		(52,953)			4,685				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	11/16/2017	11/16/2018	1,048	2,705,938	2,578.01		(114,969)		(100,598)		(153,137)			14,371				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL	11/17/2017	11/17/2018	2	3,925	2,578.85		(107)		(94)		(139)			13				
S&P 500 Index Option PTPT			Equity/Index.	EGL	11/17/2017	11/19/2018	171	440,970	2,578.85		(21,229)		(18,576)		(28,233)			2,654				
S&P Digital			Equity/Index.	EGL	11/20/2017	11/20/2018	579	1,496,214	2,582.14		(72,242)		(63,211)		(96,293)			9,030				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	11/22/2017	11/21/2018	962	2,499,076	2,591.92		(106,504)		(93,191)		(135,964)			13,313				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	11/22/2017	11/23/2018	1,082	2,813,549	2,591.92		(112,807)		(98,706)		(139,803)			14,101				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL	11/24/2017	11/24/2018	16	42,541	2,602.42		(1,221)		(1,068)		(1,480)			153				
S&P Digital			Equity/Index.	EGL	11/24/2017	11/26/2018	72	186,638	2,602.42		(6,662)		(5,830)		(7,915)			833				
S&P 500 Index Option PTPT			Equity/Index.	EGL	11/27/2017	11/27/2018	210	545,588	2,601.42		(29,735)		(26,018)		(38,009)			3,717				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	11/28/2017	11/28/2018	502	1,317,458	2,619.56		(59,126)		(51,736)		(68,349)			7,391				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	11/29/2017	11/29/2018	284	745,311	2,636.86		(35,432)		(31,003)		(40,717)			4,429				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	12/01/2017	11/30/2018	1,409	3,723,771	2,648.49		(157,342)		(147,699)		(164,237)			9,643				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL	12/01/2017	12/02/2018	7	19,143	2,642.22		(565)		(541)		(637)			24				
S&P 500 Index Option PTPT			Equity/Index.	EGL	12/01/2017	12/03/2018	162	426,829	2,642.22		(18,162)		(17,405)		(18,941)			757				
S&P 500 Index Option PTPT			Equity/Index.	EGL	12/04/2017	12/04/2018	293	773,746	2,639.44		(34,761)		(33,312)		(37,663)			1,448				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	12/05/2017	12/05/2018	466	1,225,252	2,655.10		(56,070)		(53,734)		(62,878)			2,336				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	12/06/2017	12/06/2018	403	1,060,540	2,653.85		(56,044)		(53,709)		(63,200)			2,335				
UST 2.25% 11/15/27 Total Return Options			Equity/Index.	EGL	12/06/2017	12/07/2018	1,059	2,667,862	98.00		(111,060)		(106,432)		(117,413)			4,627				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	12/08/2017	12/08/2018	9	24,613	2,651.50		(701)		(672)		(724)			29				
S&P 500 Index Option PTPT			Equity/Index	EGL	12/08/2017	12/10/2018	51	135,601	2,651.50		(6,316)		(6,052)		(6,581)			263				
S&P Digital			Equity/Index	EGL	12/11/2017	12/11/2018	418	1,112,734	2,659.99		(49,645)		(47,577)		(49,753)			2,069				
SPXD5UN Index Option PTPT			Equity/Index	EGL	12/12/2017	12/12/2018	370	984,725	2,660.70		(41,458)		(39,731)		(41,779)			1,727				
SPXD5UN Index Option PTPT			Equity/Index	EGL	12/13/2017	12/13/2018	259	689,767	2,662.67		(31,163)		(29,865)		(31,707)			1,298				
SPXD5UN Index Option PTPT			Equity/Index	EGL	12/14/2017	12/14/2018	934	2,492,637	2,651.98		(98,306)		(94,210)		(96,453)			4,096				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	12/15/2017	12/16/2018	12	33,155	2,675.81		(952)		(912)		(917)			40				
S&P 500 Index Option PTPT			Equity/Index	EGL	12/15/2017	12/17/2018	184	491,239	2,675.81		(19,538)		(18,723)		(18,567)			814				
SPXD5UN Index Option PTPT			Equity/Index	EGL	12/18/2017	12/18/2018	470	1,264,502	2,679.47		(53,049)		(50,838)		(47,507)			2,210				
SPXD5UN Index Option PTPT			Equity/Index	EGL	12/19/2017	12/19/2018	434	1,163,681	2,678.94		(48,794)		(46,761)		(44,996)			2,033				
SPXD5UN Index Option PTPT			Equity/Index	EGL	12/20/2017	12/20/2018	411	1,102,324	2,680.03		(51,349)		(49,210)		(47,439)			2,140				
SPXD5UN Index Option PTPT			Equity/Index	EGL	12/21/2017	12/21/2018	1,357	3,642,332	2,682.76		(159,472)		(152,828)		(144,806)			6,645				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	12/22/2017	12/23/2018	15	39,562	2,683.34		(1,131)		(1,084)		(999)			47				
S&P Digital			Equity/Index	EGL	12/22/2017	12/24/2018	63	169,924	2,683.34		(6,117)		(5,862)		(5,606)			255				
S&P 500 Index Option PTPT			Equity/Index	EGL	12/26/2017	12/26/2018	307	823,254	2,680.50		(41,375)		(39,651)		(37,204)			1,724				
SPXD5UN Index Option PTPT			Equity/Index	EGL	12/27/2017	12/27/2018	516	1,383,974	2,689.24		(60,590)		(58,066)		(54,613)			2,525				
UST 2.25% 11/15/27 Total Return Options			Equity/Index	EGL	12/27/2017	12/28/2018	1,794	4,351,099	98.00		(197,039)		(188,835)		(183,535)			8,210				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	12/29/2017	12/30/2018	8	21,557	2,673.61		(649)		(622)		(593)			27				
S&P 500 Index Option PTPT			Equity/Index	EGL	12/29/2017	12/31/2018	200	536,009	2,673.61		(21,179)		(20,297)		(20,295)			882				
0769999. Subtotal - Written Options - Other - Other										(86)	(10,957,275)		(6,045,740)	XXX	(20,540,339)			4,911,624			XXX	XXX
0779999. Subtotal - Written Options - Other										(86)	(10,957,275)		(6,045,740)	XXX	(20,540,339)			4,911,624			XXX	XXX
0789999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0799999. Total Written Options - Put Options														XXX							XXX	XXX
0809999. Total Written Options - Caps														XXX							XXX	XXX
0819999. Total Written Options - Floors														XXX							XXX	XXX
0829999. Total Written Options - Collars														XXX							XXX	XXX
0839999. Total Written Options - Other										(86)	(10,957,275)		(6,045,740)	XXX	(20,540,339)			4,911,624			XXX	XXX
0849999. Total Written Options										(86)	(10,957,275)		(6,045,740)	XXX	(20,540,339)			4,911,624			XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective														XXX							XXX	XXX
0969999. Subtotal - Swaps - Hedging Other														XXX							XXX	XXX
1029999. Subtotal - Swaps - Replication														XXX							XXX	XXX
1089999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1149999. Subtotal - Swaps - Other														XXX							XXX	XXX
1159999. Total Swaps - Interest Rate														XXX							XXX	XXX
1169999. Total Swaps - Credit Default														XXX							XXX	XXX
1179999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1189999. Total Swaps - Total Return														XXX							XXX	XXX
1199999. Total Swaps - Other														XXX							XXX	XXX
1209999. Total Swaps														XXX							XXX	XXX
1269999. Subtotal - Forwards														XXX							XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
1399999. Subtotal - Hedging Effective														XXX							XXX	XXX
1409999. Subtotal - Hedging Other														XXX							XXX	XXX
1419999. Subtotal - Replication														XXX							XXX	XXX
1429999. Subtotal - Income Generation														XXX							XXX	XXX
1439999. Subtotal - Other										859,765	686,761,720		367,198,297	XXX	1,547,848,016			(320,375,230)			XXX	XXX
1449999 - Totals										859,765	686,761,720		367,198,297	XXX	1,547,848,016			(320,375,230)			XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0019999. Subtotal - Purchased Options - Hedging Effective - Call Options and Warrants																	XXX							XXX
0029999. Subtotal - Purchased Options - Hedging Effective - Put Options																	XXX							XXX
0039999. Subtotal - Purchased Options - Hedging Effective - Caps																	XXX							XXX
0049999. Subtotal - Purchased Options - Hedging Effective - Floors																	XXX							XXX
0059999. Subtotal - Purchased Options - Hedging Effective - Collars																	XXX							XXX
0069999. Subtotal - Purchased Options - Hedging Effective - Other																	XXX							XXX
0079999. Subtotal - Purchased Options - Hedging Effective																	XXX							XXX
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants																	XXX							XXX
0099999. Subtotal - Purchased Options - Hedging Other - Put Options																	XXX							XXX
0109999. Subtotal - Purchased Options - Hedging Other - Caps																	XXX							XXX
0119999. Subtotal - Purchased Options - Hedging Other - Floors																	XXX							XXX
0129999. Subtotal - Purchased Options - Hedging Other - Collars																	XXX							XXX
0139999. Subtotal - Purchased Options - Hedging Other - Other																	XXX							XXX
0149999. Subtotal - Purchased Options - Hedging Other																	XXX							XXX
0159999. Subtotal - Purchased Options - Replications - Call Options and Warrants																	XXX							XXX
0169999. Subtotal - Purchased Options - Replications - Put Options																	XXX							XXX
0179999. Subtotal - Purchased Options - Replications - Caps																	XXX							XXX
0189999. Subtotal - Purchased Options - Replications - Floors																	XXX							XXX
0199999. Subtotal - Purchased Options - Replications - Collars																	XXX							XXX
0209999. Subtotal - Purchased Options - Replications - Other																	XXX							XXX
0219999. Subtotal - Purchased Options - Replications																	XXX							XXX
0229999. Subtotal - Purchased Options - Income Generation - Call Options and Warrants																	XXX							XXX
0239999. Subtotal - Purchased Options - Income Generation - Put Options																	XXX							XXX
0249999. Subtotal - Purchased Options - Income Generation - Caps																	XXX							XXX
0259999. Subtotal - Purchased Options - Income Generation - Floors																	XXX							XXX
0269999. Subtotal - Purchased Options - Income Generation - Collars																	XXX							XXX
0279999. Subtotal - Purchased Options - Income Generation - Other																	XXX							XXX
0289999. Subtotal - Purchased Options - Income Generation																	XXX							XXX
0299999. Subtotal - Purchased Options - Other - Call Options and Warrants																	XXX							XXX
0309999. Subtotal - Purchased Options - Other - Put Options																	XXX							XXX
0319999. Subtotal - Purchased Options - Other - Caps																	XXX							XXX
0329999. Subtotal - Purchased Options - Other - Floors																	XXX							XXX
0339999. Subtotal - Purchased Options - Other - Collars																	XXX							XXX

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/05/2016	01/05/2017	01/05/2017	Expiration	25	4,209,527	17,158.66	97,871		194,149						(4,078)	194,149			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/06/2016	01/06/2017	01/06/2017	Expiration	146	7,293,692	16,906.51	148,955		277,043						(6,206)	277,043			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/07/2015	01/07/2017	01/07/2017	Expiration	55	111,681	2,025.90	1,742								(36)				
UST 2.250% 11/15/25 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/20/2016	01/20/2017	01/20/2017	Expiration	25,173	16,561,000	98.00	245,000		90,597						(10,208)	90,597			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/26/2016	01/26/2017	01/26/2017	Expiration	1,587	29,683,000	1,903.63	757,186		1,656,227						(31,549)	1,656,227			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/29/2016	01/27/2017	01/27/2017	Expiration	903	24,047,528	1,940.24	603,630		1,293,247						(25,151)	1,293,247			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/29/2016	01/30/2017	01/30/2017	Expiration	449	15,917,031	1,940.24	362,779		755,620						(15,116)	755,620			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	01/29/2016	01/31/2017	01/31/2017	Expiration	312	16,531,023	1,940.24	354,117		709,751						(14,755)	709,751			
UST 2.250% 11/15/25 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/03/2016	02/03/2017	02/03/2017	Expiration	25,765	16,525,000	98.00	244,000		148,955						(30,500)	148,955			
UST 1.625% 02/17/17 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/17/2016	02/17/2017	02/17/2017	Expiration	30,143	20,399,000	98.00	289,000		152,694						(36,125)	152,694			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/23/2016	02/23/2017	02/23/2017	Expiration	2,160	35,955,541	1,921.27	967,915		2,309,316						(120,989)	2,309,316			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/26/2016	02/24/2017	02/24/2017	Expiration	696	27,287,672	1,948.05	653,558		1,425,421						(81,695)	1,425,421			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/26/2016	02/27/2017	02/27/2017	Expiration	428	17,855,018	1,948.05	389,923		786,056						(48,740)	786,056			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	02/26/2016	02/28/2017	02/28/2017	Expiration	391	19,483,339	1,948.05	424,269		858,383						(53,034)	858,383			
UST 1.625% 02/17/17 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/02/2016	03/03/2017	03/03/2017	Expiration	15,592	26,568,496	98.00	465,161		537,787						(96,909)	537,787			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/11/2016	03/10/2017	03/10/2017	Expiration	3,077	57,454,709	2,022.19	1,325,166		2,747,282						(276,076)	2,747,282			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/11/2016	03/13/2017	03/13/2017	Expiration	419	23,343,298	2,022.19	508,006		1,001,670						(105,835)	1,001,670			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/14/2016	03/14/2017	03/14/2017	Expiration	3,518	24,089,727	2,019.64	586,700		1,218,042						(122,229)	1,218,042			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/15/2016	03/15/2017	03/15/2017	Expiration	426	10,512,955	2,015.93	217,871		458,032						(45,390)	458,032			
UST 1.625% 02/17/17 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/16/2016	03/17/2017	03/17/2017	Expiration	28,490	25,961,000	98.00	348,000		143,895						(72,500)	143,895			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/18/2016	03/18/2017	03/18/2017	Expiration	199	12,081,818	2,049.58	233,890		490,243						(48,727)	490,243			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/18/2016	03/19/2017	03/19/2017	Expiration	208	8,302,329	2,049.58	155,545		318,267						(32,405)	318,267			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/18/2016	03/20/2017	03/20/2017	Expiration	257	8,773,887	2,049.58	167,234		351,685						(34,840)	351,685			
UST 1.625% 02/17/17 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/06/2016	04/07/2017	04/07/2017	Expiration	32,571	27,731,000	98.00	375,000		188,054						(109,375)	188,054			
UST 1.625% 02/17/17 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/20/2016	04/21/2017	04/21/2017	Expiration	33,724	78,695,196	98.00	1,607,734		2,429,389						(468,922)	2,429,389			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/22/2016	04/24/2017	04/24/2017	Expiration	424	20,865,813	2,091.58	439,043		844,630						(128,054)	844,630			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/27/2016	04/27/2017	04/27/2017	Expiration	46	45,790,323	18,041.55	1,138,894		2,298,224						(332,177)	2,298,224			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/29/2016	04/28/2017	04/28/2017	Expiration	2,504	66,099,562	2,065.30	1,606,478		3,253,103						(468,556)	3,253,103			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	04/29/2016	05/01/2017	05/01/2017	Expiration	404	24,423,930	2,065.30	530,291		1,040,914						(154,668)	1,040,914			
UST 1.625% 02/17/17 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/04/2016	05/05/2017	05/05/2017	Expiration	39,071	32,579,269	98.00	496,126		328,163						(186,047)	328,163			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/10/2016	05/10/2017	05/10/2017	Expiration	1,720	30,172,795	2,084.39	730,307		1,515,341						(273,865)	1,515,341			
UST 1.625% 02/17/17 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/11/2016	05/12/2017	05/12/2017	Expiration	43,582	31,394,000	98.00	437,000		193,782						(163,875)	193,782			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/18/2016	05/18/2017	05/18/2017	Expiration	1,359	22,692,450	2,047.63	555,439		1,133,389						(208,290)	1,133,389			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/24/2016	05/24/2017	05/24/2017	Expiration	1,414	26,170,536	2,076.06	661,034		1,376,499						(247,888)	1,376,499			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/25/2016	05/25/2017	05/25/2017	Expiration	1,450	34,329,991	2,090.54	873,142		1,875,990						(327,428)	1,875,990			
UST 1.625% 05/15/26 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/25/2016	05/26/2017	05/26/2017	Expiration	32,510	120,980,421	98.00	2,590,067		4,515,719						(971,275)	4,515,719			
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/27/2016	05/27/2017	05/27/2017	Expiration	46	17,388,140	17,873.22	340,951		721,521						(127,857)	721,521			

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/27/2016	05/28/2017	05/28/2017	Expiration	42	12,343,377	17,873.22	250,502		549,129						(93,938)	549,129			
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/27/2016	05/29/2017	05/29/2017	Expiration	33	8,548,042	17,873.22	159,151		336,705						(59,682)	336,705			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/27/2016	05/30/2017	05/30/2017	Expiration	30	29,447,648	17,873.22	597,421		1,211,952						(224,033)	1,211,952			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	05/31/2016	05/31/2017	05/31/2017	Expiration	45	3,292,571	17,787.20	63,537		117,798						(23,826)	117,798			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/03/2016	06/02/2017	06/02/2017	Expiration	2,006	62,549,711	2,099.13	1,433,535		2,949,495						(657,037)	2,949,495			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/03/2016	06/05/2017	06/05/2017	Expiration	759	23,223,098	2,099.13	511,175		1,040,803						(234,289)	1,040,803			
UST 1.625% 05/15/26 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/08/2016	06/09/2017	06/09/2017	Expiration	35,898	88,926,382	98.00	1,836,400		3,088,396						(841,683)	3,088,396			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/10/2016	06/12/2017	06/12/2017	Expiration	551	25,737,861	2,096.07	589,520		1,174,460						(270,197)	1,174,460			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/15/2016	06/15/2017	06/15/2017	Expiration	1,400	42,297,476	2,071.50	1,068,226		2,231,229						(489,604)	2,231,229			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/20/2016	06/20/2017	06/20/2017	Expiration	1,195	33,016,710	2,083.25	747,087		1,551,967						(342,415)	1,551,967			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/21/2016	06/21/2017	06/21/2017	Expiration	447	10,528,782	2,088.90	214,530		445,750						(98,326)	445,750			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/24/2016	06/23/2017	06/23/2017	Expiration	1,920	60,174,060	2,037.41	1,496,226		3,168,280						(685,770)	3,168,280			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/24/2016	06/26/2017	06/26/2017	Expiration	696	23,788,060	2,037.41	523,571		1,070,575						(239,970)	1,070,575			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/01/2016	06/30/2017	06/30/2017	Expiration	2,005	89,028,280	2,102.95	1,815,822		3,032,470						(948,487)	3,032,470			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/01/2016	07/03/2017	07/03/2017	Expiration	215	14,268,856	2,102.95	278,165		533,098						(150,673)	533,098			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/08/2016	07/07/2017	07/07/2017	Expiration	1,966	57,992,537	2,129.90	1,376,767		2,779,165						(745,749)	2,779,165			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/08/2016	07/10/2017	07/10/2017	Expiration	529	20,116,925	2,129.90	421,554		830,518						(228,342)	830,518			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/15/2016	07/14/2017	07/14/2017	Expiration	34	5,719,955	18,516.55	120,406		243,921						(65,220)	243,921			
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/15/2016	07/15/2017	07/15/2017	Expiration	21	11,629,407	18,516.55	216,089		477,171						(117,048)	477,171			
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/15/2016	07/16/2017	07/16/2017	Expiration	38	11,724,242	18,516.55	223,359		481,982						(120,986)	481,982			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/15/2016	07/17/2017	07/17/2017	Expiration	68	12,501,416	18,516.55	243,782		517,987						(132,049)	517,987			
UST 1.625% 05/15/26 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/20/2016	07/21/2017	07/21/2017	Expiration	26,724	90,804,380	98.00	1,770,600		2,890,343						(959,075)	2,890,343			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/22/2016	07/24/2017	07/24/2017	Expiration	508	18,364,508	2,175.03	396,326		789,664						(214,677)	789,664			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/04/2016	08/04/2017	08/04/2017	Expiration	53	34,921,012	18,352.05	793,979		1,606,238						(496,237)	1,606,238			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/09/2016	08/09/2017	08/09/2017	Expiration	62	5,770,845	18,533.05	110,637		223,930						(69,148)	223,930			
UST 1.625% 05/15/26 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/10/2016	08/11/2017	08/11/2017	Expiration	29,490	26,702,000	98.00	372,000		171,807						(232,500)	171,807			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/22/2016	08/22/2017	08/22/2017	Expiration	706	32,230,485	2,182.64	694,326		1,370,495						(433,954)	1,370,495			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/24/2016	08/24/2017	08/24/2017	Expiration	28	50,327,459	18,481.48	1,106,961		2,218,463						(691,851)	2,218,463			
UST 1.50% 08/25/17 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/24/2016	08/25/2017	08/25/2017	Expiration	31,959	31,691,000	98.00	426,000		193,839						(266,250)	193,839			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/14/2016	09/14/2017	09/14/2017	Expiration	28	8,819,174	18,034.77	189,803		377,189						(134,444)	377,189			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/19/2016	09/19/2017	09/19/2017	Expiration	45	4,590,838	18,120.17	90,678		172,773						(64,230)	172,773			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/29/2016	09/29/2017	09/29/2017	Expiration	26	5,162,744	18,143.45	99,761		197,248						(70,664)	197,248			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/03/2016	10/03/2017	10/03/2017	Expiration	549	38,217,297	2,161.20	804,069		1,638,465						(636,554)	1,638,465			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/04/2016	10/04/2017	10/04/2017	Expiration	779	30,686,532	2,150.49	675,483		1,372,517						(534,757)	1,372,517			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/06/2016	10/06/2017	10/06/2017	Expiration	32	4,204,547	18,268.50	85,554		172,103						(67,730)	172,103			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/11/2016	10/11/2017	10/11/2017	Expiration	148	5,242,300	18,128.66	112,498		234,634						(89,061)	234,634			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/12/2016	10/12/2017	10/12/2017	Expiration	44	48,060,316	18,144.20	1,068,300		2,172,631						(845,738)	2,172,631			

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UST 1.50% 08/25/17 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/12/2016	10/13/2017	10/13/2017	Expiration	26,673	90,295,312	98.00	1,774,171		2,941,347						(1,404,552)	2,941,347			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/14/2016	10/16/2017	10/16/2017	Expiration	729	25,067,281	2,132.98	540,267		1,222,001						(427,712)	1,222,001			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/21/2016	10/20/2017	10/20/2017	Expiration	1,751	62,901,211	2,141.16	1,425,433		3,049,877						(1,128,468)	3,049,877			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/21/2016	10/23/2017	10/23/2017	Expiration	569	25,362,980	2,141.16	523,495		1,071,916						(414,434)	1,071,916			
UST 1.50% 08/25/17 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/26/2016	10/27/2017	10/27/2017	Expiration	29,990	37,500,572	98.00	563,475		440,251						(446,085)	440,251			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/02/2016	11/02/2017	11/02/2017	Expiration	15	5,674,439	17,959.64	119,584		246,072						(104,636)	246,072			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/03/2016	11/03/2017	11/03/2017	Expiration	1,257	31,318,961	2,088.66	728,218		1,655,267						(637,191)	1,655,267			
UST 1.50% 08/25/17 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/09/2016	11/10/2017	11/10/2017	Expiration	30,408	110,180,219	98.00	2,068,742		3,227,371						(1,810,149)	3,227,371			
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/11/2016	11/11/2017	11/11/2017	Expiration	66	2,000,097	18,847.66	39,179		83,594						(34,281)	83,594			
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/11/2016	11/12/2017	11/12/2017	Expiration	82	3,442,323	18,847.66	62,086		127,714						(54,326)	127,714			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/11/2016	11/13/2017	11/13/2017	Expiration	1,674	32,554,196	2,164.45	783,114		1,818,366						(685,225)	1,818,366			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/14/2016	11/14/2017	11/14/2017	Expiration	386	19,713,160	2,164.20	401,634		806,568						(351,430)	806,568			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/15/2016	11/15/2017	11/15/2017	Expiration	559	26,150,074	2,180.39	536,561		1,082,318						(469,491)	1,082,318			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/16/2016	11/16/2017	11/16/2017	Expiration	29	5,094,188	18,868.14	102,972		212,771						(90,100)	212,771			
UST 1.50% 08/25/17 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/16/2016	11/17/2017	11/17/2017	Expiration	31,112	101,936,496	98.00	2,080,550		3,921,797						(1,820,481)	3,921,797			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/18/2016	11/20/2017	11/20/2017	Expiration	1,201	27,656,957	2,181.90	620,244		1,347,559						(542,713)	1,347,559			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/21/2016	11/21/2017	11/21/2017	Expiration	480	19,621,157	2,198.18	410,538		849,091						(359,221)	849,091			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/23/2016	11/22/2017	11/22/2017	Expiration	878	40,693,893	2,204.72	879,090		1,787,380						(769,203)	1,787,380			
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/23/2016	11/23/2017	11/23/2017	Expiration	13	3,477,370	19,083.18	67,023		151,483						(58,645)	151,483			
UST 2.00% 12/01/17 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/23/2016	11/24/2017	11/24/2017	Expiration	44,480	81,069,712	98.00	1,409,419		2,671,997						(1,233,241)	2,671,997			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/28/2016	11/28/2017	11/28/2017	Expiration	391	11,467,789	2,201.72	231,348		498,749						(202,430)	498,749			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/02/2016	12/01/2017	12/01/2017	Expiration	177	75,173,446	19,170.42	1,684,189		3,721,548						(1,614,015)	3,721,548			
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/02/2016	12/02/2017	12/02/2017	Expiration	72	2,944,189	19,170.42	54,472		112,509						(52,202)	112,509			
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/02/2016	12/03/2017	12/03/2017	Expiration	49	2,471,151	19,170.42	44,572		90,953						(42,715)	90,953			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/02/2016	12/04/2017	12/04/2017	Expiration	62	30,075,186	19,170.42	589,113		1,228,110						(564,567)	1,228,110			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/07/2016	12/07/2017	12/07/2017	Expiration	779	36,104,839	2,241.35	776,530		1,613,323						(744,175)	1,613,323			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/09/2016	12/08/2017	12/08/2017	Expiration	1,921	70,261,990	2,259.53	1,497,152		3,205,130						(1,434,771)	3,205,130			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/09/2016	12/11/2017	12/11/2017	Expiration	722	23,790,729	2,259.53	481,293		1,024,778						(461,239)	1,024,778			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/14/2016	12/14/2017	12/14/2017	Expiration	17	87,183,643	19,792.53	1,703,864		6,193,105						(1,632,870)	6,193,105			
UST 2.00% 12/01/17 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/14/2016	12/15/2017	12/15/2017	Expiration	31,153	73,201,946	98.00	1,413,382		2,721,382						(1,354,491)	2,721,382			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/23/2016	12/22/2017	12/22/2017	Expiration	18	62,769,419	19,933.81	1,323,433		2,773,060						(1,268,290)	2,773,060			
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/23/2016	12/23/2017	12/23/2017	Expiration	77	2,178,821	19,933.81	42,786		92,252						(41,004)	92,252			
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/23/2016	12/24/2017	12/24/2017	Expiration	40	1,319,906	19,933.81	20,008		37,021						(19,174)	37,021			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/23/2016	12/26/2017	12/26/2017	Expiration	24	16,997,807	19,933.81	305,375		627,805						(292,652)	627,805			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/27/2016	12/27/2017	12/27/2017	Expiration	388	25,064,596	2,268.88	506,004		1,003,323						(484,921)	1,003,323			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/28/2016	12/28/2017	12/28/2017	Expiration	2,036	57,824,664	2,249.92	1,273,803		2,772,631						(1,220,728)	2,772,631			
UST 2.250% 11/15/25 Total Return Options			Equity/Index	BNP R0MUWSFPU8MPRO8K5P83	01/06/2016	01/06/2017	01/06/2017	Expiration	18,510	17,222,000	98.00	239,000		130,411						(9,958)	130,411			

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
UST 2.250% 11/15/25 Total Return Options			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	01/13/2016	01/13/2017	01/13/2017	Expiration	36,184	19,235,000	98.00	269,000		47,302						(11,208)	47,302			
S&P 500 Index Option MAV			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	01/14/2015	01/14/2017	01/14/2017	Expiration	79	158,956	2,011.27	4,944								(103)				
S&P 500 Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	01/21/2016	01/20/2017	01/20/2017	Expiration	942	33,842,786	1,868.99	724,577		1,592,557						(30,191)	1,592,557			
UST 2.250% 11/15/25 Total Return Options			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	01/27/2016	01/27/2017	01/27/2017	Expiration	24,092	17,085,000	98.00	246,000		86,228						(10,250)	86,228			
SPXD5UN Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	02/01/2016	02/01/2017	02/01/2017	Expiration	404	4,213,605	2,242.40	63,087		74,285						(7,886)	74,285			
S&P Digital			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	02/12/2016	02/10/2017	02/10/2017	Expiration	784	1,462,000	1,864.78	21,491		36,550						(2,686)	36,550			
S&P Digital			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	02/12/2016	02/13/2017	02/13/2017	Expiration	408	760,348	1,864.78	11,177		19,009						(1,397)	19,009			
S&P Digital			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	02/12/2016	02/14/2017	02/14/2017	Expiration	344	641,836	1,864.78	9,435		16,046						(1,179)	16,046			
S&P 500 Index Option MAV			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	02/16/2016	02/16/2017	02/16/2017	Expiration	1,527	11,181,730	1,895.58	224,385		480,430						(28,048)	480,430			
SPXD5UN Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	02/22/2016	02/22/2017	02/22/2017	Expiration	441	3,594,758	2,257.65	53,933		150,328						(6,742)	150,328			
UST 1.625% 02/17/17 Total Return Options			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	02/24/2016	02/24/2017	02/24/2017	Expiration	20,602	19,371,000	98.00	289,000		133,029						(36,125)	133,029			
SPXD5UN Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	03/03/2016	03/03/2017	03/03/2017	Expiration	450	7,394,118	2,272.90	117,752		287,294						(24,532)	287,294			
SPXD5UN Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	03/08/2016	03/08/2017	03/08/2017	Expiration	825	6,680,902	2,274.91	98,026		188,431						(20,422)	188,431			
SPXD5UN Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	03/17/2016	03/17/2017	03/17/2017	Expiration	312	18,499,305	2,296.85	309,762		642,583						(64,534)	642,583			
S&P 500 Index Option MAV			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	03/18/2015	03/18/2017	03/18/2017	Expiration	152	318,476	2,099.50	7,389								(770)				
SPXD5UN Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	03/21/2016	03/21/2017	03/21/2017	Expiration	1,499	5,143,264	2,297.33	71,602		105,439						(14,917)	105,439			
UST 1.625% 02/17/17 Total Return Options			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	03/23/2016	03/24/2017	03/24/2017	Expiration	36,908	25,507,000	98.00	360,000		110,019						(75,000)	110,019			
S&P 500 Index Option MAV			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	04/05/2016	04/05/2017	04/05/2017	Expiration	431	11,881,135	2,045.17	228,274		482,370						(66,580)	482,370			
S&P 500 Index Option MAV			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	04/06/2016	04/06/2017	04/06/2017	Expiration	312	9,225,064	2,066.66	186,030		391,473						(54,259)	391,473			
S&P Digital			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	04/08/2016	04/07/2017	04/07/2017	Expiration	1,388	2,842,625	2,047.60	43,492		71,066						(12,685)	71,066			
S&P Digital			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	04/08/2016	04/10/2017	04/10/2017	Expiration	429	877,571	2,047.60	13,427		21,939						(3,916)	21,939			
UST 1.625% 02/17/17 Total Return Options			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	04/13/2016	04/13/2017	04/13/2017	Expiration	23,622	43,811,334	98.00	629,730		311,530						(183,671)	311,530			
SPXD5UN Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	04/15/2016	04/17/2017	04/17/2017	Expiration	735	7,374,764	2,316.39	108,220		125,883						(31,564)	125,883			
SPXD5UN Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	04/22/2016	04/21/2017	04/21/2017	Expiration	184	13,700,193	2,315.50	199,098		203,194						(58,070)	203,194			
SPXD5UN Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	04/22/2016	04/24/2017	04/24/2017	Expiration	1,051	5,957,733	2,315.50	87,967		147,350						(25,657)	147,350			
UST 1.625% 02/17/17 Total Return Options			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	04/27/2016	04/28/2017	04/28/2017	Expiration	25,857	27,128,000	98.00	379,000		54,112						(110,542)	54,112			
S&P 500 Index Option MAV			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	05/18/2016	05/18/2017	05/18/2017	Expiration	417	12,906,210	2,047.63	290,514		633,688						(108,943)	633,688			
UST 1.625% 05/15/26 Total Return Options			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	05/18/2016	05/19/2017	05/19/2017	Expiration	32,684	37,585,699	98.00	596,944		531,797						(223,854)	531,797			
UST 1.625% 05/15/26 Total Return Options			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	06/22/2016	06/23/2017	06/23/2017	Expiration	28,857	29,590,000	98.00	408,000		95,555						(187,000)	95,555			
SPXD5UN Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	06/30/2016	06/30/2017	06/30/2017	Expiration	217	16,081,228	2,337.71	259,972		547,865						(119,154)	547,865			
UST 1.625% 05/15/26 Total Return Options			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	07/06/2016	07/07/2017	07/07/2017	Expiration	27,551	27,294,000	98.00	384,000		162,483						(208,000)	162,483			
SPXD5UN Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	07/11/2016	07/11/2017	07/11/2017	Expiration	356	1,710,268	2,352.47	24,456		31,894						(13,247)	31,894			
S&P 500 Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	07/28/2016	07/28/2017	07/28/2017	Expiration	1,130	32,620,867	2,170.06	773,160		1,548,160						(418,795)	1,548,160			
S&P 500 Indx Opt MOPTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	08/01/2016	08/01/2017	08/01/2017	Expiration	184	21,847,456	2,170.84	393,099		1,414,955						(245,687)	1,414,955			
S&P 500 Index Option MAV			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	08/19/2015	08/19/2017	08/19/2017	Expiration	68	141,068	2,079.61	3,160								(987)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	08/29/2016	08/29/2017	08/29/2017	Expiration	1,311	21,202,355	2,180.38	381,818		1,459,873						(238,636)	1,459,873			
UST 1.50% 08/25/17 Total Return Options			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	08/31/2016	09/01/2017	09/01/2017	Expiration	22,000	25,584,000	98.00	366,000		121,086						(228,750)	121,086			

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S&P 500 Indx Opt MOPTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	09/08/2016	09/08/2017	09/08/2017	Expiration	2,140	26,193,865	2,181.30	483,427		1,804,651						(342,427)	1,804,651			
SPXD5UN Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	09/13/2016	09/13/2017	09/13/2017	Expiration	859	5,023,171	2,306.86	71,120		285,376						(50,377)	285,376			
SPXD5UN Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	09/14/2016	09/14/2017	09/14/2017	Expiration	316	8,644,884	2,305.12	140,069		555,101						(99,215)	555,101			
UST 1.50% 08/25/17 Total Return Options			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	09/14/2016	09/15/2017	09/15/2017	Expiration	26,255	30,686,000	98.00	430,000		113,874						(304,583)	113,874			
SPXD5UN Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	09/19/2016	09/19/2017	09/19/2017	Expiration	989	6,323,480	2,310.47	94,120		391,423						(66,669)	391,423			
S&P 500 Indx Opt MOPTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	09/27/2016	09/27/2017	09/27/2017	Expiration	775	23,455,665	2,159.93	420,051		1,913,909						(297,536)	1,913,909			
S&P 500 Indx Opt MOPTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	09/28/2016	09/28/2017	09/28/2017	Expiration	1,923	31,183,154	2,171.37	555,141		2,845,180						(393,225)	2,845,180			
UST 1.50% 08/25/17 Total Return Options			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	10/05/2016	10/06/2017	10/06/2017	Expiration	33,439	30,795,000	98.00	415,000		170,535						(328,542)	170,535			
SPXD5UN Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	10/11/2016	10/11/2017	10/11/2017	Expiration	685	4,577,159	2,296.93	62,942		383,116						(49,829)	383,116			
SPXD5UN Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	10/12/2016	10/12/2017	10/12/2017	Expiration	590	13,453,387	2,300.55	216,502		1,046,017						(171,397)	1,046,017			
Dow Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	10/25/2016	10/25/2017	10/25/2017	Expiration	22	7,147,098	18,169.27	143,996		284,161						(113,997)	284,161			
Dow Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	11/17/2016	11/17/2017	11/17/2017	Expiration	106	6,651,255	18,903.82	129,896		257,878						(113,659)	257,878			
Dow Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	11/22/2016	11/22/2017	11/22/2017	Expiration	54	4,252,575	19,023.87	73,796		142,349						(64,571)	142,349			
S&P 500 Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	11/25/2016	11/24/2017	11/24/2017	Expiration	1,221	42,880,936	2,213.35	946,089		2,026,328						(827,827)	2,026,328			
S&P 500 Indx Opt MOPTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	11/25/2016	11/25/2017	11/25/2017	Expiration	270	27,802,925	2,213.35	508,298		3,376,050						(444,760)	3,376,050			
S&P 500 Indx Opt MOPTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	11/25/2016	11/26/2017	11/26/2017	Expiration	1,857	16,411,049	2,213.35	298,871		2,001,557						(261,512)	2,001,557			
S&P 500 Indx Opt MOPTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	11/25/2016	11/27/2017	11/27/2017	Expiration	1,688	35,709,924	2,213.35	617,029		2,357,853						(539,901)	2,357,853			
S&P 500 Indx Opt MOPTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	11/28/2016	11/28/2017	11/28/2017	Expiration	220	12,228,147	2,201.72	206,020		1,504,288						(180,268)	1,504,288			
S&P 500 Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	11/29/2016	11/29/2017	11/29/2017	Expiration	763	28,181,521	2,204.66	592,872		1,271,545						(518,763)	1,271,545			
S&P 500 Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	11/30/2016	11/30/2017	11/30/2017	Expiration	991	45,683,179	2,198.81	984,485		2,055,452						(861,424)	2,055,452			
S&P 500 Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	12/01/2016	12/01/2017	12/01/2017	Expiration	2,195	42,770,152	2,191.08	1,030,217		2,367,114						(987,292)	2,367,114			
S&P 500 Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	12/06/2016	12/06/2017	12/06/2017	Expiration	686	30,483,281	2,212.23	593,118		1,222,368						(568,404)	1,222,368			
Dow Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	12/07/2016	12/07/2017	12/07/2017	Expiration	59	8,986,675	19,549.62	176,686		375,767						(169,324)	375,767			
UST 2.00% 12/01/17 Total Return Options			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	12/07/2016	12/08/2017	12/08/2017	Expiration	44,000	69,693,247	98.00	1,255,481		2,245,618						(1,203,169)	2,245,618			
S&P 500 Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	12/13/2016	12/13/2017	12/13/2017	Expiration	707	32,506,018	2,271.72	639,046		1,329,768						(612,419)	1,329,768			
S&P 500 Indx Opt MOPTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	12/15/2016	12/15/2017	12/15/2017	Expiration	303	37,189,255	2,262.03	617,248		3,708,824						(591,530)	3,708,824			
S&P 500 Indx Opt MOPTPT			Equity/Index	BNP ROMUIISFPU8MPRO8K5P83	12/19/2016	12/19/2017	12/19/2017	Expiration	606	28,678,225	2,262.53	460,265		2,203,296						(441,087)	2,203,296			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/04/2016	01/04/2017	01/04/2017	Expiration	1,418	68,934,274	2,012.66	1,619,802		3,013,484						(67,492)	3,013,484			
SPXD5UN Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/05/2016	01/05/2017	01/05/2017	Expiration	1,824	77,461,489	2,249.25	1,526,240		1,687,497						(63,593)	1,687,497			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/08/2016	01/08/2017	01/08/2017	Expiration	555	30,070,377	1,922.03	491,593		1,402,705						(20,483)	1,402,705			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/08/2016	01/09/2017	01/09/2017	Expiration	1,505	16,658,866	1,922.03	284,043		879,031						(11,835)	879,031			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/08/2016	01/10/2017	01/10/2017	Expiration	1,626	24,012,493	1,922.03	459,634		1,747,086						(19,151)	1,747,086			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/11/2016	01/11/2017	01/11/2017	Expiration	1,239	40,887,364	1,923.67	948,049		1,904,428						(39,502)	1,904,428			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/12/2016	01/12/2017	01/12/2017	Expiration	740	33,149,715	1,938.68	523,427		1,659,859						(21,809)	1,659,859			
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/15/2016	01/13/2017	01/13/2017	Expiration	46	37,735,629	15,988.08	1,002,736		2,164,335						(41,781)	2,164,335			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/14/2016	01/14/2017	01/14/2017	Expiration	217	33,452,813	1,921.84	551,171		1,347,982						(22,965)	1,347,982			
Dow Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/15/2016	01/15/2017	01/15/2017	Expiration	58	2,790,491	15,988.08	53,737		101,717						(2,239)	101,717			

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Dow Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/15/2016	01/16/2017	01/16/2017	Expiration	47	748,466	15,988.08	19,378		39,294						(807)	39,294			
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/15/2016	01/17/2017	01/17/2017	Expiration	53	3,850,806	15,988.08	72,788		130,327						(3,033)	130,327			
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/15/2016	01/18/2017	01/18/2017	Expiration	224	6,184,977	15,988.08	154,540		295,432						(6,439)	295,432			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/19/2016	01/19/2017	01/19/2017	Expiration	1,233	30,696,892	1,881.33	466,031		2,083,109						(19,418)	2,083,109			
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/22/2016	01/20/2017	01/20/2017	Expiration	37	23,936,716	16,093.51	589,500		1,257,054						(24,563)	1,257,054			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/22/2016	01/22/2017	01/22/2017	Expiration	374	10,695,363	1,906.90	222,594		476,067						(9,275)	476,067			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/22/2016	01/23/2017	01/23/2017	Expiration	263	9,666,656	1,906.90	206,254		420,336						(8,594)	420,336			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/22/2016	01/24/2017	01/24/2017	Expiration	220	12,351,815	1,906.90	254,426		512,198						(10,601)	512,198			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/25/2016	01/25/2017	01/25/2017	Expiration	1,597	26,049,406	1,877.08	451,808		2,134,925						(18,825)	2,134,925			
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/29/2016	01/27/2017	01/27/2017	Expiration	75	27,400,316	16,466.30	438,229		1,237,912						(18,260)	1,237,912			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/28/2016	01/28/2017	01/28/2017	Expiration	379	27,429,558	1,893.36	435,705		2,064,867						(18,154)	2,064,867			
Dow Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/29/2016	01/29/2017	01/29/2017	Expiration	45	1,910,805	16,466.30	36,054		72,600						(1,502)	72,600			
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/29/2016	01/30/2017	01/30/2017	Expiration	22	3,510,195	16,466.30	80,109		162,725						(3,338)	162,725			
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/29/2016	01/31/2017	01/31/2017	Expiration	58	3,838,908	16,466.30	78,228		149,016						(3,259)	149,016			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/01/2016	02/01/2017	02/01/2017	Expiration	415	37,621,611	1,939.38	634,136		2,628,868						(79,267)	2,628,868			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/05/2016	02/03/2017	02/03/2017	Expiration	358	26,041,461	1,880.05	702,291		1,629,227						(87,786)	1,629,227			
Dow Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/05/2016	02/05/2017	02/05/2017	Expiration	72	28,438,519	16,204.97	443,545		1,732,179						(55,443)	1,732,179			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/05/2016	02/06/2017	02/06/2017	Expiration	328	30,409,254	1,880.05	527,737		1,351,565						(65,967)	1,351,565			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/05/2016	02/07/2017	02/07/2017	Expiration	1,595	42,315,620	1,880.05	810,339		2,647,263						(101,292)	2,647,263			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/09/2016	02/09/2017	02/09/2017	Expiration	820	57,084,913	1,852.21	1,113,162		4,610,473						(139,145)	4,610,473			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/10/2016	02/10/2017	02/10/2017	Expiration	295	89,891,543	1,851.86	1,967,151		7,071,751						(245,894)	7,071,751			
Dow Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/12/2016	02/12/2017	02/12/2017	Expiration	58	2,402,703	15,973.84	48,600		94,334						(6,075)	94,334			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/12/2016	02/13/2017	02/13/2017	Expiration	411	16,493,182	1,864.78	376,922		787,337						(47,115)	787,337			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/12/2016	02/14/2017	02/14/2017	Expiration	2,494	17,898,320	1,864.78	356,931		673,244						(44,616)	673,244			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/12/2016	02/15/2017	02/15/2017	Expiration	314	20,531,656	1,864.78	469,397		960,703						(58,675)	960,703			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/16/2016	02/16/2017	02/16/2017	Expiration	287	22,789,842	1,895.58	298,940		1,913,694						(37,368)	1,913,694			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/19/2016	02/17/2017	02/17/2017	Expiration	295	67,596,101	1,917.78	1,367,133		4,339,517						(170,892)	4,339,517			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/19/2016	02/19/2017	02/19/2017	Expiration	359	38,418,865	1,917.78	631,092		2,503,165						(78,886)	2,503,165			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/19/2016	02/20/2017	02/20/2017	Expiration	543	24,548,885	1,917.78	455,223		1,711,446						(56,903)	1,711,446			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/19/2016	02/21/2017	02/21/2017	Expiration	248	44,045,029	1,917.78	772,951		2,670,774						(96,619)	2,670,774			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/24/2016	02/24/2017	02/24/2017	Expiration	187	39,398,790	1,929.80	949,100		2,142,841						(118,638)	2,142,841			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/26/2016	02/26/2017	02/26/2017	Expiration	2,437	26,258,012	1,948.05	415,137		1,908,126						(51,892)	1,908,126			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/26/2016	02/27/2017	02/27/2017	Expiration	3,351	24,047,505	1,948.05	391,234		1,228,053						(48,904)	1,228,053			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/26/2016	02/28/2017	02/28/2017	Expiration	2,499	23,441,833	1,948.05	371,762		1,781,404						(46,470)	1,781,404			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/01/2016	03/01/2017	03/01/2017	Expiration	919	11,740,850	1,978.35	226,226		471,083						(47,130)	471,083			
SPXD5UN Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/02/2016	03/02/2017	03/02/2017	Expiration	1,684	81,554,313	2,270.40	1,683,590		5,134,888						(350,748)	5,134,888			
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/04/2016	03/03/2017	03/03/2017	Expiration	1,084	11,213,644	1,999.99	222,462		409,812						(46,346)	409,812			

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S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/04/2016	03/04/2017	03/04/2017	Expiration	1,109	47,401,239	1,999.99	799,196		2,724,830						(166,499)	2,724,830			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/04/2016	03/05/2017	03/05/2017	Expiration	910	33,363,621	1,999.99	595,001		1,923,711						(123,959)	1,923,711			
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/04/2016	03/06/2017	03/06/2017	Expiration	245	29,841,626	1,999.99	525,872		1,441,889						(109,557)	1,441,889			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/09/2016	03/09/2017	03/09/2017	Expiration	397	12,496,744	1,989.26	267,866		582,451						(55,805)	582,451			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/10/2016	03/10/2017	03/10/2017	Expiration	499	10,467,496	1,989.57	216,097		456,797						(45,020)	456,797			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/11/2016	03/11/2017	03/11/2017	Expiration	847	13,525,833	2,022.19	270,245		561,851						(56,301)	561,851			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/11/2016	03/12/2017	03/12/2017	Expiration	402	9,494,368	2,022.19	194,326		409,078						(40,485)	409,078			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/11/2016	03/13/2017	03/13/2017	Expiration	366	8,795,233	2,022.19	172,905		354,773						(36,022)	354,773			
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/14/2016	03/14/2017	03/14/2017	Expiration	565	26,021,056	2,019.64	418,369		2,064,049						(87,160)	2,064,049			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/16/2016	03/16/2017	03/16/2017	Expiration	1,195	28,179,243	2,027.22	459,150		2,402,247						(95,656)	2,402,247			
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/17/2016	03/17/2017	03/17/2017	Expiration	740	6,973,371	2,040.59	141,106		263,453						(29,397)	263,453			
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/21/2016	03/21/2017	03/21/2017	Expiration	656	32,684,878	2,051.60	545,083		1,703,215						(113,559)	1,703,215			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/22/2016	03/22/2017	03/22/2017	Expiration	1,710	27,433,257	2,049.80	449,680		1,606,017						(93,683)	1,606,017			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/23/2016	03/23/2017	03/23/2017	Expiration	150	11,272,439	2,036.71	233,688		493,349						(47,715)	493,349			
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/28/2016	03/28/2017	03/28/2017	Expiration	43	29,542,620	17,535.39	494,055		1,508,334						(102,928)	1,508,334			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/29/2016	03/29/2017	03/29/2017	Expiration	467	37,390,095	2,055.01	666,858		2,004,541						(138,929)	2,004,541			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/01/2016	04/01/2017	04/01/2017	Expiration	212	38,480,197	2,072.78	653,827		1,988,966						(190,700)	1,988,966			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/01/2016	04/02/2017	04/02/2017	Expiration	373	23,060,762	2,072.78	396,793		1,373,785						(115,731)	1,373,785			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/01/2016	04/03/2017	04/03/2017	Expiration	571	16,986,405	2,072.78	316,399		908,079						(92,283)	908,079			
SPXD5UN Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/05/2016	04/05/2017	04/05/2017	Expiration	728	4,867,046	2,299.99	70,276		90,671						(20,497)	90,671			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/08/2016	04/08/2017	04/08/2017	Expiration	290	36,564,474	2,047.60	627,357		2,739,004						(182,979)	2,739,004			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/08/2016	04/09/2017	04/09/2017	Expiration	453	36,936,839	2,047.60	634,055		3,175,388						(184,933)	3,175,388			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/08/2016	04/10/2017	04/10/2017	Expiration	1,518	21,304,372	2,047.60	337,114		1,922,006						(98,325)	1,922,006			
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/11/2016	04/11/2017	04/11/2017	Expiration	440	49,652,766	2,041.99	1,041,204		3,555,476						(303,685)	3,555,476			
SPXD5UN Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/12/2016	04/12/2017	04/12/2017	Expiration	864	5,043,161	2,310.13	73,381		78,394						(21,403)	78,394			
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/13/2016	04/13/2017	04/13/2017	Expiration	918	16,017,389	2,082.42	309,682		621,756						(90,324)	621,756			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/14/2016	04/14/2017	04/14/2017	Expiration	1,049	34,202,027	2,082.78	586,405		1,709,220						(171,035)	1,709,220			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/18/2016	04/18/2017	04/18/2017	Expiration	228	41,959,930	2,094.34	886,231		1,896,983						(258,484)	1,896,983			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/19/2016	04/19/2017	04/19/2017	Expiration	500	10,316,911	2,100.80	207,616		424,236						(60,555)	424,236			
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/20/2016	04/20/2017	04/20/2017	Expiration	813	27,499,246	2,102.40	473,442		1,109,674						(138,087)	1,109,674			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/21/2016	04/21/2017	04/21/2017	Expiration	1,265	32,500,461	2,091.48	781,751		1,506,292						(228,011)	1,506,292			
SPXD5UN Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/25/2016	04/25/2017	04/25/2017	Expiration	255	2,984,442	2,315.63	43,698		86,176						(12,745)	86,176			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/26/2016	04/26/2017	04/26/2017	Expiration	335	26,606,875	2,091.70	440,816		1,120,657						(128,571)	1,120,657			
SPXD5UN Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/02/2016	05/02/2017	05/02/2017	Expiration	532	26,681,211	2,319.88	436,950		1,620,606						(163,856)	1,620,606			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/04/2016	05/04/2017	05/04/2017	Expiration	585	61,227,133	2,051.12	1,379,033		3,714,546						(517,137)	3,714,546			
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/06/2016	05/05/2017	05/05/2017	Expiration	914	93,416,211	2,057.14	1,951,931		4,457,408						(731,974)	4,457,408			
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/06/2016	05/08/2017	05/08/2017	Expiration	554	24,198,407	2,057.14	520,559		1,037,533						(195,210)	1,037,533			

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/09/2016	05/09/2017	05/09/2017	Expiration	3,097	23,931,111	2,058.69	394,456		2,275,933						(147,921)	2,275,933			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/10/2016	05/10/2017	05/10/2017	Expiration	511	25,322,591	2,084.39	398,257		2,257,611						(149,346)	2,257,611			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/11/2016	05/11/2017	05/11/2017	Expiration	1,730	32,979,734	2,064.46	869,182		1,840,907						(325,943)	1,840,907			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/13/2016	05/13/2017	05/13/2017	Expiration	616	37,424,458	2,046.61	635,986		3,158,571						(238,009)	3,158,571			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/13/2016	05/14/2017	05/14/2017	Expiration	272	27,416,243	2,046.61	473,705		2,385,427						(177,639)	2,385,427			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/13/2016	05/15/2017	05/15/2017	Expiration	622	30,352,261	2,046.61	498,473		2,294,643						(186,927)	2,294,643			
SPXD5UN Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/16/2016	05/16/2017	05/16/2017	Expiration	394	5,021,165	2,321.33	82,727		126,607						(31,023)	126,607			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/17/2016	05/17/2017	05/17/2017	Expiration	1,235	32,197,625	2,047.21	508,277		2,110,444						(190,604)	2,110,444			
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/18/2016	05/18/2017	05/18/2017	Expiration	651	32,096,918	2,047.63	510,759		2,352,650						(191,535)	2,352,650			
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/19/2016	05/19/2017	05/19/2017	Expiration	68	37,214,759	17,435.40	934,612		1,914,125						(350,480)	1,914,125			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/20/2016	05/20/2017	05/20/2017	Expiration	701	34,332,607	2,052.32	562,627		2,668,460						(210,985)	2,668,460			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/20/2016	05/21/2017	05/21/2017	Expiration	602	31,198,381	2,052.32	534,531		2,540,112						(200,449)	2,540,112			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/20/2016	05/22/2017	05/22/2017	Expiration	314	30,952,117	2,052.32	522,772		2,502,293						(196,040)	2,502,293			
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/23/2016	05/23/2017	05/23/2017	Expiration	513	31,267,755	2,048.04	503,402		2,246,527						(188,776)	2,246,527			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/24/2016	05/24/2017	05/24/2017	Expiration	566	28,123,325	2,076.06	454,804		1,573,332						(170,551)	1,573,332			
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/25/2016	05/25/2017	05/25/2017	Expiration	41	24,381,882	17,851.51	444,333		1,452,016						(166,625)	1,452,016			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/26/2016	05/26/2017	05/26/2017	Expiration	1,704	20,847,460	2,090.10	589,409		1,273,723						(221,028)	1,273,723			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/27/2016	05/27/2017	05/27/2017	Expiration	1,004	40,407,164	2,099.06	695,412		1,211,950						(259,418)	1,211,950			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/27/2016	05/28/2017	05/28/2017	Expiration	535	30,619,711	2,099.06	565,365		1,791,475						(212,012)	1,791,475			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/27/2016	05/29/2017	05/29/2017	Expiration	317	31,699,603	2,099.06	542,953		2,151,005						(203,607)	2,151,005			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/27/2016	05/30/2017	05/30/2017	Expiration	200	19,381,554	2,099.06	342,636		1,595,243						(128,489)	1,595,243			
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/03/2016	06/02/2017	06/02/2017	Expiration	108	47,476,155	17,807.06	848,528		3,294,153						(388,909)	3,294,153			
Dow Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/03/2016	06/03/2017	06/03/2017	Expiration	59	13,524,885	17,807.06	268,795		563,549						(123,198)	563,549			
Dow Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/03/2016	06/04/2017	06/04/2017	Expiration	26	16,551,437	17,807.06	309,420		673,997						(141,817)	673,997			
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/03/2016	06/05/2017	06/05/2017	Expiration	31	12,008,401	17,807.06	242,015		501,787						(110,924)	501,787			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/06/2016	06/06/2017	06/06/2017	Expiration	2,013	24,186,018	2,109.41	387,381		958,471						(177,549)	958,471			
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/07/2016	06/07/2017	06/07/2017	Expiration	22	31,219,486	17,938.28	737,690		1,522,960						(338,108)	1,522,960			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/08/2016	06/08/2017	06/08/2017	Expiration	478	37,371,331	2,119.12	669,478		3,168,841						(306,844)	3,168,841			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/14/2016	06/14/2017	06/14/2017	Expiration	743	32,926,902	2,075.32	503,284		2,767,147						(230,672)	2,767,147			
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/15/2016	06/15/2017	06/15/2017	Expiration	347	27,685,309	2,071.50	464,418		2,115,158						(212,858)	2,115,158			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/17/2016	06/16/2017	06/16/2017	Expiration	2,554	96,756,107	2,071.22	2,366,038		4,859,743						(1,084,434)	4,859,743			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/17/2016	06/17/2017	06/17/2017	Expiration	464	36,921,908	2,071.22	603,922		2,655,829						(276,798)	2,655,829			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/17/2016	06/18/2017	06/18/2017	Expiration	196	26,682,840	2,071.22	443,251		2,185,995						(203,157)	2,185,995			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/17/2016	06/19/2017	06/19/2017	Expiration	414	58,398,486	2,071.22	1,123,083		3,837,000						(514,746)	3,837,000			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/21/2016	06/21/2017	06/21/2017	Expiration	1,591	34,863,474	2,088.90	843,297		1,743,237						(386,511)	1,743,237			
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/22/2016	06/22/2017	06/22/2017	Expiration	15	5,639,714	17,780.83	118,042		246,990						(54,103)	246,990			
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/24/2016	06/23/2017	06/23/2017	Expiration	35	7,425,496	17,400.75	166,782		317,881						(76,442)	317,881			

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Dow Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/24/2016	06/24/2017	06/24/2017	Expiration	27	55,689,991	17,400.75	1,039,913		4,363,045						(476,627)	4,363,045			
Dow Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/24/2016	06/25/2017	06/25/2017	Expiration	34	48,387,380	17,400.75	905,894		3,975,731						(415,202)	3,975,731			
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/24/2016	06/26/2017	06/26/2017	Expiration	58	40,577,986	17,400.75	741,791		3,218,018						(339,987)	3,218,018			
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/28/2016	06/28/2017	06/28/2017	Expiration	26	4,305,131	17,409.72	91,426		191,745						(41,904)	191,745			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/29/2016	06/29/2017	06/29/2017	Expiration	369	30,524,806	2,070.77	505,291		2,479,405						(231,592)	2,479,405			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/01/2016	07/01/2017	07/01/2017	Expiration	193	36,764,847	2,102.95	643,429		2,397,651						(348,524)	2,397,651			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/01/2016	07/02/2017	07/02/2017	Expiration	559	29,129,895	2,102.95	516,523		2,050,541						(279,784)	2,050,541			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/01/2016	07/03/2017	07/03/2017	Expiration	2,075	18,746,182	2,102.95	329,924		1,179,601						(178,709)	1,179,601			
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/06/2016	07/06/2017	07/06/2017	Expiration	25	46,518,896	17,918.62	1,164,583		2,394,734						(630,816)	2,394,734			
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/11/2016	07/11/2017	07/11/2017	Expiration	637	19,183,763	2,137.16	426,157		848,569						(230,835)	848,569			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/18/2016	07/18/2017	07/18/2017	Expiration	1,900	22,200,645	2,166.89	385,269		1,683,675						(208,687)	1,683,675			
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/22/2016	07/21/2017	07/21/2017	Expiration	37	5,106,432	18,570.85	104,636		195,929						(56,678)	195,929			
Dow Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/22/2016	07/22/2017	07/22/2017	Expiration	73	56,563,446	18,570.85	1,020,028		3,795,935						(552,515)	3,795,935			
Dow Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/22/2016	07/23/2017	07/23/2017	Expiration	26	42,722,740	18,570.85	775,126		2,795,891						(419,860)	2,795,891			
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/22/2016	07/24/2017	07/24/2017	Expiration	23	35,275,232	18,570.85	655,746		2,586,912						(355,196)	2,586,912			
SPXD5UN Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/25/2016	07/25/2017	07/25/2017	Expiration	502	3,576,279	2,356.74	51,462		107,367						(27,875)	107,367			
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/27/2016	07/27/2017	07/27/2017	Expiration	12	67,181,100	18,472.17	1,436,339		4,107,506						(778,017)	4,107,506			
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/29/2016	07/28/2017	07/28/2017	Expiration	36	40,090,794	18,432.24	751,050		3,218,679						(406,819)	3,218,679			
Dow Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/29/2016	07/29/2017	07/29/2017	Expiration	61	43,697,346	18,432.24	771,914		3,480,911						(418,120)	3,480,911			
Dow Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/29/2016	07/30/2017	07/30/2017	Expiration	27	32,037,676	18,432.24	578,983		2,685,019						(313,616)	2,685,019			
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/29/2016	07/31/2017	07/31/2017	Expiration	55	29,740,550	18,432.24	541,021		2,435,870						(293,053)	2,435,870			
SPXD5UN Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/01/2016	08/01/2017	08/01/2017	Expiration	402	5,210,146	2,352.22	81,050		170,176						(50,656)	170,176			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/05/2016	08/05/2017	08/05/2017	Expiration	1,828	37,424,812	2,182.87	674,438		1,809,520						(419,480)	1,809,520			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/05/2016	08/06/2017	08/06/2017	Expiration	338	26,797,270	2,182.87	503,381		1,132,241						(314,613)	1,132,241			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/05/2016	08/07/2017	08/07/2017	Expiration	354	24,466,509	2,182.87	451,213		1,703,059						(282,008)	1,703,059			
SPXD5UN Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/10/2016	08/10/2017	08/10/2017	Expiration	404	33,885,607	2,354.15	613,546		2,124,461						(383,466)	2,124,461			
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/12/2016	08/11/2017	08/11/2017	Expiration	31	6,677,988	18,576.47	132,356		259,927						(82,722)	259,927			
Dow Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/12/2016	08/12/2017	08/12/2017	Expiration	58	2,367,325	18,576.47	46,791		86,678						(26,526)	86,678			
Dow Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/12/2016	08/13/2017	08/13/2017	Expiration	43	1,893,431	18,576.47	34,860		77,578						(21,788)	77,578			
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/12/2016	08/14/2017	08/14/2017	Expiration	22	5,729,929	18,576.47	113,723		233,129						(71,077)	233,129			
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/16/2016	08/16/2017	08/16/2017	Expiration	81	5,137,463	18,552.02	103,972		210,407						(64,982)	210,407			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/18/2016	08/18/2017	08/18/2017	Expiration	613	34,094,436	2,187.02	605,954		1,740,208						(378,721)	1,740,208			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/19/2016	08/19/2017	08/19/2017	Expiration	1,547	31,455,813	2,183.87	576,679		1,476,734						(360,424)	1,476,734			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/19/2016	08/20/2017	08/20/2017	Expiration	586	24,387,911	2,183.87	462,486		1,364,311						(289,054)	1,364,311			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/19/2016	08/21/2017	08/21/2017	Expiration	540	26,195,695	2,183.87	469,338		1,325,137						(293,337)	1,325,137			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/22/2016	08/22/2017	08/22/2017	Expiration	369	23,472,422	2,182.64	423,071		1,547,467						(264,419)	1,547,467			
SPXD5UN Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/29/2016	08/29/2017	08/29/2017	Expiration	455	3,207,327	2,357.11	49,488		65,029						(30,930)	65,029			

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/31/2016	08/31/2017	08/31/2017	Expiration	777	30,113,233	2,170.95	566,737		2,508,598						(354,211)	2,508,598			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/02/2016	09/02/2017	09/02/2017	Expiration	738	23,825,250	2,179.98	424,516		1,313,207						(300,699)	1,313,207			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/02/2016	09/03/2017	09/03/2017	Expiration	1,219	22,327,844	2,179.98	427,086		1,301,046						(302,519)	1,301,046			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/02/2016	09/04/2017	09/04/2017	Expiration	255	27,764,838	2,179.98	496,782		1,288,289						(351,887)	1,288,289			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/02/2016	09/05/2017	09/05/2017	Expiration	1,339	19,426,443	2,179.98	355,360		843,457						(251,713)	843,457			
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/09/2016	09/08/2017	09/08/2017	Expiration	1,494	3,179,328	2,127.81	48,644		79,477						(34,456)	79,477			
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/09/2016	09/11/2017	09/11/2017	Expiration	597	1,269,868	2,127.81	19,429		31,747						(13,762)	31,747			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/14/2016	09/14/2017	09/14/2017	Expiration	583	16,514,738	2,125.77	341,702		746,601						(242,039)	746,601			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/16/2016	09/16/2017	09/16/2017	Expiration	348	36,052,373	2,139.16	653,946		3,694,124						(463,212)	3,694,124			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/16/2016	09/17/2017	09/17/2017	Expiration	723	29,467,073	2,139.16	534,270		2,408,943						(378,441)	2,408,943			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/16/2016	09/18/2017	09/18/2017	Expiration	492	25,659,021	2,139.16	446,504		2,278,587						(316,273)	2,278,587			
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/19/2016	09/19/2017	09/19/2017	Expiration	610	11,698,141	2,139.12	225,018		483,886						(159,388)	483,886			
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/21/2016	09/21/2017	09/21/2017	Expiration	32	8,697,308	18,293.70	177,673		369,553						(125,851)	369,553			
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/23/2016	09/22/2017	09/22/2017	Expiration	31	66,686,590	18,261.45	1,531,798		3,077,808						(1,085,024)	3,077,808			
Dow Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/23/2016	09/23/2017	09/23/2017	Expiration	25	34,929,935	18,261.45	654,056		2,731,946						(463,289)	2,731,946			
Dow Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/23/2016	09/24/2017	09/24/2017	Expiration	37	28,035,211	18,261.45	539,600		2,569,562						(382,217)	2,569,562			
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/23/2016	09/25/2017	09/25/2017	Expiration	46	50,735,873	18,261.45	995,989		3,369,113						(705,492)	3,369,113			
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/26/2016	09/26/2017	09/26/2017	Expiration	44	5,009,055	18,094.83	101,049		198,112						(71,576)	198,112			
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/28/2016	09/28/2017	09/28/2017	Expiration	19	9,832,366	18,339.24	194,627		391,442						(137,861)	391,442			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/30/2016	09/30/2017	09/30/2017	Expiration	226	38,251,607	2,168.27	697,001		3,645,140						(493,709)	3,645,140			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/30/2016	10/01/2017	10/01/2017	Expiration	249	28,828,861	2,168.27	552,894		2,408,091						(391,633)	2,408,091			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/30/2016	10/02/2017	10/02/2017	Expiration	713	27,751,272	2,168.27	492,635		2,050,453						(348,950)	2,050,453			
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/03/2016	10/03/2017	10/03/2017	Expiration	31	6,378,189	18,253.85	125,009		252,999						(98,966)	252,999			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/04/2016	10/04/2017	10/04/2017	Expiration	543	18,029,349	2,150.49	359,655		777,824						(284,727)	777,824			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/07/2016	10/06/2017	10/06/2017	Expiration	1,676	64,647,504	2,153.74	1,479,742		3,095,753						(1,171,462)	3,095,753			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/07/2016	10/07/2017	10/07/2017	Expiration	441	20,065,798	2,153.74	395,070		883,940						(312,763)	883,940			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/07/2016	10/08/2017	10/08/2017	Expiration	496	12,723,050	2,153.74	252,388		540,764						(199,807)	540,764			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/07/2016	10/09/2017	10/09/2017	Expiration	837	33,244,332	2,153.74	703,673		1,477,269						(557,075)	1,477,269			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/14/2016	10/14/2017	10/14/2017	Expiration	237	31,685,460	2,132.98	541,525		3,821,735						(427,075)	3,821,735			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/14/2016	10/15/2017	10/15/2017	Expiration	436	22,599,157	2,132.98	398,682		2,624,228						(315,624)	2,624,228			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/14/2016	10/16/2017	10/16/2017	Expiration	214	21,353,858	2,132.98	361,025		2,500,342						(285,811)	2,500,342			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/17/2016	10/17/2017	10/17/2017	Expiration	238	20,700,602	2,126.50	343,619		2,002,307						(272,032)	2,002,307			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/18/2016	10/18/2017	10/18/2017	Expiration	487	17,002,556	2,139.60	338,385		755,520						(267,888)	755,520			
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/19/2016	10/19/2017	10/19/2017	Expiration	1,011	28,169,513	2,144.29	493,835		2,487,609						(390,952)	2,487,609			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/20/2016	10/20/2017	10/20/2017	Expiration	556	31,960,023	2,141.34	533,430		3,120,747						(422,299)	3,120,747			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/21/2016	10/21/2017	10/21/2017	Expiration	301	35,460,728	2,141.16	596,005		3,436,775						(471,838)	3,436,775			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/21/2016	10/22/2017	10/22/2017	Expiration	1,139	27,554,241	2,141.16	497,979		3,237,911						(394,234)	3,237,911			

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S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/21/2016	10/23/2017	10/23/2017	Expiration	416	24,479,268	2,141.16	417,173		2,542,602						(330,262)	2,542,602			
SPXD5UN Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/24/2016	10/24/2017	10/24/2017	Expiration	421	2,813,434	2,293.78	44,429		289,086						(35,173)	289,086			
SPXD5UN Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/26/2016	10/26/2017	10/26/2017	Expiration	372	7,452,135	2,186.33	118,173		785,324						(93,554)	785,324			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/01/2016	11/01/2017	11/01/2017	Expiration	329	30,058,491	2,111.72	485,836		3,445,724						(425,106)	3,445,724			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/02/2016	11/02/2017	11/02/2017	Expiration	871	27,104,167	2,097.94	461,933		3,333,805						(404,191)	3,333,805			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/04/2016	11/03/2017	11/03/2017	Expiration	1,902	64,228,427	2,085.18	1,471,947		3,357,011						(1,287,954)	3,357,011			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/04/2016	11/06/2017	11/06/2017	Expiration	1,048	26,754,275	2,085.18	589,713		1,356,390						(515,999)	1,356,390			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/08/2016	11/08/2017	11/08/2017	Expiration	305	26,714,072	2,139.56	458,502		3,043,175						(401,189)	3,043,175			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/11/2016	11/11/2017	11/11/2017	Expiration	419	11,766,328	2,164.45	223,424		507,327						(195,496)	507,327			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/11/2016	11/12/2017	11/12/2017	Expiration	456	11,383,728	2,164.45	219,440		499,532						(192,010)	499,532			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/11/2016	11/13/2017	11/13/2017	Expiration	421	8,863,503	2,164.45	160,082		361,368						(140,072)	361,368			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/15/2016	11/15/2017	11/15/2017	Expiration	2,609	20,875,160	2,180.39	360,862		2,113,362						(315,754)	2,113,362			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/18/2016	11/18/2017	11/18/2017	Expiration	288	38,002,721	2,181.90	665,587		3,568,240						(582,389)	3,568,240			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/18/2016	11/19/2017	11/19/2017	Expiration	425	26,311,062	2,181.90	461,722		2,200,365						(404,007)	2,200,365			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/18/2016	11/20/2017	11/20/2017	Expiration	265	26,260,068	2,181.90	446,870		2,269,261						(391,012)	2,269,261			
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/23/2016	11/22/2017	11/22/2017	Expiration	1,143	29,578,754	2,204.72	503,089		2,868,797						(440,203)	2,868,797			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/23/2016	11/23/2017	11/23/2017	Expiration	999	28,301,649	2,204.72	511,104		2,881,797						(447,216)	2,881,797			
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/23/2016	11/24/2017	11/24/2017	Expiration	931	26,203,728	2,204.72	443,295		2,669,346						(387,883)	2,669,346			
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/28/2016	11/28/2017	11/28/2017	Expiration	48	2,995,223	19,097.90	61,245		121,163						(53,589)	121,163			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/06/2016	12/06/2017	12/06/2017	Expiration	348	35,945,996	2,212.23	605,699		3,665,139						(580,462)	3,665,139			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/07/2016	12/07/2017	12/07/2017	Expiration	1,094	31,333,335	2,241.35	527,194		3,393,866						(505,227)	3,393,866			
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/16/2016	12/15/2017	12/15/2017	Expiration	136	7,322,622	19,843.41	136,008		249,203						(130,341)	249,203			
Dow Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/16/2016	12/16/2017	12/16/2017	Expiration	62	2,966,176	19,843.41	50,883		107,362						(48,763)	107,362			
Dow Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/16/2016	12/17/2017	12/17/2017	Expiration	45	2,522,019	19,843.41	41,826		86,984						(40,083)	86,984			
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/16/2016	12/18/2017	12/18/2017	Expiration	91	6,382,205	19,843.41	114,614		219,270						(109,838)	219,270			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/20/2016	12/20/2017	12/20/2017	Expiration	621	37,516,345	2,270.76	620,666		3,134,920						(594,805)	3,134,920			
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/23/2016	12/22/2017	12/22/2017	Expiration	2,745	6,213,899	2,263.79	95,383		155,347						(91,409)	155,347			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/31/2015	01/02/2017	01/02/2017	Expiration	449	19,694,695	2,043.94	377,438		112,026							112,026			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/31/2015	01/03/2017	01/03/2017	Expiration	1,428	17,449,948	2,043.94	325,374		46,237							46,237			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/15/2016	01/15/2017	01/15/2017	Expiration	305	24,154,439	1,880.33	385,806		1,444,363						(16,075)	1,444,363			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/15/2016	01/16/2017	01/16/2017	Expiration	514	14,628,660	1,880.33	248,885		1,249,814						(10,370)	1,249,814			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/15/2016	01/17/2017	01/17/2017	Expiration	1,773	15,701,170	1,880.33	255,548		1,283,805						(10,648)	1,283,805			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/15/2016	01/18/2017	01/18/2017	Expiration	3,224	24,696,641	1,880.33	449,459		2,237,715						(18,727)	2,237,715			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/22/2016	01/22/2017	01/22/2017	Expiration	452	28,347,441	1,906.90	450,101		2,282,020						(18,754)	2,282,020			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/22/2016	01/23/2017	01/23/2017	Expiration	378	20,986,853	1,906.90	338,247		1,446,756						(14,094)	1,446,756			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/22/2016	01/24/2017	01/24/2017	Expiration	431	20,887,676	1,906.90	352,019		1,386,518						(14,667)	1,386,518			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/04/2016	02/04/2017	02/04/2017	Expiration	260	32,504,841	1,915.45	512,451		2,204,977						(64,056)	2,204,977			

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/12/2016	02/12/2017	02/12/2017	Expiration	283	28,967,605	1,864.78	417,267		3,147,829						(52,158)	3,147,829			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/12/2016	02/13/2017	02/13/2017	Expiration	1,549	19,280,950	1,864.78	280,573		1,691,990						(35,072)	1,691,990			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/12/2016	02/14/2017	02/14/2017	Expiration	225	15,474,067	1,864.78	220,395		1,367,397						(27,549)	1,367,397			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/12/2016	02/15/2017	02/15/2017	Expiration	1,929	14,336,413	1,864.78	202,721		1,229,952						(25,340)	1,229,952			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/18/2016	02/18/2017	02/18/2017	Expiration	4,618	24,198,548	1,917.83	381,212		1,974,264						(47,651)	1,974,264			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/22/2016	02/22/2017	02/22/2017	Expiration	948	25,026,128	1,945.50	378,488		1,992,647						(47,311)	1,992,647			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/24/2016	02/24/2017	02/24/2017	Expiration	181	34,854,306	1,929.80	535,977		2,342,974						(66,997)	2,342,974			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/25/2016	02/25/2017	02/25/2017	Expiration	277	29,430,902	1,951.70	471,837		2,296,363						(58,980)	2,296,363			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/07/2016	03/07/2017	03/07/2017	Expiration	1,551	23,171,311	2,001.76	353,552		1,745,737						(73,657)	1,745,737			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/09/2016	03/09/2017	03/09/2017	Expiration	1,915	20,383,275	1,989.26	332,564		2,136,999						(69,284)	2,136,999			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/11/2016	03/11/2017	03/11/2017	Expiration	1,044	33,907,912	2,022.19	550,344		3,822,369						(114,655)	3,822,369			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/11/2016	03/12/2017	03/12/2017	Expiration	2,070	25,294,111	2,022.19	418,856		2,758,213						(87,262)	2,758,213			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/11/2016	03/13/2017	03/13/2017	Expiration	966	22,019,073	2,022.19	352,643		1,842,708						(73,467)	1,842,708			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/15/2016	03/15/2017	03/15/2017	Expiration	2,498	22,927,295	2,015.93	358,897		1,827,866						(74,770)	1,827,866			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/17/2016	03/17/2017	03/17/2017	Expiration	1,034	30,014,554	2,040.59	715,206		1,500,689						(149,001)	1,500,689			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/18/2016	03/18/2017	03/18/2017	Expiration	1,316	36,666,984	2,049.58	606,264		2,705,449						(126,305)	2,705,449			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/18/2016	03/19/2017	03/19/2017	Expiration	2,021	26,141,946	2,049.58	449,322		1,847,128						(93,609)	1,847,128			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/18/2016	03/20/2017	03/20/2017	Expiration	1,680	22,443,620	2,049.58	370,245		1,458,194						(77,134)	1,458,194			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/23/2016	03/23/2017	03/23/2017	Expiration	3,035	26,216,565	2,036.71	421,124		1,309,555						(87,734)	1,309,555			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/24/2016	03/24/2017	03/24/2017	Expiration	1,189	38,324,261	2,035.94	659,153		1,630,137						(137,324)	1,630,137			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/24/2016	03/25/2017	03/25/2017	Expiration	1,896	34,034,645	2,035.94	577,550		1,724,516						(120,323)	1,724,516			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/24/2016	03/26/2017	03/26/2017	Expiration	2,468	32,001,940	2,035.94	545,449		1,492,906						(113,635)	1,492,906			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/24/2016	03/27/2017	03/27/2017	Expiration	628	31,047,658	2,035.94	522,274		623,264						(108,807)	623,264			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/05/2016	04/05/2017	04/05/2017	Expiration	483	29,657,537	2,045.17	484,189		903,617						(141,222)	903,617			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/07/2016	04/07/2017	04/07/2017	Expiration	739	31,022,922	2,041.91	511,692		1,759,553						(149,244)	1,759,553			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/12/2016	04/12/2017	04/12/2017	Expiration	386	32,461,764	2,061.72	532,904		2,533,578						(155,430)	2,533,578			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/13/2016	04/13/2017	04/13/2017	Expiration	1,408	33,473,517	2,082.42	605,540		1,715,850						(176,616)	1,715,850			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/15/2016	04/15/2017	04/15/2017	Expiration	314	36,851,884	2,080.73	642,124		1,624,653						(187,286)	1,624,653			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/15/2016	04/16/2017	04/16/2017	Expiration	277	28,270,835	2,080.73	501,101		1,453,810						(146,155)	1,453,810			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/15/2016	04/17/2017	04/17/2017	Expiration	692	28,212,202	2,080.73	486,446		1,345,595						(141,880)	1,345,595			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/22/2016	04/22/2017	04/22/2017	Expiration	203	28,072,005	2,091.58	496,237		1,258,957						(144,736)	1,258,957			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/22/2016	04/23/2017	04/23/2017	Expiration	356	30,329,944	2,091.58	535,068		1,210,951						(156,061)	1,210,951			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/22/2016	04/24/2017	04/24/2017	Expiration	401	28,463,433	2,091.58	498,586		1,093,346						(145,421)	1,093,346			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/27/2016	04/27/2017	04/27/2017	Expiration	1,066	33,647,318	2,095.15	594,777		694,958						(173,477)	694,958			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/28/2016	04/28/2017	04/28/2017	Expiration	1,546	36,037,194	2,075.81	636,688		1,846,674						(185,701)	1,846,674			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/29/2016	04/29/2017	04/29/2017	Expiration	287	38,875,094	2,065.30	654,596		2,679,915						(190,924)	2,679,915			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/29/2016	04/30/2017	04/30/2017	Expiration	270	29,309,331	2,065.30	495,407		2,398,609						(144,494)	2,398,609			

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S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/29/2016	05/01/2017	05/01/2017	Expiration	253	25,442,111	2,065.30	449,399		1,771,534						(131,075)	1,771,534			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/03/2016	05/03/2017	05/03/2017	Expiration	680	26,897,950	2,063.37	438,521		1,673,475						(164,445)	1,673,475			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/06/2016	05/06/2017	05/06/2017	Expiration	201	38,510,309	2,057.14	639,026		1,793,955						(239,635)	1,793,955			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/06/2016	05/07/2017	05/07/2017	Expiration	502	28,862,518	2,057.14	482,795		1,957,679						(181,048)	1,957,679			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/06/2016	05/08/2017	05/08/2017	Expiration	281	31,525,216	2,057.14	512,369		2,649,164						(192,138)	2,649,164			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/16/2016	05/16/2017	05/16/2017	Expiration	207	23,846,950	2,066.66	385,467		1,685,279						(144,550)	1,685,279			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/19/2016	05/19/2017	05/19/2017	Expiration	1,449	38,505,779	2,040.04	623,412		3,041,313						(233,780)	3,041,313			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/26/2016	05/26/2017	05/26/2017	Expiration	305	22,623,640	2,090.10	379,669		1,279,226						(142,376)	1,279,226			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	05/31/2016	05/31/2017	05/31/2017	Expiration	1,377	18,553,544	2,096.96	288,963		1,390,386						(108,361)	1,390,386			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/01/2016	06/01/2017	06/01/2017	Expiration	585	35,210,628	2,099.33	581,103		2,290,550						(266,339)	2,290,550			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/03/2016	06/03/2017	06/03/2017	Expiration	555	37,249,626	2,099.13	657,570		2,584,800						(301,386)	2,584,800			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/03/2016	06/04/2017	06/04/2017	Expiration	402	31,004,446	2,099.13	543,685		1,979,754						(249,189)	1,979,754			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/03/2016	06/05/2017	06/05/2017	Expiration	600	25,843,439	2,099.13	450,684		1,243,546						(206,563)	1,243,546			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/07/2016	06/07/2017	06/07/2017	Expiration	621	27,345,982	2,112.13	441,537		1,681,952						(202,371)	1,681,952			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/10/2016	06/10/2017	06/10/2017	Expiration	270	38,677,590	2,096.07	640,516		3,937,171						(293,570)	3,937,171			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/10/2016	06/11/2017	06/11/2017	Expiration	523	32,932,688	2,096.07	552,056		3,340,150						(253,026)	3,340,150			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/10/2016	06/12/2017	06/12/2017	Expiration	807	28,271,452	2,096.07	465,060		2,692,171						(213,152)	2,692,171			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/13/2016	06/13/2017	06/13/2017	Expiration	297	25,754,947	2,079.06	419,334		2,197,244						(192,195)	2,197,244			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/16/2016	06/16/2017	06/16/2017	Expiration	863	36,525,921	2,077.99	587,303		2,865,694						(269,180)	2,865,694			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/21/2016	06/21/2017	06/21/2017	Expiration	480	26,645,440	2,088.90	450,063		2,085,177						(206,279)	2,085,177			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/05/2016	07/05/2017	07/05/2017	Expiration	242	14,835,794	2,088.55	235,353		661,748						(127,483)	661,748			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/11/2016	07/11/2017	07/11/2017	Expiration	210	22,082,799	2,137.16	388,743		1,821,881						(210,569)	1,821,881			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/15/2016	07/15/2017	07/15/2017	Expiration	252	32,003,440	2,161.74	550,194		2,277,775						(298,022)	2,277,775			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/15/2016	07/16/2017	07/16/2017	Expiration	1,014	28,183,095	2,161.74	486,302		2,126,230						(263,413)	2,126,230			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/15/2016	07/17/2017	07/17/2017	Expiration	309	31,913,815	2,161.74	548,755		2,105,171						(297,242)	2,105,171			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/19/2016	07/19/2017	07/19/2017	Expiration	1,144	29,245,181	2,163.78	505,224		2,152,397						(273,663)	2,152,397			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/20/2016	07/20/2017	07/20/2017	Expiration	251	27,980,086	2,173.02	526,657		2,258,265						(285,273)	2,258,265			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/25/2016	07/25/2017	07/25/2017	Expiration	1,822	22,302,254	2,168.48	378,987		2,040,945						(205,285)	2,040,945			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	07/26/2016	07/26/2017	07/26/2017	Expiration	1,818	30,502,495	2,169.18	534,601		2,764,623						(289,575)	2,764,623			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/04/2016	08/04/2017	08/04/2017	Expiration	827	32,335,214	2,164.25	579,695		1,762,048						(362,309)	1,762,048			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/08/2016	08/08/2017	08/08/2017	Expiration	345	21,691,302	2,180.89	397,723		1,623,488						(248,577)	1,623,488			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/11/2016	08/11/2017	08/11/2017	Expiration	653	40,593,291	2,185.79	770,863		2,963,709						(481,789)	2,963,709			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/12/2016	08/12/2017	08/12/2017	Expiration	224	38,678,298	2,184.05	703,311		2,707,867						(439,569)	2,707,867			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/12/2016	08/13/2017	08/13/2017	Expiration	211	33,326,074	2,184.05	645,357		1,981,081						(403,348)	1,981,081			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/12/2016	08/14/2017	08/14/2017	Expiration	703	23,881,494	2,184.05	445,827		1,785,546						(278,642)	1,785,546			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/15/2016	08/15/2017	08/15/2017	Expiration	2,453	24,320,480	2,190.15	442,294		1,481,325						(276,434)	1,481,325			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/16/2016	08/16/2017	08/16/2017	Expiration	1,764	31,006,716	2,178.15	555,978		2,193,490						(347,486)	2,193,490			

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S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/17/2016	08/17/2017	08/17/2017	Expiration	476	29,318,700	2,182.22	548,761		1,370,716						(342,976)	1,370,716			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/23/2016	08/23/2017	08/23/2017	Expiration	1,561	28,637,134	2,186.90	498,484		1,502,259						(311,553)	1,502,259			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/24/2016	08/24/2017	08/24/2017	Expiration	252	25,201,387	2,175.44	473,877		1,910,716						(296,173)	1,910,716			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/26/2016	08/26/2017	08/26/2017	Expiration	389	27,517,085	2,169.04	499,256		2,133,402						(312,035)	2,133,402			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/26/2016	08/27/2017	08/27/2017	Expiration	2,550	30,712,668	2,169.04	570,795		2,016,119						(356,747)	2,016,119			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/26/2016	08/28/2017	08/28/2017	Expiration	306	24,851,241	2,169.04	448,783		1,962,737						(280,490)	1,962,737			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	08/30/2016	08/30/2017	08/30/2017	Expiration	1,205	28,538,051	2,176.12	486,021		2,064,355						(303,763)	2,064,355			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/01/2016	09/01/2017	09/01/2017	Expiration	1,006	21,955,031	2,170.86	382,474		1,315,137						(270,919)	1,315,137			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/06/2016	09/06/2017	09/06/2017	Expiration	189	15,201,229	2,186.48	268,384		471,881						(190,105)	471,881			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/07/2016	09/07/2017	09/07/2017	Expiration	138	25,893,463	2,186.16	474,720		1,546,631						(336,260)	1,546,631			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/09/2016	09/09/2017	09/09/2017	Expiration	233	43,400,526	2,127.81	785,178		4,420,005						(556,168)	4,420,005			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/09/2016	09/10/2017	09/10/2017	Expiration	1,388	26,088,412	2,127.81	493,732		2,791,189						(349,727)	2,791,189			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/09/2016	09/11/2017	09/11/2017	Expiration	343	24,478,879	2,127.81	428,823		2,729,350						(303,750)	2,729,350			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/13/2016	09/13/2017	09/13/2017	Expiration	1,086	28,586,135	2,127.02	495,959		2,715,809						(351,304)	2,715,809			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/21/2016	09/21/2017	09/21/2017	Expiration	3,034	30,920,764	2,163.12	594,827		2,451,502						(421,336)	2,451,502			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	09/26/2016	09/26/2017	09/26/2017	Expiration	1,728	20,131,377	2,146.10	369,833		2,105,587						(261,965)	2,105,587			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/03/2016	10/03/2017	10/03/2017	Expiration	335	26,304,608	2,161.20	451,243		1,913,399						(357,234)	1,913,399			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/06/2016	10/06/2017	10/06/2017	Expiration	915	35,603,998	2,160.77	620,460		1,950,761						(491,198)	1,950,761			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/07/2016	10/07/2017	10/07/2017	Expiration	295	37,461,097	2,153.74	655,687		3,269,989						(519,086)	3,269,989			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/07/2016	10/08/2017	10/08/2017	Expiration	1,061	34,881,375	2,153.74	640,167		3,380,148						(506,799)	3,380,148			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/07/2016	10/09/2017	10/09/2017	Expiration	409	24,747,074	2,153.74	429,084		2,523,296						(339,691)	2,523,296			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/13/2016	10/13/2017	10/13/2017	Expiration	972	30,464,175	2,132.55	534,929		3,250,900						(423,486)	3,250,900			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/24/2016	10/24/2017	10/24/2017	Expiration	223	24,204,743	2,151.33	409,264		2,713,047						(324,001)	2,713,047			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/26/2016	10/26/2017	10/26/2017	Expiration	937	28,917,830	2,139.43	498,442		3,429,372						(394,600)	3,429,372			
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/28/2016	10/27/2017	10/27/2017	Expiration	914	46,168,049	2,280.43	779,723		4,912,657						(617,280)	4,912,657			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/28/2016	10/28/2017	10/28/2017	Expiration	291	36,893,368	2,126.41	632,447		4,653,041						(500,688)	4,653,041			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/28/2016	10/29/2017	10/29/2017	Expiration	470	35,276,454	2,126.41	607,771		4,291,875						(481,152)	4,291,875			
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/28/2016	10/30/2017	10/30/2017	Expiration	891	33,844,874	2,280.43	568,620		4,092,379						(450,158)	4,092,379			
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/31/2016	10/31/2017	10/31/2017	Expiration	1,131	31,057,114	2,282.37	500,974		3,739,305						(396,605)	3,739,305			
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/03/2016	11/03/2017	11/03/2017	Expiration	465	41,925,551	2,272.38	676,529		4,835,202						(591,962)	4,835,202			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/04/2016	11/04/2017	11/04/2017	Expiration	232	34,143,926	2,085.18	565,714		4,027,001						(494,999)	4,027,001			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/04/2016	11/05/2017	11/05/2017	Expiration	272	32,938,490	2,085.18	570,556		3,793,686						(499,237)	3,793,686			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/04/2016	11/06/2017	11/06/2017	Expiration	491	26,403,009	2,085.18	434,182		2,793,723						(379,909)	2,793,723			
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/07/2016	11/07/2017	11/07/2017	Expiration	264	4,873,339	2,293.10	84,293		463,875						(73,756)	463,875			
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/08/2016	11/08/2017	11/08/2017	Expiration	690	5,033,821	2,299.84	79,193		465,022						(69,294)	465,022			
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/09/2016	11/09/2017	11/09/2017	Expiration	314	7,206,837	2,313.85	113,451		599,320						(99,270)	599,320			
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/11/2016	11/10/2017	11/10/2017	Expiration	360	16,117,462	2,313.02	252,975		1,366,238						(221,353)	1,366,238			

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S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	11/11/2016	11/11/2017	11/11/2017	Expiration	367	40,351,086	2,164.45	703,033		4,837,073						(615,154)	4,837,073			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	11/11/2016	11/12/2017	11/12/2017	Expiration	302	24,032,539	2,164.45	431,903		2,919,596						(377,915)	2,919,596			
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	11/11/2016	11/13/2017	11/13/2017	Expiration	969	35,215,517	2,313.02	593,158		3,475,756						(519,013)	3,475,756			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	11/14/2016	11/14/2017	11/14/2017	Expiration	2,015	20,009,557	2,164.20	343,289		2,309,242						(300,378)	2,309,242			
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	11/15/2016	11/15/2017	11/15/2017	Expiration	621	4,092,247	2,319.75	62,857		303,169						(55,000)	303,169			
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	11/18/2016	11/17/2017	11/17/2017	Expiration	344	33,091,359	2,315.81	541,439		2,848,026						(473,759)	2,848,026			
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	11/18/2016	11/20/2017	11/20/2017	Expiration	864	5,956,350	2,315.81	95,083		520,979						(83,197)	520,979			
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	11/28/2016	11/28/2017	11/28/2017	Expiration	477	2,917,791	2,328.06	45,688		279,734						(39,977)	279,734			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	11/30/2016	11/30/2017	11/30/2017	Expiration	700	32,687,698	2,198.81	576,675		4,154,012						(504,591)	4,154,012			
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	12/02/2016	12/01/2017	12/01/2017	Expiration	227	68,164,144	2,322.38	1,136,205		7,731,255						(1,088,863)	7,731,255			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	12/02/2016	12/02/2017	12/02/2017	Expiration	474	39,174,780	2,191.95	687,834		4,766,410						(659,174)	4,766,410			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	12/02/2016	12/03/2017	12/03/2017	Expiration	283	30,881,130	2,191.95	560,387		3,941,378						(537,037)	3,941,378			
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	12/02/2016	12/04/2017	12/04/2017	Expiration	920	32,843,263	2,322.38	542,687		3,790,913						(520,075)	3,790,913			
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	12/07/2016	12/07/2017	12/07/2017	Expiration	500	6,580,618	2,346.08	106,968		683,747						(102,511)	683,747			
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	12/09/2016	12/08/2017	12/08/2017	Expiration	876	18,317,504	2,352.91	299,962		1,933,028						(287,463)	1,933,028			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	12/09/2016	12/09/2017	12/09/2017	Expiration	207	34,507,021	2,259.53	578,318		3,802,965						(554,221)	3,802,965			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	12/09/2016	12/10/2017	12/10/2017	Expiration	273	30,166,200	2,259.53	485,087		3,230,770						(464,875)	3,230,770			
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	12/09/2016	12/11/2017	12/11/2017	Expiration	615	31,756,452	2,352.91	509,559		3,509,234						(488,328)	3,509,234			
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	12/13/2016	12/13/2017	12/13/2017	Expiration	1,153	5,493,690	2,358.85	83,799		539,977						(80,308)	539,977			
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	12/14/2016	12/14/2017	12/14/2017	Expiration	675	9,290,336	2,343.94	152,183		963,447						(145,842)	963,447			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	12/16/2016	12/16/2017	12/16/2017	Expiration	269	37,139,283	2,258.07	606,834		4,074,133						(581,549)	4,074,133			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	12/16/2016	12/17/2017	12/17/2017	Expiration	261	33,545,780	2,258.07	548,117		2,917,093						(525,279)	2,917,093			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	12/16/2016	12/18/2017	12/18/2017	Expiration	337	30,119,201	2,258.07	478,713		2,635,762						(458,766)	2,635,762			
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	12/21/2016	12/21/2017	12/21/2017	Expiration	473	41,281,511	2,349.94	721,091		3,967,792						(691,045)	3,967,792			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/05/2016	01/05/2017	01/05/2017	Expiration	293	15,231,115	2,016.71	286,869		495,101						(11,953)	495,101			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/08/2016	01/06/2017	01/06/2017	Expiration	299	37,104,893	1,922.03	808,491		1,646,893						(33,687)	1,646,893			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/08/2016	01/08/2017	01/08/2017	Expiration	635	10,807,835	1,922.03	233,708		489,677						(9,738)	489,677			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/08/2016	01/09/2017	01/09/2017	Expiration	300	19,965,539	1,922.03	393,579		769,098						(16,399)	769,098			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/08/2016	01/10/2017	01/10/2017	Expiration	216	35,634,329	1,922.03	779,630		1,523,053						(32,485)	1,523,053			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/12/2016	01/12/2017	01/12/2017	Expiration	2,264	13,143,575	2,224.10	207,313		357,155						(8,638)	357,155			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/13/2016	01/13/2017	01/13/2017	Expiration	1,113	15,892,357	2,211.88	246,012		500,335						(10,251)	500,335			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/22/2016	01/20/2017	01/20/2017	Expiration	390	7,973,930	2,220.19	122,686		232,446						(5,112)	232,446			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/21/2016	01/21/2017	01/21/2017	Expiration	906	24,312,310	1,868.99	396,584		2,103,905						(16,524)	2,103,905			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/22/2016	01/23/2017	01/23/2017	Expiration	831	4,181,195	2,220.19	66,158		126,541						(2,757)	126,541			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/25/2016	01/25/2017	01/25/2017	Expiration	382	12,308,850	2,213.26	249,390		549,212						(10,391)	549,212			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/26/2016	01/26/2017	01/26/2017	Expiration	1,069	2,035,147	1,903.63	30,324		50,879						(1,263)	50,879			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/29/2016	01/27/2017	01/27/2017	Expiration	483	5,704,549	2,241.44	87,175		144,791						(3,632)	144,791			

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S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/28/2016	01/28/2017	01/28/2017	Expiration	365	9,540,400	1,893.36	196,338		425,324						(8,181)	425,324			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/29/2016	01/30/2017	01/30/2017	Expiration	622	2,368,316	2,241.44	37,823		60,166						(1,576)	60,166			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/29/2016	01/31/2017	01/31/2017	Expiration	279	625,140	2,241.44	10,377		16,235						(432)	16,235			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/02/2016	02/02/2017	02/02/2017	Expiration	1,001	1,904,709	1,903.03	28,380		47,618						(3,548)	47,618			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/04/2016	02/03/2017	02/03/2017	Expiration	778	38,981,044	2,241.23	894,929		1,866,090						(111,866)	1,866,090			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/04/2016	02/04/2017	02/04/2017	Expiration	462	9,536,466	1,915.45	200,273		425,527						(25,034)	425,527			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/05/2016	02/06/2017	02/06/2017	Expiration	494	929,493	1,880.05	13,849		23,237						(1,731)	23,237			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/08/2016	02/08/2017	02/08/2017	Expiration	365	8,742,715	1,853.44	200,181		447,157						(25,023)	447,157			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/09/2016	02/09/2017	02/09/2017	Expiration	1,398	13,755,794	1,852.21	279,305		609,266						(34,913)	609,266			
UST 2.250% 11/15/25 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/10/2016	02/10/2017	02/10/2017	Expiration	24,684	18,245,000	98.00	261,000		145,311						(32,625)	145,311			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/17/2016	02/17/2017	02/17/2017	Expiration	774	27,143,494	1,926.82	641,723		1,392,393						(80,215)	1,392,393			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/18/2016	02/18/2017	02/18/2017	Expiration	1,380	7,211,623	1,917.83	154,593		341,600						(19,324)	341,600			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/19/2016	02/21/2017	02/21/2017	Expiration	266	510,796	1,917.78	7,662		12,770						(958)	12,770			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/22/2016	02/22/2017	02/22/2017	Expiration	1,541	8,409,322	1,945.50	188,985		415,945						(23,623)	415,945			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/23/2016	02/23/2017	02/23/2017	Expiration	729	1,400,533	1,921.27	21,148		35,013						(2,644)	35,013			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/24/2016	02/24/2017	02/24/2017	Expiration	1,003	2,822,192	1,929.80	41,752		70,555						(5,219)	70,555			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/26/2016	02/26/2017	02/26/2017	Expiration	510	10,782,770	1,948.05	233,594		518,422						(29,199)	518,422			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/26/2016	02/27/2017	02/27/2017	Expiration	447	8,371,811	1,948.05	166,050		348,180						(20,756)	348,180			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/26/2016	02/28/2017	02/28/2017	Expiration	351	7,785,229	1,948.05	167,422		356,924						(20,928)	356,924			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/03/2016	03/03/2017	03/03/2017	Expiration	786	1,566,910	1,993.40	23,660		39,173						(4,929)	39,173			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/07/2016	03/07/2017	03/07/2017	Expiration	368	7,605,992	2,001.76	158,170		332,771						(32,952)	332,771			
UST 1.625% 02/17/17 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/09/2016	03/10/2017	03/10/2017	Expiration	30,857	28,240,104	98.00	410,632		300,351						(85,548)	300,351			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/11/2016	03/13/2017	03/13/2017	Expiration	612	1,237,867	2,022.19	18,816		30,947						(3,920)	30,947			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/22/2016	03/22/2017	03/22/2017	Expiration	509	11,694,230	2,049.80	222,792		462,175						(46,415)	462,175			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/23/2016	03/23/2017	03/23/2017	Expiration	582	29,501,264	2,036.71	743,370		1,520,708						(154,869)	1,520,708			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/24/2016	03/24/2017	03/24/2017	Expiration	1,685	3,430,445	2,035.94	52,829		85,761						(11,006)	85,761			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/24/2016	03/27/2017	03/27/2017	Expiration	589	1,198,737	2,035.94	18,461		29,968						(3,846)	29,968			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/28/2016	03/28/2017	03/28/2017	Expiration	663	8,839,391	2,037.05	164,970		332,826						(34,369)	332,826			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/30/2016	03/30/2017	03/30/2017	Expiration	466	10,941,759	2,063.95	221,228		469,601						(46,089)	469,601			
UST 1.625% 02/17/17 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/30/2016	03/31/2017	03/31/2017	Expiration	26,673	26,666,000	98.00	370,000		134,630						(77,083)	134,630			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/05/2016	04/05/2017	04/05/2017	Expiration	993	2,030,579	2,045.17	31,068		50,764						(9,061)	50,764			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/07/2016	04/07/2017	04/07/2017	Expiration	830	1,695,299	2,041.91	25,938		42,382						(7,565)	42,382			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/19/2016	04/19/2017	04/19/2017	Expiration	754	1,584,447	2,100.80	24,400		39,611						(7,117)	39,611			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/21/2016	04/21/2017	04/21/2017	Expiration	1,000	2,091,081	2,091.48	32,203		52,277						(9,392)	52,277			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/25/2016	04/25/2017	04/25/2017	Expiration	529	1,103,411	2,087.79	16,993		27,585						(4,956)	27,585			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/27/2016	04/27/2017	04/27/2017	Expiration	686	1,436,621	2,095.15	21,980		35,916						(6,411)	35,916			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/29/2016	04/28/2017	04/28/2017	Expiration	1,623	5,115,218	2,065.30	78,263		127,880						(22,827)	127,880			

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/29/2016	05/01/2017	05/01/2017	Expiration	536	1,106,813	2,065.30	16,934		27,670						(4,939)	27,670			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/03/2016	05/03/2017	05/03/2017	Expiration	938	1,934,489	2,063.37	29,598		48,362						(11,099)	48,362			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/04/2016	05/04/2017	05/04/2017	Expiration	759	1,557,061	2,051.12	23,823		38,927						(8,934)	38,927			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/05/2016	05/05/2017	05/05/2017	Expiration	676	1,385,633	2,050.63	21,200		34,641						(7,950)	34,641			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/11/2016	05/11/2017	05/11/2017	Expiration	924	1,908,308	2,064.46	29,197		47,708						(10,949)	47,708			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/13/2016	05/12/2017	05/12/2017	Expiration	1,170	2,395,104	2,046.61	36,406		59,878						(13,652)	59,878			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/13/2016	05/15/2017	05/15/2017	Expiration	345	705,828	2,046.61	10,729		17,646						(4,023)	17,646			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/17/2016	05/17/2017	05/17/2017	Expiration	574	1,176,016	2,047.21	17,993		29,400						(6,747)	29,400			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/20/2016	05/19/2017	05/19/2017	Expiration	1,392	4,271,493	2,052.32	65,354		106,787						(24,508)	106,787			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/20/2016	05/22/2017	05/22/2017	Expiration	361	740,723	2,052.32	11,333		18,518						(4,250)	18,518			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/24/2016	05/24/2017	05/24/2017	Expiration	566	1,175,601	2,076.06	17,987		29,390						(6,745)	29,390			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/25/2016	05/25/2017	05/25/2017	Expiration	406	2,997,179	2,318.53	55,208		110,803						(20,703)	110,803			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/26/2016	05/26/2017	05/26/2017	Expiration	550	39,193,689	2,318.92	590,382		1,101,137						(221,393)	1,101,137			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/27/2016	05/30/2017	05/30/2017	Expiration	295	1,844,093	2,322.31	30,758		59,428						(11,534)	59,428			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/31/2016	05/31/2017	05/31/2017	Expiration	487	1,021,533	2,096.96	15,629		25,538						(5,861)	25,538			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/01/2016	06/01/2017	06/01/2017	Expiration	865	1,816,345	2,099.33	27,972		45,409						(12,820)	45,409			
UST 1.625% 05/15/26 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/01/2016	06/02/2017	06/02/2017	Expiration	37,102	27,469,827	98.00	393,020		159,851						(180,134)	159,851			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/03/2016	06/05/2017	06/05/2017	Expiration	516	1,083,507	2,099.13	16,578		27,088						(7,598)	27,088			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/07/2016	06/07/2017	06/07/2017	Expiration	933	1,970,393	2,112.13	30,147		49,260						(13,817)	49,260			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/08/2016	06/08/2017	06/08/2017	Expiration	705	11,363,147	2,337.40	179,505		327,407						(82,273)	327,407			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/10/2016	06/09/2017	06/09/2017	Expiration	1,534	4,970,096	2,096.07	76,042		124,252						(34,853)	124,252			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/10/2016	06/12/2017	06/12/2017	Expiration	594	1,245,816	2,096.07	19,061		31,145						(8,736)	31,145			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/14/2016	06/14/2017	06/14/2017	Expiration	1,203	7,994,602	2,323.74	117,666		330,359						(53,930)	330,359			
Dow Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/15/2016	06/15/2017	06/15/2017	Expiration	28	7,215,332	17,640.17	156,209		319,166						(71,596)	319,166			
UST 1.625% 05/15/26 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/15/2016	06/16/2017	06/16/2017	Expiration	43,408	50,500,001	98.00	721,365		919,421						(330,625)	919,421			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/17/2016	06/19/2017	06/19/2017	Expiration	1,404	8,747,921	2,326.94	127,370		380,963						(58,378)	380,963			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/21/2016	06/21/2017	06/21/2017	Expiration	655	1,368,848	2,088.90	21,080		34,221						(9,662)	34,221			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/24/2016	06/23/2017	06/23/2017	Expiration	975	3,550,405	2,037.41	54,520		88,760						(24,988)	88,760			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/24/2016	06/26/2017	06/26/2017	Expiration	589	1,200,130	2,037.41	18,482		30,003						(8,471)	30,003			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/28/2016	06/28/2017	06/28/2017	Expiration	808	1,644,776	2,036.09	25,165		41,119						(11,534)	41,119			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/29/2016	06/29/2017	06/29/2017	Expiration	587	8,438,773	2,323.55	126,954		296,482						(58,187)	296,482			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/01/2016	06/30/2017	06/30/2017	Expiration	1,467	3,084,652	2,102.95	47,195		77,116						(25,564)	77,116			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/01/2016	07/03/2017	07/03/2017	Expiration	221	463,953	2,102.95	7,098		11,599						(3,845)	11,599			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/05/2016	07/05/2017	07/05/2017	Expiration	369	2,839,885	2,336.38	41,203		87,373						(22,318)	87,373			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/08/2016	07/07/2017	07/07/2017	Expiration	1,839	5,980,543	2,129.90	91,502		149,514						(49,564)	149,514			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/08/2016	07/10/2017	07/10/2017	Expiration	482	1,025,838	2,129.90	15,695		25,646						(8,502)	25,646			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/12/2016	07/12/2017	07/12/2017	Expiration	430	925,541	2,152.14	14,161		23,139						(7,670)	23,139			

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SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/13/2016	07/13/2017	07/13/2017	Expiration	675	9,339,951	2,356.84	131,667		201,038						(71,320)	201,038			
UST 1.625% 05/15/26 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/13/2016	07/14/2017	07/14/2017	Expiration	33,296	46,052,402	98.00	709,934		823,912						(384,547)	823,912			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/15/2016	07/17/2017	07/17/2017	Expiration	410	886,368	2,161.74	13,561		22,159						(7,346)	22,159			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/20/2016	07/20/2017	07/20/2017	Expiration	430	8,934,511	2,358.93	130,545		218,586						(70,712)	218,586			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/22/2016	07/21/2017	07/21/2017	Expiration	1,677	5,665,590	2,175.03	86,684		141,640						(46,954)	141,640			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/22/2016	07/24/2017	07/24/2017	Expiration	445	967,196	2,175.03	14,798		24,180						(8,016)	24,180			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/26/2016	07/26/2017	07/26/2017	Expiration	449	973,522	2,169.18	14,895		24,338						(8,068)	24,338			
UST 1.625% 05/15/26 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/27/2016	07/28/2017	07/28/2017	Expiration	24,041	32,731,209	98.00	456,611		231,541						(247,331)	231,541			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/02/2016	08/02/2017	08/02/2017	Expiration	421	908,583	2,157.03	13,901		22,715						(8,688)	22,715			
UST 1.625% 05/15/26 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/03/2016	08/04/2017	08/04/2017	Expiration	32,439	45,092,960	98.00	645,886		679,575						(403,679)	679,575			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/05/2016	08/07/2017	08/07/2017	Expiration	575	1,255,097	2,182.87	19,203		31,377						(12,002)	31,377			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/09/2016	08/09/2017	08/09/2017	Expiration	1,048	5,657,020	2,353.04	87,542		168,094						(54,714)	168,094			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/10/2016	08/10/2017	08/10/2017	Expiration	891	1,938,776	2,175.49	29,857		48,469						(18,661)	48,469			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/12/2016	08/11/2017	08/11/2017	Expiration	241	19,493,563	2,358.60	301,665		439,999						(188,541)	439,999			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/12/2016	08/14/2017	08/14/2017	Expiration	1,185	8,382,552	2,358.60	125,069		223,072						(78,168)	223,072			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/16/2016	08/16/2017	08/16/2017	Expiration	543	6,439,149	2,354.70	103,957		203,564						(64,973)	203,564			
UST 1.50% 08/25/17 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/17/2016	08/18/2017	08/18/2017	Expiration	29,418	34,238,187	98.00	476,721		286,399						(297,951)	286,399			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/19/2016	08/21/2017	08/21/2017	Expiration	570	1,245,702	2,183.87	19,059		31,143						(11,912)	31,143			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/22/2016	08/22/2017	08/22/2017	Expiration	570	5,070,063	2,356.39	80,126		131,659						(50,079)	131,659			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/23/2016	08/23/2017	08/23/2017	Expiration	662	1,448,406	2,186.90	22,161		36,210						(13,850)	36,210			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/24/2016	08/24/2017	08/24/2017	Expiration	446	10,695,566	2,352.75	168,890		226,243						(105,556)	226,243			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/26/2016	08/25/2017	08/25/2017	Expiration	1,185	4,839,801	2,169.04	74,049		120,995						(46,281)	120,995			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/26/2016	08/28/2017	08/28/2017	Expiration	624	1,352,810	2,169.04	20,698		33,820						(12,936)	33,820			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/30/2016	08/30/2017	08/30/2017	Expiration	946	14,343,905	2,176.12	285,787		598,964						(178,617)	598,964			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/31/2016	08/31/2017	08/31/2017	Expiration	362	7,408,142	2,349.91	119,099		221,177						(74,437)	221,177			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/02/2016	09/01/2017	09/01/2017	Expiration	1,754	5,488,149	2,179.98	83,586		137,204						(59,207)	137,204			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/02/2016	09/05/2017	09/05/2017	Expiration	372	811,940	2,179.98	12,341		20,299						(8,742)	20,299			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/06/2016	09/06/2017	09/06/2017	Expiration	429	936,935	2,186.48	14,335		23,423						(10,154)	23,423			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/07/2016	09/07/2017	09/07/2017	Expiration	791	1,728,820	2,186.16	26,797		43,221						(18,981)	43,221			
UST 1.50% 08/25/17 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/07/2016	09/08/2017	09/08/2017	Expiration	13,765	23,422,775	98.00	327,588		133,678						(232,042)	133,678			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/13/2016	09/13/2017	09/13/2017	Expiration	813	1,729,586	2,127.02	26,463		43,240						(18,744)	43,240			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/16/2016	09/15/2017	09/15/2017	Expiration	1,366	4,813,281	2,139.16	73,832		120,332						(52,298)	120,332			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/16/2016	09/18/2017	09/18/2017	Expiration	475	1,016,502	2,139.16	15,552		25,413						(11,016)	25,413			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/19/2016	09/19/2017	09/19/2017	Expiration	1,026	19,414,022	2,139.12	337,760		1,545,564						(239,247)	1,545,564			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/20/2016	09/20/2017	09/20/2017	Expiration	868	24,936,841	2,311.28	480,251		1,125,280						(340,178)	1,125,280			
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/21/2016	09/21/2017	09/21/2017	Expiration	935	60,921,745	2,320.67	1,308,159		2,994,367						(926,612)	2,994,367			
UST 1.50% 08/25/17 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/21/2016	09/22/2017	09/22/2017	Expiration	16,550	76,306,588	100.00	1,403,618		2,123,803						(994,229)	2,123,803			

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/23/2016	09/25/2017	09/25/2017	Expiration	556	1,203,537	2,164.69	18,414		30,088						(13,043)	30,088			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/26/2016	09/26/2017	09/26/2017	Expiration	471	9,248,315	2,146.10	204,034		454,875						(144,524)	454,875			
SPXD5UN Index Option PTPT -- UST 1.50% 08/25/17 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/27/2016	09/27/2017	09/27/2017	Expiration	878	7,075,668	2,321.17	103,311		358,185						(73,179)	358,185			
			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/28/2016	09/29/2017	09/29/2017	Expiration	35,878	31,828,776	98.00	435,802		257,860						(308,693)	257,860			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/30/2016	10/02/2017	10/02/2017	Expiration	371	803,587	2,168.27	12,375		20,090						(8,766)	20,090			
SPXD5UN Index Option PTPT --			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/03/2016	10/03/2017	10/03/2017	Expiration	326	6,167,568	2,322.25	96,021		383,573						(76,017)	383,573			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/04/2016	10/04/2017	10/04/2017	Expiration	580	1,247,020	2,150.49	19,204		31,176						(15,203)	31,176			
SPXD5UN Index Option PTPT --			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/05/2016	10/05/2017	10/05/2017	Expiration	241	7,798,744	2,315.25	133,699		593,898						(105,845)	593,898			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/07/2016	10/06/2017	10/06/2017	Expiration	1,269	20,197,268	2,153.74	308,629		1,260,237						(244,331)	1,260,237			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/07/2016	10/09/2017	10/09/2017	Expiration	563	1,212,738	2,153.74	18,676		30,318						(14,785)	30,318			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/10/2016	10/10/2017	10/10/2017	Expiration	568	40,512,157	2,163.66	843,696		1,708,514						(667,926)	1,708,514			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/14/2016	10/13/2017	10/13/2017	Expiration	1,274	16,390,908	2,132.98	257,561		1,228,675						(203,903)	1,228,675			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/14/2016	10/14/2017	10/14/2017	Expiration	519	13,747,288	2,132.98	272,898		596,284						(216,044)	596,284			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/14/2016	10/15/2017	10/15/2017	Expiration	295	11,894,658	2,132.98	224,398		517,057						(177,649)	517,057			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/14/2016	10/16/2017	10/16/2017	Expiration	588	12,395,388	2,132.98	231,228		512,552						(183,056)	512,552			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/17/2016	10/17/2017	10/17/2017	Expiration	677	38,764,586	2,126.50	829,498		1,741,728						(656,686)	1,741,728			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/18/2016	10/18/2017	10/18/2017	Expiration	798	1,706,888	2,139.60	26,286		42,672						(20,810)	42,672			
SPXD5UN Index Option PTPT -- UST 1.50% 08/25/17 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/19/2016	10/19/2017	10/19/2017	Expiration	901	10,737,468	2,295.81	171,795		1,051,442						(136,004)	1,051,442			
			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/19/2016	10/20/2017	10/20/2017	Expiration	28,612	45,837,212	98.00	654,810		1,385,738						(518,392)	1,385,738			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/21/2016	10/23/2017	10/23/2017	Expiration	401	858,618	2,141.16	13,223		21,465						(10,468)	21,465			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/25/2016	10/25/2017	10/25/2017	Expiration	527	59,446,078	2,143.16	1,246,933		2,634,739						(987,155)	2,634,739			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/26/2016	10/26/2017	10/26/2017	Expiration	550	13,561,258	2,139.43	270,586		659,192						(214,214)	659,192			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/28/2016	10/27/2017	10/27/2017	Expiration	1,482	4,825,676	2,126.41	74,000		120,642						(58,584)	120,642			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/28/2016	10/30/2017	10/30/2017	Expiration	550	1,168,966	2,126.41	17,885		29,224						(14,159)	29,224			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/31/2016	10/31/2017	10/31/2017	Expiration	548	10,626,016	2,126.15	195,901		415,998						(155,088)	415,998			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/01/2016	11/01/2017	11/01/2017	Expiration	415	875,970	2,111.72	13,490		21,899						(11,804)	21,899			
SPXD5UN Index Option PTPT -- UST 1.50% 08/25/17 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/02/2016	11/02/2017	11/02/2017	Expiration	613	6,079,218	2,273.97	97,527		617,328						(85,336)	617,328			
			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/02/2016	11/03/2017	11/03/2017	Expiration	34,480	42,063,636	98.00	590,895		264,375						(517,033)	264,375			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/04/2016	11/06/2017	11/06/2017	Expiration	624	1,301,629	2,085.18	19,915		32,541						(17,426)	32,541			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/08/2016	11/08/2017	11/08/2017	Expiration	566	12,694,470	2,139.56	234,538		524,813						(205,220)	524,813			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/11/2016	11/10/2017	11/10/2017	Expiration	1,291	5,326,483	2,164.45	81,748		133,162						(71,530)	133,162			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/11/2016	11/13/2017	11/13/2017	Expiration	768	1,661,902	2,164.45	25,427		41,548						(22,249)	41,548			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/15/2016	11/15/2017	11/15/2017	Expiration	835	14,926,259	2,180.39	264,324		563,895						(231,284)	563,895			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/18/2016	11/17/2017	11/17/2017	Expiration	1,239	4,852,966	2,181.90	74,250		121,324						(64,969)	121,324			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/18/2016	11/20/2017	11/20/2017	Expiration	519	1,132,116	2,181.90	17,321		28,303						(15,156)	28,303			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/25/2016	11/24/2017	11/24/2017	Expiration	1,371	3,034,441	2,213.35	46,427		75,861						(40,624)	75,861			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/29/2016	11/29/2017	11/29/2017	Expiration	802	1,768,148	2,204.66	26,876		44,204						(23,516)	44,204			

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/02/2016	12/01/2017	12/01/2017	Expiration	1,749	43,086,690	2,191.95	696,099		1,102,850						(637,136)	1,102,850			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/02/2016	12/02/2017	12/02/2017	Expiration	442	13,502,707	2,191.95	257,798		565,069						(247,056)	565,069			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/02/2016	12/03/2017	12/03/2017	Expiration	443	12,589,333	2,191.95	244,517		543,375						(234,329)	543,375			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/02/2016	12/04/2017	12/04/2017	Expiration	690	11,063,758	2,191.95	191,808		413,056						(183,816)	413,056			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/05/2016	12/05/2017	12/05/2017	Expiration	375	7,750,687	2,204.71	141,735		321,875						(135,829)	321,875			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/06/2016	12/06/2017	12/06/2017	Expiration	547	13,409,962	2,212.23	239,305		524,592						(229,334)	524,592			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/09/2016	12/08/2017	12/08/2017	Expiration	1,738	6,783,500	2,259.53	103,109		169,588						(98,813)	169,588			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/09/2016	12/09/2017	12/09/2017	Expiration	440	14,551,995	2,259.53	254,663		550,483						(244,052)	550,483			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/09/2016	12/10/2017	12/10/2017	Expiration	437	9,888,965	2,259.53	172,517		371,116						(165,329)	371,116			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/09/2016	12/11/2017	12/11/2017	Expiration	694	14,040,506	2,259.53	233,051		504,979						(223,341)	504,979			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/12/2016	12/12/2017	12/12/2017	Expiration	718	1,620,857	2,256.96	24,799		40,521						(23,766)	40,521			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/13/2016	12/13/2017	12/13/2017	Expiration	525	1,191,810	2,271.72	18,116		29,795						(17,361)	29,795			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/14/2016	12/14/2017	12/14/2017	Expiration	1,040	2,342,589	2,253.28	35,842		58,565						(34,348)	58,565			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/16/2016	12/15/2017	12/15/2017	Expiration	1,655	22,505,867	2,258.07	393,494		804,452						(377,098)	804,452			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/16/2016	12/16/2017	12/16/2017	Expiration	432	17,317,934	2,258.07	300,173		662,741						(287,666)	662,741			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/16/2016	12/17/2017	12/17/2017	Expiration	409	13,144,797	2,258.07	235,312		510,265						(225,507)	510,265			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/16/2016	12/18/2017	12/18/2017	Expiration	833	11,142,542	2,258.07	185,390		386,423						(177,665)	386,423			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/19/2016	12/19/2017	12/19/2017	Expiration	242	8,928,651	2,262.53	147,146		318,265						(141,015)	318,265			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/20/2016	12/20/2017	12/20/2017	Expiration	923	17,761,351	2,270.76	297,655		629,925						(285,253)	629,925			
UST 2.00% 12/01/17 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/21/2016	12/22/2017	12/22/2017	Expiration	28,337	75,468,684	98.00	1,484,479		2,964,474						(1,422,626)	2,964,474			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/27/2016	12/27/2017	12/27/2017	Expiration	420	25,795,170	2,268.88	463,216		2,530,938						(443,915)	2,530,938			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/28/2016	12/28/2017	12/28/2017	Expiration	165	55,851,602	2,249.92	940,983		6,798,398						(901,775)	6,798,398			
UST 2.00% 12/01/17 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/28/2016	12/29/2017	12/29/2017	Expiration	28,541	21,452,000	98.00	302,000		432,675						(289,417)	432,675			
S&P 500 Indx Opt MOPTPT			Equity/Index	DB 7LTWFZYICNSX8D621K86	01/11/2016	01/11/2017	01/11/2017	Expiration	1,181	25,800,223	1,923.67	446,932		1,285,202						(18,622)	1,285,202			
S&P 500 Index Option MAV			Equity/Index	DB 7LTWFZYICNSX8D621K86	04/29/2015	04/29/2017	04/29/2017	Expiration	64	134,404	2,106.85	3,158								(461)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/04/2016	01/04/2017	01/04/2017	Expiration	1,337	6,194,685	2,246.60	94,252		117,338						(3,927)	117,338			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/08/2016	01/06/2017	01/06/2017	Expiration	940	17,479,290	2,219.46	279,002		474,405						(11,625)	474,405			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/08/2016	01/09/2017	01/09/2017	Expiration	393	2,760,100	2,219.46	45,861		87,538						(1,911)	87,538			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/08/2016	01/10/2017	01/10/2017	Expiration	203	1,300,304	2,219.46	21,655		40,355						(902)	40,355			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/11/2016	01/11/2017	01/11/2017	Expiration	975	3,805,783	2,218.01	62,183		122,234						(2,591)	122,234			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/15/2016	01/13/2017	01/13/2017	Expiration	880	15,577,627	2,211.52	226,592		461,011						(9,441)	461,011			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/15/2016	01/17/2017	01/17/2017	Expiration	210	1,359,607	2,211.52	22,376		52,014						(932)	52,014			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/19/2016	01/19/2017	01/19/2017	Expiration	2,548	10,325,590	2,212.43	157,209		332,415						(6,550)	332,415			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/21/2016	01/20/2017	01/20/2017	Expiration	1,059	6,017,336	2,208.85	91,526		221,942						(3,814)	221,942			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/26/2016	01/26/2017	01/26/2017	Expiration	1,235	10,658,437	2,224.68	172,657		387,030						(7,194)	387,030			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/28/2016	01/27/2017	01/27/2017	Expiration	697	14,363,734	2,225.73	221,171		477,473						(9,215)	477,473			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/02/2016	02/02/2017	02/02/2017	Expiration	1,202	7,125,080	2,232.70	115,398		189,412						(14,425)	189,412			

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/05/2016	02/03/2017	02/03/2017	Expiration	192	17,917,967	2,235.17	262,582		462,662						(32,823)	462,662			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/05/2016	02/06/2017	02/06/2017	Expiration	630	2,466,668	2,235.17	38,799		65,453						(4,850)	65,453			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/05/2016	02/07/2017	02/07/2017	Expiration	437	1,707,958	2,235.17	26,960		49,902						(3,370)	49,902			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/08/2016	02/08/2017	02/08/2017	Expiration	370	4,233,536	2,231.38	61,433		124,873						(7,679)	124,873			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/09/2016	02/09/2017	02/09/2017	Expiration	744	9,185,289	2,231.38	129,237		297,108						(16,155)	297,108			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/12/2016	02/10/2017	02/10/2017	Expiration	993	19,849,852	2,235.21	299,924		772,944						(37,490)	772,944			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/12/2016	02/13/2017	02/13/2017	Expiration	431	2,153,533	2,235.21	33,804		88,799						(4,226)	88,799			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/12/2016	02/14/2017	02/14/2017	Expiration	252	1,447,915	2,235.21	22,893		62,120						(2,862)	62,120			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/12/2016	02/15/2017	02/15/2017	Expiration	242	1,393,896	2,235.21	21,869		65,277						(2,734)	65,277			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/16/2016	02/16/2017	02/16/2017	Expiration	1,707	6,829,259	2,245.01	99,757		269,213						(12,470)	269,213			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/18/2016	02/17/2017	02/17/2017	Expiration	528	25,887,415	2,251.46	389,438		1,067,981						(48,680)	1,067,981			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/19/2016	02/21/2017	02/21/2017	Expiration	499	2,025,336	2,251.21	32,003		97,607						(4,000)	97,607			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/23/2016	02/23/2017	02/23/2017	Expiration	2,527	11,238,565	2,252.43	161,736		474,010						(20,217)	474,010			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/25/2016	02/24/2017	02/24/2017	Expiration	1,573	20,080,142	2,263.51	309,767		887,871						(38,721)	887,871			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/26/2016	02/27/2017	02/27/2017	Expiration	309	4,855,328	2,261.67	79,746		220,487						(9,968)	220,487			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/26/2016	02/28/2017	02/28/2017	Expiration	280	1,213,481	2,261.67	19,136		49,688						(2,392)	49,688			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/01/2016	03/01/2017	03/01/2017	Expiration	618	8,859,413	2,268.62	135,156		388,778						(28,158)	388,778			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/04/2016	03/03/2017	03/03/2017	Expiration	1,748	12,684,634	2,276.39	186,502		436,162						(38,855)	436,162			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/04/2016	03/06/2017	03/06/2017	Expiration	221	2,282,584	2,276.39	32,878		72,983						(6,850)	72,983			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/07/2016	03/07/2017	03/07/2017	Expiration	332	4,593,175	2,278.97	76,524		153,426						(15,943)	153,426			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/09/2016	03/09/2017	03/09/2017	Expiration	94	5,649,041	2,275.59	78,323		157,055						(16,317)	157,055			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/11/2016	03/10/2017	03/10/2017	Expiration	218	25,416,524	2,285.23	372,283		779,288						(77,559)	779,288			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/11/2016	03/13/2017	03/13/2017	Expiration	599	5,051,357	2,285.23	78,174		159,779						(16,286)	159,779			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/14/2016	03/14/2017	03/14/2017	Expiration	346	3,792,319	2,284.21	56,474		106,327						(11,765)	106,327			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/15/2016	03/15/2017	03/15/2017	Expiration	341	4,873,084	2,281.54	73,805		184,199						(15,376)	184,199			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/16/2016	03/16/2017	03/16/2017	Expiration	561	9,678,105	2,287.24	136,804		307,503						(28,501)	307,503			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/18/2016	03/17/2017	03/17/2017	Expiration	1,117	13,604,368	2,299.17	190,715		384,589						(39,732)	384,589			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/18/2016	03/20/2017	03/20/2017	Expiration	460	4,831,697	2,299.17	69,278		129,308						(14,433)	129,308			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/22/2016	03/22/2017	03/22/2017	Expiration	349	3,996,389	2,297.47	58,679		94,570						(12,225)	94,570			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/23/2016	03/23/2017	03/23/2017	Expiration	108	7,511,677	2,294.23	111,188		196,686						(23,164)	196,686			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/24/2016	03/24/2017	03/24/2017	Expiration	3,313	23,860,551	2,293.57	358,104		587,819						(74,605)	587,819			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/24/2016	03/27/2017	03/27/2017	Expiration	1,072	5,075,134	2,293.57	73,316		111,382						(15,274)	111,382			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/28/2016	03/28/2017	03/28/2017	Expiration	1,297	6,276,013	2,296.33	96,533		167,172						(20,111)	167,172			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/29/2016	03/29/2017	03/29/2017	Expiration	320	6,010,862	2,304.43	86,932		123,279						(18,111)	123,279			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/30/2016	03/30/2017	03/30/2017	Expiration	110	6,848,142	2,307.09	105,535		149,880						(21,986)	149,880			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/01/2016	03/31/2017	03/31/2017	Expiration	2,752	26,210,182	2,310.18	382,822		499,196						(99,822)	499,196			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/01/2016	04/03/2017	04/03/2017	Expiration	259	1,240,293	2,310.18	19,555		24,465						(5,703)	24,465			

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SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/04/2016	04/04/2017	04/04/2017	Expiration	501	4,277,692	2,306.69	66,846		83,847						(19,497)	83,847			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/06/2016	04/06/2017	04/06/2017	Expiration	1,481	8,843,602	2,301.21	134,891		165,080						(39,343)	165,080			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/08/2016	04/07/2017	04/07/2017	Expiration	2,210	21,201,106	2,303.83	298,966		401,892						(87,199)	401,892			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/08/2016	04/10/2017	04/10/2017	Expiration	1,106	6,083,088	2,303.83	88,709		125,787						(25,874)	125,787			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/11/2016	04/11/2017	04/11/2017	Expiration	619	4,225,780	2,301.68	62,070		95,308						(18,104)	95,308			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/13/2016	04/13/2017	04/13/2017	Expiration	178	24,243,850	2,315.16	368,500		245,416						(107,479)	245,416			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/18/2016	04/18/2017	04/18/2017	Expiration	482	2,585,448	2,320.18	35,552		19,268						(10,369)	19,268			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/19/2016	04/19/2017	04/19/2017	Expiration	328	5,761,744	2,324.40	81,746		34,108						(23,842)	34,108			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/20/2016	04/20/2017	04/20/2017	Expiration	297	8,156,907	2,321.15	123,749		124,063						(36,094)	124,063			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/21/2016	04/21/2017	04/21/2017	Expiration	2,201	10,872,462	2,311.51	163,170		191,530						(47,591)	191,530			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/26/2016	04/26/2017	04/26/2017	Expiration	647	6,799,422	2,318.73	103,734		189,099						(30,256)	189,099			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/27/2016	04/27/2017	04/27/2017	Expiration	410	9,060,679	2,324.81	136,401		235,548						(39,784)	235,548			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/29/2016	04/28/2017	04/28/2017	Expiration	490	29,604,313	2,311.88	423,129		811,590						(123,413)	811,590			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/29/2016	05/01/2017	05/01/2017	Expiration	1,006	4,962,044	2,311.88	74,527		139,596						(21,737)	139,596			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/03/2016	05/03/2017	05/03/2017	Expiration	807	6,193,542	2,314.50	87,133		137,740						(32,675)	137,740			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/04/2016	05/04/2017	05/04/2017	Expiration	503	7,441,281	2,311.73	110,038		208,903						(41,264)	208,903			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/06/2016	05/05/2017	05/05/2017	Expiration	466	28,583,786	2,316.21	424,337		883,111						(159,127)	883,111			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/06/2016	05/08/2017	05/08/2017	Expiration	1,063	4,954,381	2,316.21	71,152		130,302						(26,682)	130,302			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/09/2016	05/09/2017	05/09/2017	Expiration	521	3,512,283	2,318.51	52,556		91,571						(19,708)	91,571			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/10/2016	05/10/2017	05/10/2017	Expiration	540	3,874,027	2,327.53	52,166		69,230						(19,562)	69,230			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/11/2016	05/11/2017	05/11/2017	Expiration	1,068	8,222,307	2,318.04	116,710		179,793						(43,766)	179,793			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/13/2016	05/12/2017	05/12/2017	Expiration	542	33,887,593	2,311.48	487,717		746,566						(182,894)	746,566			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/13/2016	05/15/2017	05/15/2017	Expiration	1,049	7,238,801	2,311.48	109,007		209,932						(40,878)	209,932			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/17/2016	05/17/2017	05/17/2017	Expiration	512	4,138,020	2,307.71	62,204		86,925						(23,327)	86,925			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/18/2016	05/18/2017	05/18/2017	Expiration	188	6,574,779	2,300.83	101,567		176,913						(38,088)	176,913			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/20/2016	05/19/2017	05/19/2017	Expiration	369	24,590,739	2,303.29	376,276		788,778						(141,104)	788,778			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/20/2016	05/22/2017	05/22/2017	Expiration	833	4,483,106	2,303.29	66,924		154,951						(25,096)	154,951			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/23/2016	05/23/2017	05/23/2017	Expiration	413	2,412,266	2,302.96	36,231		79,975						(13,586)	79,975			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/24/2016	05/24/2017	05/24/2017	Expiration	451	3,378,450	2,314.77	48,577		92,570						(18,216)	92,570			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/31/2016	05/31/2017	05/31/2017	Expiration	587	3,822,919	2,320.04	53,607		107,389						(20,102)	107,389			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/01/2016	06/01/2017	06/01/2017	Expiration	1,191	10,851,192	2,322.11	156,470		390,634						(71,715)	390,634			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/03/2016	06/02/2017	06/02/2017	Expiration	445	25,339,615	2,325.99	374,772		956,319						(171,770)	956,319			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/03/2016	06/05/2017	06/05/2017	Expiration	707	4,577,630	2,325.99	66,473		165,674						(30,467)	165,674			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/06/2016	06/06/2017	06/06/2017	Expiration	481	2,294,840	2,329.77	34,996		72,407						(16,040)	72,407			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/07/2016	06/07/2017	06/07/2017	Expiration	725	4,253,312	2,331.52	58,287		115,244						(26,715)	115,244			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/10/2016	06/09/2017	06/09/2017	Expiration	424	28,752,450	2,330.84	415,046		1,022,470						(190,229)	1,022,470			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/10/2016	06/12/2017	06/12/2017	Expiration	1,144	7,628,789	2,330.84	119,225		319,112						(54,645)	319,112			

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SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/13/2016	06/13/2017	06/13/2017	Expiration	457	3,453,848	2,323.14	52,656		161,500						(24,134)	161,500			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/15/2016	06/15/2017	06/15/2017	Expiration	318	7,057,331	2,322.69	103,663		330,558						(47,512)	330,558			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/16/2016	06/16/2017	06/16/2017	Expiration	287	11,746,078	2,328.28	172,496		507,324						(79,061)	507,324			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/20/2016	06/20/2017	06/20/2017	Expiration	1,168	4,497,890	2,334.69	63,304		165,247						(29,015)	165,247			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/21/2016	06/21/2017	06/21/2017	Expiration	1,114	5,288,705	2,335.40	76,185		166,997						(34,918)	166,997			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/22/2016	06/22/2017	06/22/2017	Expiration	244	8,657,309	2,334.11	127,947		294,727						(58,643)	294,727			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/24/2016	06/23/2017	06/23/2017	Expiration	300	26,102,845	2,312.15	385,384		1,007,758						(176,634)	1,007,758			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/24/2016	06/26/2017	06/26/2017	Expiration	1,060	6,456,331	2,312.15	92,327		300,097						(42,317)	300,097			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/27/2016	06/27/2017	06/27/2017	Expiration	615	1,920,913	2,294.46	24,589		86,440						(11,270)	86,440			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/28/2016	06/28/2017	06/28/2017	Expiration	951	4,326,116	2,310.67	56,191		184,236						(25,754)	184,236			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/01/2016	06/30/2017	06/30/2017	Expiration	363	14,509,037	2,338.32	207,971		446,216						(112,651)	446,216			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/01/2016	07/03/2017	07/03/2017	Expiration	183	950,067	2,338.32	14,816		35,964						(8,025)	35,964			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/06/2016	07/06/2017	07/06/2017	Expiration	530	9,035,193	2,339.79	130,793		243,059						(70,846)	243,059			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/08/2016	07/07/2017	07/07/2017	Expiration	529	27,155,599	2,350.01	398,930		784,514						(216,087)	784,514			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/08/2016	07/10/2017	07/10/2017	Expiration	1,450	5,376,673	2,350.01	74,038		116,800						(40,104)	116,800			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/12/2016	07/12/2017	07/12/2017	Expiration	794	5,158,655	2,355.55	75,783		113,937						(41,049)	113,937			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/15/2016	07/14/2017	07/14/2017	Expiration	393	21,961,816	2,358.14	315,598		532,669						(170,949)	532,669			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/15/2016	07/17/2017	07/17/2017	Expiration	1,098	6,121,388	2,358.14	90,463		157,512						(49,001)	157,512			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/18/2016	07/18/2017	07/18/2017	Expiration	199	2,384,865	2,357.97	37,045		63,198						(20,066)	63,198			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/19/2016	07/19/2017	07/19/2017	Expiration	1,037	5,668,141	2,356.48	81,232		141,288						(44,001)	141,288			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/22/2016	07/21/2017	07/21/2017	Expiration	470	29,486,934	2,358.41	428,546		847,790						(232,129)	847,790			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/22/2016	07/24/2017	07/24/2017	Expiration	508	4,278,722	2,358.41	62,637		112,068						(33,928)	112,068			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/26/2016	07/26/2017	07/26/2017	Expiration	927	4,590,433	2,356.37	67,990		128,626						(36,828)	128,626			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/27/2016	07/27/2017	07/27/2017	Expiration	315	9,064,514	2,350.92	135,232		312,273						(73,251)	312,273			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/29/2016	07/28/2017	07/28/2017	Expiration	573	23,693,132	2,354.24	354,777		748,648						(192,171)	748,648			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/29/2016	07/31/2017	07/31/2017	Expiration	988	4,788,829	2,354.24	71,122		153,415						(38,524)	153,415			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/02/2016	08/02/2017	08/02/2017	Expiration	794	4,920,241	2,346.72	74,904		175,421						(46,815)	175,421			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/03/2016	08/03/2017	08/03/2017	Expiration	320	7,596,752	2,346.64	110,386		255,626						(68,991)	255,626			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/05/2016	08/04/2017	08/04/2017	Expiration	281	14,788,501	2,353.60	231,084		496,195						(144,428)	496,195			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/05/2016	08/07/2017	08/07/2017	Expiration	1,228	5,380,078	2,353.60	79,947		176,847						(49,967)	176,847			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/08/2016	08/08/2017	08/08/2017	Expiration	353	2,814,780	2,353.32	41,555		79,179						(25,972)	79,179			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/11/2016	08/11/2017	08/11/2017	Expiration	331	8,921,382	2,358.71	137,526		185,882						(85,954)	185,882			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/15/2016	08/15/2017	08/15/2017	Expiration	484	2,118,651	2,360.24	30,782		48,399						(19,239)	48,399			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/17/2016	08/17/2017	08/17/2017	Expiration	355	6,012,072	2,354.86	88,240		121,095						(55,150)	121,095			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/19/2016	08/18/2017	08/18/2017	Expiration	555	23,870,417	2,356.25	359,391		437,558						(224,619)	437,558			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/19/2016	08/21/2017	08/21/2017	Expiration	795	4,906,709	2,356.25	73,391		97,018						(45,869)	97,018			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/23/2016	08/23/2017	08/23/2017	Expiration	569	3,256,169	2,358.26	49,552		64,432						(30,970)	64,432			

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SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/26/2016	08/25/2017	08/25/2017	Expiration	331	25,506,445	2,347.42	396,121		630,196						(247,576)	630,196			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/26/2016	08/28/2017	08/28/2017	Expiration	1,093	6,864,477	2,347.42	107,785		171,919						(67,366)	171,919			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/30/2016	08/30/2017	08/30/2017	Expiration	1,029	5,081,750	2,353.69	70,617		98,563						(44,135)	98,563			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/02/2016	09/01/2017	09/01/2017	Expiration	582	38,513,717	2,355.12	596,813		1,129,799						(422,742)	1,129,799			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/02/2016	09/05/2017	09/05/2017	Expiration	361	1,513,226	2,355.12	25,263		44,464						(17,894)	44,464			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/06/2016	09/06/2017	09/06/2017	Expiration	249	3,305,045	2,356.94	51,867		94,530						(36,739)	94,530			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/07/2016	09/07/2017	09/07/2017	Expiration	1,279	6,381,328	2,353.30	98,796		191,734						(69,981)	191,734			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/09/2016	09/08/2017	09/08/2017	Expiration	312	33,219,213	2,309.75	527,629		1,655,161						(373,737)	1,655,161			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/09/2016	09/11/2017	09/11/2017	Expiration	1,043	5,893,906	2,309.75	90,988		343,390						(64,450)	343,390			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/12/2016	09/12/2017	09/12/2017	Expiration	632	3,526,081	2,328.33	53,567		176,156						(37,943)	176,156			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/16/2016	09/15/2017	09/15/2017	Expiration	584	30,035,068	2,307.94	462,995		1,851,384						(327,955)	1,851,384			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/16/2016	09/18/2017	09/18/2017	Expiration	1,220	6,136,926	2,307.94	92,625		386,135						(65,609)	386,135			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/23/2016	09/22/2017	09/22/2017	Expiration	263	31,637,493	2,321.64	494,519		1,783,046						(350,284)	1,783,046			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/23/2016	09/25/2017	09/25/2017	Expiration	203	6,661,894	2,321.64	99,681		392,492						(70,607)	392,492			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/26/2016	09/26/2017	09/26/2017	Expiration	465	6,627,351	2,315.24	108,834		428,351						(77,091)	428,351			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/28/2016	09/28/2017	09/28/2017	Expiration	892	10,741,847	2,325.00	164,810		658,184						(116,740)	658,184			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/30/2016	09/29/2017	09/29/2017	Expiration	333	32,528,707	2,325.04	519,046		2,140,863						(367,657)	2,140,863			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/30/2016	10/02/2017	10/02/2017	Expiration	642	5,455,303	2,325.04	85,328		363,221						(60,441)	363,221			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/04/2016	10/04/2017	10/04/2017	Expiration	800	6,416,476	2,313.54	103,061		495,662						(81,590)	495,662			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/07/2016	10/06/2017	10/06/2017	Expiration	195	16,099,141	2,309.71	256,536		1,281,686						(203,091)	1,281,686			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/07/2016	10/09/2017	10/09/2017	Expiration	909	5,446,024	2,309.71	86,818		417,840						(68,731)	417,840			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/10/2016	10/10/2017	10/10/2017	Expiration	198	5,897,349	2,310.73	99,556		479,980						(78,815)	479,980			
S&P 500 Indx Opt MOPTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/11/2016	10/11/2017	10/11/2017	Expiration	1,154	27,160,372	2,136.73	484,137		3,385,155						(383,275)	3,385,155			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/14/2016	10/13/2017	10/13/2017	Expiration	197	15,788,922	2,297.73	253,684		1,498,514						(200,833)	1,498,514			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/14/2016	10/16/2017	10/16/2017	Expiration	783	5,567,988	2,297.73	87,458		525,012						(69,238)	525,012			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/17/2016	10/17/2017	10/17/2017	Expiration	419	3,228,569	2,295.42	47,619		308,249						(37,698)	308,249			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/18/2016	10/18/2017	10/18/2017	Expiration	1,615	8,895,609	2,297.34	129,762		844,442						(102,729)	844,442			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/21/2016	10/20/2017	10/20/2017	Expiration	623	14,901,196	2,291.40	231,434		1,547,727						(183,219)	1,547,727			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/21/2016	10/23/2017	10/23/2017	Expiration	760	4,657,774	2,291.40	73,469		487,721						(58,163)	487,721			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/25/2016	10/25/2017	10/25/2017	Expiration	540	5,472,988	2,286.24	91,870		578,747						(72,731)	578,747			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/27/2016	10/27/2017	10/27/2017	Expiration	205	13,768,827	2,280.19	212,268		1,419,346						(168,046)	1,419,346			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/01/2016	11/01/2017	11/01/2017	Expiration	1,406	5,840,649	2,276.01	81,734		538,298						(71,517)	538,298			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/04/2016	11/03/2017	11/03/2017	Expiration	484	17,168,653	2,271.69	277,256		1,791,130						(242,599)	1,791,130			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/04/2016	11/06/2017	11/06/2017	Expiration	821	5,112,664	2,271.69	78,806		504,784						(68,955)	504,784			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/10/2016	11/10/2017	11/10/2017	Expiration	315	10,082,255	2,317.98	158,481		822,749						(138,671)	822,749			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/14/2016	11/14/2017	11/14/2017	Expiration	319	2,878,515	2,314.11	44,249		247,207						(38,718)	247,207			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/16/2016	11/16/2017	11/16/2017	Expiration	503	6,516,452	2,317.77	105,650		555,711						(92,444)	555,711			

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/21/2016	11/21/2017	11/21/2017	Expiration	315	3,473,580	2,322.21	54,753		306,832						(47,909)	306,832			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/23/2016	11/22/2017	11/22/2017	Expiration	1,049	15,074,756	2,326.81	229,115		1,274,778						(200,476)	1,274,778			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/25/2016	11/24/2017	11/24/2017	Expiration	882	20,506,339	2,333.98	339,316		1,779,904						(296,902)	1,779,904			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/29/2016	11/29/2017	11/29/2017	Expiration	1,193	6,421,204	2,329.42	105,539		670,883						(92,346)	670,883			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/30/2016	11/30/2017	11/30/2017	Expiration	407	5,772,306	2,322.80	91,554		654,435						(80,110)	654,435			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/05/2016	12/05/2017	12/05/2017	Expiration	661	3,967,195	2,328.71	59,291		434,365						(56,821)	434,365			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/06/2016	12/06/2017	12/06/2017	Expiration	1,151	5,167,879	2,330.20	83,224		569,945						(79,757)	569,945			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/08/2016	12/08/2017	12/08/2017	Expiration	586	13,055,056	2,348.21	208,736		1,381,653						(200,038)	1,381,653			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/12/2016	12/12/2017	12/12/2017	Expiration	448	3,834,305	2,355.66	61,273		387,809						(58,720)	387,809			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/16/2016	12/15/2017	12/15/2017	Expiration	622	35,161,719	2,347.21	584,074		3,887,408						(559,738)	3,887,408			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/16/2016	12/18/2017	12/18/2017	Expiration	205	7,490,213	2,347.21	119,380		846,849						(114,406)	846,849			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/19/2016	12/19/2017	12/19/2017	Expiration	408	3,075,825	2,350.04	48,644		339,699						(46,617)	339,699			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/20/2016	12/20/2017	12/20/2017	Expiration	1,340	6,032,425	2,353.24	91,775		646,418						(87,952)	646,418			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/23/2016	12/22/2017	12/22/2017	Expiration	474	31,963,761	2,345.86	538,494		3,739,819						(516,057)	3,739,819			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/23/2016	12/26/2017	12/26/2017	Expiration	207	486,188	2,345.86	5,980		51,344						(5,731)	51,344			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/27/2016	12/27/2017	12/27/2017	Expiration	187	1,245,686	2,349.43	21,407		146,308						(20,515)	146,308			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/28/2016	12/28/2017	12/28/2017	Expiration	70	15,503,290	2,338.83	264,453		1,915,768						(253,435)	1,915,768			
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/30/2016	12/29/2017	12/29/2017	Expiration	271	39,445,536	2,335.69	685,476		4,869,854						(656,914)	4,869,854			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/04/2016	01/04/2017	01/04/2017	Expiration	3,490	43,927,356	2,012.66	825,884		644,280						(34,412)	644,280			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/06/2016	01/06/2017	01/06/2017	Expiration	211	31,703,535	1,990.26	562,447		93,630						(23,435)	93,630			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/07/2016	01/07/2017	01/07/2017	Expiration	1,691	36,291,765	1,943.09	647,946		1,560,959						(26,998)	1,560,959			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/13/2016	01/13/2017	01/13/2017	Expiration	550	30,387,776	1,890.28	496,772		1,676,873						(20,699)	1,676,873			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/20/2016	01/20/2017	01/20/2017	Expiration	418	33,258,341	1,859.33	513,305		2,312,900						(21,388)	2,312,900			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/26/2016	01/26/2017	01/26/2017	Expiration	909	28,300,816	1,903.63	430,425		1,920,927						(17,934)	1,920,927			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/29/2016	01/29/2017	01/29/2017	Expiration	345	29,078,411	1,940.24	450,967		1,731,870						(18,790)	1,731,870			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/29/2016	01/30/2017	01/30/2017	Expiration	1,512	15,124,970	1,940.24	242,785		1,076,271						(10,116)	1,076,271			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/29/2016	01/31/2017	01/31/2017	Expiration	772	21,748,156	1,940.24	361,683		1,637,273						(15,070)	1,637,273			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/02/2016	02/02/2017	02/02/2017	Expiration	642	22,711,018	1,903.03	356,942		1,917,575						(44,618)	1,917,575			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/03/2016	02/03/2017	02/03/2017	Expiration	191	26,103,073	1,912.53	411,077		1,963,901						(51,385)	1,963,901			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/08/2016	02/08/2017	02/08/2017	Expiration	1,203	27,178,594	1,853.44	384,716		2,468,140						(48,089)	2,468,140			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/11/2016	02/11/2017	02/11/2017	Expiration	912	31,692,213	1,829.08	453,533		3,636,145						(56,692)	3,636,145			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/23/2016	02/23/2017	02/23/2017	Expiration	3,715	25,468,835	1,921.27	363,521		1,808,617						(45,440)	1,808,617			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/01/2016	03/01/2017	03/01/2017	Expiration	426	30,664,976	1,978.35	450,959		2,343,420						(93,950)	2,343,420			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/03/2016	03/03/2017	03/03/2017	Expiration	2,672	29,373,208	1,993.40	484,690		2,216,040						(100,977)	2,216,040			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/08/2016	03/08/2017	03/08/2017	Expiration	693	28,514,907	1,979.26	429,947		2,521,231						(89,572)	2,521,231			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/10/2016	03/10/2017	03/10/2017	Expiration	1,059	34,982,597	1,989.57	536,570		3,873,548						(111,785)	3,873,548			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/17/2016	03/17/2017	03/17/2017	Expiration	625	31,350,483	2,040.59	525,967		2,338,906						(109,577)	2,338,906			

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S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/30/2016	03/30/2017	03/30/2017	Expiration	806	24,946,997	2,063.95	434,787		1,868,639						(90,581)	1,868,639			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/31/2016	03/31/2017	03/31/2017	Expiration	5,045	35,016,621	2,059.74	617,738		2,652,381						(128,695)	2,652,381			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/04/2016	04/04/2017	04/04/2017	Expiration	2,236	23,542,873	2,066.13	394,201		913,502						(114,975)	913,502			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/06/2016	04/06/2017	04/06/2017	Expiration	383	25,849,807	2,066.66	437,332		646,053						(127,555)	646,053			
S&P 500 Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/08/2016	04/07/2017	04/07/2017	Expiration	2,041	59,352,164	2,047.60	1,421,245		2,868,558						(414,530)	2,868,558			
S&P 500 Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/08/2016	04/10/2017	04/10/2017	Expiration	224	14,345,949	2,047.60	276,607		530,166						(80,677)	530,166			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/19/2016	04/19/2017	04/19/2017	Expiration	533	26,793,535	2,100.80	453,528		910,464						(132,279)	910,464			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/21/2016	04/21/2017	04/21/2017	Expiration	1,230	42,838,440	2,091.48	762,176		2,007,130						(222,301)	2,007,130			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/25/2016	04/25/2017	04/25/2017	Expiration	259	28,558,737	2,087.79	495,333		1,421,506						(144,472)	1,421,506			
S&P 500 Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/29/2016	04/29/2017	04/29/2017	Expiration	682	11,865,071	2,065.30	246,986		517,713						(72,038)	517,713			
S&P 500 Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/29/2016	04/30/2017	04/30/2017	Expiration	339	10,361,324	2,065.30	206,418		432,694						(60,205)	432,694			
S&P 500 Index Option MAV			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/29/2016	05/01/2017	05/01/2017	Expiration	398	8,081,315	2,065.30	172,674		364,112						(50,363)	364,112			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/11/2016	05/11/2017	05/11/2017	Expiration	705	36,151,801	2,064.46	633,940		3,699,735						(237,727)	3,699,735			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/12/2016	05/12/2017	05/12/2017	Expiration	1,432	37,154,718	2,064.11	644,939		3,565,673						(241,852)	3,565,673			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/09/2016	06/09/2017	06/09/2017	Expiration	1,266	37,222,475	2,115.48	636,822		3,415,982						(291,877)	3,415,982			
S&P Digital			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/20/2016	06/20/2017	06/20/2017	Expiration	664	27,612,712	2,083.25	462,371		2,101,524						(211,920)	2,101,524			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/22/2016	06/22/2017	06/22/2017	Expiration	1,018	30,882,580	2,085.45	532,626		2,403,374						(244,120)	2,403,374			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/23/2016	06/23/2017	06/23/2017	Expiration	814	34,510,459	2,113.32	621,073		2,603,162						(284,658)	2,603,162			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/27/2016	06/27/2017	06/27/2017	Expiration	239	31,095,486	2,000.54	534,551		2,133,834						(245,002)	2,133,834			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/28/2016	06/28/2017	06/28/2017	Expiration	774	26,692,745	2,036.09	414,526		2,386,940						(189,991)	2,386,940			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/30/2016	06/30/2017	06/30/2017	Expiration	1,238	41,108,994	2,098.86	696,867		3,399,483						(319,397)	3,399,483			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/06/2016	07/06/2017	07/06/2017	Expiration	728	35,169,441	2,099.73	575,259		1,289,446						(311,598)	1,289,446			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/07/2016	07/07/2017	07/07/2017	Expiration	692	36,955,517	2,097.90	644,303		2,539,200						(348,998)	2,539,200			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/08/2016	07/08/2017	07/08/2017	Expiration	1,317	30,155,007	2,129.90	524,768		2,247,552						(284,250)	2,247,552			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/08/2016	07/09/2017	07/09/2017	Expiration	366	34,717,223	2,129.90	613,060		2,940,790						(332,074)	2,940,790			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/08/2016	07/10/2017	07/10/2017	Expiration	348	26,939,036	2,129.90	468,914		2,290,710						(253,995)	2,290,710			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/12/2016	07/12/2017	07/12/2017	Expiration	290	26,158,672	2,152.14	435,027		2,166,029						(235,639)	2,166,029			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/13/2016	07/13/2017	07/13/2017	Expiration	568	28,313,866	2,152.43	508,808		2,060,657						(275,605)	2,060,657			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/14/2016	07/14/2017	07/14/2017	Expiration	742	32,424,266	2,163.75	559,396		2,554,569						(303,006)	2,554,569			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/21/2016	07/21/2017	07/21/2017	Expiration	991	32,708,231	2,165.17	582,957		2,546,868						(315,768)	2,546,868			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/02/2016	08/02/2017	08/02/2017	Expiration	1,230	23,756,217	2,157.03	403,181		1,538,306						(251,988)	1,538,306			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/03/2016	08/03/2017	08/03/2017	Expiration	267	31,243,478	2,163.79	608,240		2,033,897						(380,150)	2,033,897			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/09/2016	08/09/2017	08/09/2017	Expiration	1,642	28,729,374	2,181.74	516,073		2,351,384						(322,546)	2,351,384			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/25/2016	08/25/2017	08/25/2017	Expiration	926	36,353,476	2,172.47	674,646		2,835,039						(421,654)	2,835,039			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/12/2016	09/12/2017	09/12/2017	Expiration	1,348	21,112,668	2,159.04	386,427		2,104,916						(273,719)	2,104,916			
S&P 500 Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/13/2016	09/13/2017	09/13/2017	Expiration	857	42,017,969	2,127.02	937,491		1,892,222						(664,056)	1,892,222			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/14/2016	09/14/2017	09/14/2017	Expiration	2,411	29,584,174	2,125.77	543,042		3,336,532						(384,655)	3,336,532			

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S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/15/2016	09/15/2017	09/15/2017	Expiration	1,454	30,472,714	2,147.26	539,299		2,826,349						(382,003)	2,826,349			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/20/2016	09/20/2017	09/20/2017	Expiration	1,757	36,203,323	2,139.76	647,046		3,217,591						(458,324)	3,217,591			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/22/2016	09/22/2017	09/22/2017	Expiration	822	26,496,967	2,177.18	481,082		2,177,231						(340,766)	2,177,231			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/29/2016	09/29/2017	09/29/2017	Expiration	375	33,539,914	2,151.13	596,561		3,192,393						(422,564)	3,192,393			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/04/2016	10/04/2017	10/04/2017	Expiration	1,324	29,859,092	2,150.49	517,759		2,155,209						(409,893)	2,155,209			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/05/2016	10/05/2017	10/05/2017	Expiration	1,543	27,023,355	2,159.73	496,536		1,763,280						(393,091)	1,763,280			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/10/2016	10/10/2017	10/10/2017	Expiration	426	25,351,537	2,163.66	446,079		2,579,718						(353,146)	2,579,718			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/12/2016	10/12/2017	10/12/2017	Expiration	1,594	27,632,385	2,139.18	488,135		3,295,660						(386,440)	3,295,660			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/18/2016	10/18/2017	10/18/2017	Expiration	685	29,557,075	2,139.60	481,549		2,920,002						(381,226)	2,920,002			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/25/2016	10/25/2017	10/25/2017	Expiration	656	27,055,731	2,143.16	469,627		3,205,596						(371,788)	3,205,596			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/07/2016	11/07/2017	11/07/2017	Expiration	2,211	20,315,708	2,131.52	352,240		2,273,337						(308,210)	2,273,337			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/09/2016	11/09/2017	11/09/2017	Expiration	279	27,337,626	2,163.26	503,759		3,143,660						(440,789)	3,143,660			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/10/2016	11/10/2017	11/10/2017	Expiration	667	32,725,980	2,167.48	550,900		3,531,760						(482,037)	3,531,760			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/16/2016	11/16/2017	11/16/2017	Expiration	485	28,883,749	2,176.94	493,452		3,201,595						(431,771)	3,201,595			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/17/2016	11/17/2017	11/17/2017	Expiration	1,092	30,470,677	2,187.12	520,427		2,687,263						(455,374)	2,687,263			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/21/2016	11/21/2017	11/21/2017	Expiration	1,525	21,535,222	2,198.18	363,872		1,920,003						(318,388)	1,920,003			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/29/2016	11/29/2017	11/29/2017	Expiration	410	26,286,432	2,204.66	426,493		2,990,111						(373,181)	2,990,111			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/05/2016	12/05/2017	12/05/2017	Expiration	377	22,506,980	2,204.71	382,104		2,449,620						(366,183)	2,449,620			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/08/2016	12/08/2017	12/08/2017	Expiration	194	41,147,113	2,246.19	684,910		4,669,829						(656,372)	4,669,829			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/12/2016	12/12/2017	12/12/2017	Expiration	572	31,539,391	2,256.96	515,085		3,554,796						(493,623)	3,554,796			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/13/2016	12/13/2017	12/13/2017	Expiration	841	30,652,069	2,271.72	512,718		3,042,806						(491,355)	3,042,806			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/22/2016	12/22/2017	12/22/2017	Expiration	487	43,518,929	2,260.96	758,189		4,544,793						(726,597)	4,544,793			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/23/2016	12/23/2017	12/23/2017	Expiration	494	44,041,303	2,263.79	741,914		4,291,236						(711,001)	4,291,236			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/23/2016	12/24/2017	12/24/2017	Expiration	452	21,232,970	2,263.79	322,974		2,213,209						(309,517)	2,213,209			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/23/2016	12/26/2017	12/26/2017	Expiration	492	16,319,799	2,263.79	240,324		1,689,350						(230,311)	1,689,350			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/29/2016	12/29/2017	12/29/2017	Expiration	1,408	33,506,511	2,249.26	579,426		3,936,905						(555,283)	3,936,905			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/30/2016	12/30/2017	12/30/2017	Expiration	337	52,483,295	2,238.83	882,762		6,160,359						(845,980)	6,160,359			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/30/2016	12/31/2017	12/31/2017	Expiration	372	41,461,644	2,238.83	712,009		5,201,088						(682,342)	5,201,088			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	04/18/2016	04/18/2017	04/18/2017	Expiration	(10,024)		188.59	94,403		189,706						(27,476)	189,706			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	04/21/2016	04/21/2017	04/21/2017	Expiration	(2,981)		187.02	139,670		273,386						(40,606)	273,386			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	04/25/2016	04/25/2017	04/25/2017	Expiration	(4,773)		188.31	73,407		147,387						(21,337)	147,387			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	04/26/2016	04/26/2017	04/26/2017	Expiration	(2,095)		188.90	101,968		197,390						(29,624)	197,390			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	04/28/2016	04/28/2017	04/28/2017	Expiration	(6,381)		187.23	98,184		191,756						(28,549)	191,756			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	05/02/2016	05/02/2017	05/02/2017	Expiration	(7,828)		187.41	85,931		169,527						(32,112)	169,527			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	05/03/2016	05/03/2017	05/03/2017	Expiration	(2,864)		185.94	83,425		160,422						(31,172)	160,422			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	05/09/2016	05/09/2017	05/09/2017	Expiration	(8,592)		185.47	87,195		175,621						(32,623)	175,621			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	05/11/2016	05/11/2017	05/11/2017	Expiration	3,300		183.31	150,680		311,587						(56,317)	311,587			

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	05/16/2016	05/16/2017	05/16/2017	Expiration	(8,878)		185.52	96,047		197,047						(35,943)	197,047			
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	05/17/2016	05/17/2017	05/17/2017	Expiration	(2,286)		184.07	104,268		200,773						(38,932)	200,773			
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	05/18/2016	05/18/2017	05/18/2017	Expiration	(1,223)		192.80	124,046		255,251						(46,339)	255,251			
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	05/23/2016	05/23/2017	05/23/2017	Expiration	(8,878)		183.24	84,347		163,642						(31,555)	163,642			
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	06/01/2016	06/01/2017	06/01/2017	Expiration	(1,788)		195.69	128,120		269,381						(58,447)	269,381			
Dow Index Option MAV			Equity/Index	OCC 549300CII6SLYGKNHA04	06/02/2016	06/02/2017	06/02/2017	Expiration	13,500		178.39	127,040		257,287						(58,066)	257,287			
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	06/06/2016	06/06/2017	06/06/2017	Expiration	(5,346)		187.71	66,914		133,829						(30,532)	133,829			
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	06/09/2016	06/09/2017	06/09/2017	Expiration	(7,333)		188.84	119,554		236,258						(54,658)	236,258			
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	06/13/2016	06/13/2017	06/13/2017	Expiration	(4,201)		185.74	44,401		86,303						(20,282)	86,303			
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	06/20/2016	06/20/2017	06/20/2017	Expiration	(10,501)		186.51	115,102		218,521						(52,572)	218,521			
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	06/23/2016	06/23/2017	06/23/2017	Expiration	(2,952)		189.12	57,068		110,999						(26,042)	110,999			
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	06/27/2016	06/27/2017	06/27/2017	Expiration	(9,356)		179.54	110,647		209,894						(50,530)	209,894			
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	07/07/2016	07/07/2017	07/07/2017	Expiration	(9,238)		187.91	81,190		162,302						(43,870)	162,302			
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	07/12/2016	07/12/2017	07/12/2017	Expiration	(6,301)		192.20	87,064		170,728						(46,970)	170,728			
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	07/14/2016	07/14/2017	07/14/2017	Expiration	(7,714)		194.31	104,169		216,377						(56,262)	216,377			
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	07/19/2016	07/19/2017	07/19/2017	Expiration	(3,048)		194.87	52,450		103,012						(28,329)	103,012			
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	07/20/2016	07/20/2017	07/20/2017	Expiration	(3,669)		204.55	102,126		232,366						(55,047)	232,366			
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	07/21/2016	07/21/2017	07/21/2017	Expiration	(4,190)		194.43	95,461		195,249						(51,546)	195,249			
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	07/25/2016	07/25/2017	07/25/2017	Expiration	(2,291)		193.71	37,228		76,707						(20,084)	76,707			
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	07/26/2016	07/26/2017	07/26/2017	Expiration	(6,491)		193.52	82,170		162,852						(44,319)	162,852			
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	07/28/2016	07/28/2017	07/28/2017	Expiration	(5,048)		193.79	96,134		196,754						(51,937)	196,754			
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	08/01/2016	08/01/2017	08/01/2017	Expiration	(5,155)		192.79	83,151		174,646						(51,845)	174,646			
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	08/02/2016	08/02/2017	08/02/2017	Expiration	(6,205)		191.84	90,387		178,079						(56,367)	178,079			
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	08/03/2016	08/03/2017	08/03/2017	Expiration	(1,223)		201.91	125,784		256,674						(78,428)	256,674			
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	08/15/2016	08/15/2017	08/15/2017	Expiration	(6,778)		195.21	90,315		180,677						(56,337)	180,677			
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	08/18/2016	08/18/2017	08/18/2017	Expiration	(4,190)		195.28	117,142		236,300						(73,073)	236,300			
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	08/23/2016	08/23/2017	08/23/2017	Expiration	(6,110)		194.28	120,777		241,052						(75,345)	241,052			
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	08/25/2016	08/25/2017	08/25/2017	Expiration	(3,524)		193.70	120,546		241,722						(75,200)	241,722			
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	08/29/2016	08/29/2017	08/29/2017	Expiration	(5,537)		193.82	91,127		183,113						(56,829)	183,113			
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	08/30/2016	08/30/2017	08/30/2017	Expiration	(4,678)		193.31	123,621		243,235						(77,107)	243,235			
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	08/31/2016	08/31/2017	08/31/2017	Expiration	15,600	110,406	184.01	113,913		256,948						(70,993)	256,948			
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	09/06/2016	09/06/2017	09/06/2017	Expiration	(6,396)		194.19	88,485		176,462						(62,553)	176,462			
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	09/07/2016	09/07/2017	09/07/2017	Expiration	(762)		194.52	119,289		235,798						(84,231)	235,798			
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	09/13/2016	09/13/2017	09/13/2017	Expiration	(6,969)		189.25	92,270		173,261						(65,216)	173,261			
Dow Index Option MAV			Equity/Index	OCC 549300CII6SLYGKNHA04	09/15/2016	09/15/2017	09/15/2017	Expiration	(4,195)		186.67	85,181		165,277						(60,195)	165,277			
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	10/04/2016	10/04/2017	10/04/2017	Expiration	(2,959)		190.31	134,816		261,652						(106,512)	261,652			
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	10/05/2016	10/05/2017	10/05/2017	Expiration	(1,223)		201.09	130,064		265,966						(102,651)	265,966			

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Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	10/10/2016	10/10/2017	10/10/2017	Expiration	(3,764)		201.62	159,833		320,563						(126,277)	320,563			
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	10/13/2016	10/13/2017	10/13/2017	Expiration	(3,261)		188.68	47,029		91,194						(37,112)	91,194			
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	10/17/2016	10/17/2017	10/17/2017	Expiration	(5,276)		188.55	120,565		232,924						(95,269)	232,924			
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	10/18/2016	10/18/2017	10/18/2017	Expiration	(13,847)		188.88	151,098		290,551						(119,421)	290,551			
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	10/20/2016	10/20/2017	10/20/2017	Expiration	(3,541)		189.79	103,938		205,412						(82,106)	205,412			
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	10/24/2016	10/24/2017	10/24/2017	Expiration	(2,446)		200.45	101,181		199,601						(79,864)	199,601			
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	10/31/2016	10/31/2017	10/31/2017	Expiration	(5,276)		189.13	80,302		154,671						(63,414)	154,671			
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	11/07/2016	11/07/2017	11/07/2017	Expiration	(8,633)		190.36	83,454		159,543						(72,869)	159,543			
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	11/30/2016	11/30/2017	11/30/2017	Expiration	(3,448)		210.36	170,447		344,702						(148,857)	344,702			
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	12/01/2016	12/01/2017	12/01/2017	Expiration	(10,935)		200.08	94,281		182,180						(90,209)	182,180			
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	12/05/2016	12/05/2017	12/05/2017	Expiration	(6,523)		200.33	58,718		113,201						(56,128)	113,201			
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	12/19/2016	12/19/2017	12/19/2017	Expiration	(8,729)		207.28	85,928		169,451						(82,180)	169,451			
Dow Index Option MAV			Equity/Index	OCC 549300CII6SLYGKNHA04	12/20/2016	12/20/2017	12/20/2017	Expiration	(2,621)		205.74	131,341		249,386						(125,605)	249,386			
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	12/27/2016	12/27/2017	12/27/2017	Expiration	(2,164)		219.40	151,489		308,136						(144,913)	308,136			
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	12/28/2016	12/28/2017	12/28/2017	Expiration	(12,854)		206.77	171,345		336,822						(163,870)	336,822			
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	12/29/2016	12/29/2017	12/29/2017	Expiration	(6,907)		206.62	76,550		150,906						(73,241)	150,906			
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/31/2015	01/02/2017	01/02/2017	Expiration	66	2,329,458	17,425.03	48,182		76,626							76,626			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/31/2015	01/03/2017	01/03/2017	Expiration	236	13,909,394	2,043.94	307,432		552,992							552,992			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/08/2016	01/06/2017	01/06/2017	Expiration	56	2,886,820	16,346.45	53,575		95,499						(2,232)	95,499			
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/08/2016	01/08/2017	01/08/2017	Expiration	47	2,751,397	16,346.45	49,797		95,700						(2,075)	95,700			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/08/2016	01/09/2017	01/09/2017	Expiration	36	3,310,695	16,346.45	75,722		150,354						(3,155)	150,354			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/08/2016	01/10/2017	01/10/2017	Expiration	178	5,278,130	16,346.45	122,661		230,638						(5,111)	230,638			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/11/2016	01/11/2017	01/11/2017	Expiration	260	1,152,144	1,923.67	13,092		21,414						(545)	21,414			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/12/2016	01/12/2017	01/12/2017	Expiration	440	4,968,824	1,938.68	88,863		162,764						(3,703)	162,764			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/15/2016	01/13/2017	01/13/2017	Expiration	347	6,467,280	1,880.33	109,886		191,400						(4,579)	191,400			
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/14/2016	01/14/2017	01/14/2017	Expiration	27	957,500	16,379.05	20,018		40,044						(834)	40,044			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/15/2016	01/17/2017	01/17/2017	Expiration	241	454,008	1,880.33	6,102		10,215						(254)	10,215			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/19/2016	01/19/2017	01/19/2017	Expiration	459	6,019,601	1,881.33	108,049		196,799						(4,502)	196,799			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/21/2016	01/20/2017	01/20/2017	Expiration	478	6,155,333	1,868.99	120,680		224,835						(5,028)	224,835			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/26/2016	01/26/2017	01/26/2017	Expiration	63	2,758,084	16,167.23	55,978		106,663						(2,332)	106,663			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/29/2016	01/27/2017	01/27/2017	Expiration	512	10,207,956	1,940.24	182,867		338,070						(7,619)	338,070			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/29/2016	01/31/2017	01/31/2017	Expiration	497	965,048	1,940.24	14,495		24,126						(604)	24,126			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/01/2016	02/01/2017	02/01/2017	Expiration	32	5,143,362	16,449.18	110,074		213,469						(13,759)	213,469			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/03/2016	02/03/2017	02/03/2017	Expiration	1,500	11,067,655	1,912.53	219,130		426,561						(27,391)	426,561			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/10/2016	02/10/2017	02/10/2017	Expiration	958	8,340,749	1,851.86	159,675		306,046						(19,959)	306,046			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/16/2016	02/16/2017	02/16/2017	Expiration	763	33,094,588	1,895.58	891,868		2,068,651						(111,484)	2,068,651			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/25/2016	02/24/2017	02/24/2017	Expiration	566	24,198,236	1,951.70	586,233		1,281,281						(73,279)	1,281,281			

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/01/2016	03/01/2017	03/01/2017	Expiration	714	35,479,942	1,978.35	891,569		2,061,183						(185,744)	2,061,183			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/09/2016	03/09/2017	03/09/2017	Expiration	393	27,616,886	1,989.26	722,627		1,545,235						(150,547)	1,545,235			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/11/2016	03/10/2017	03/10/2017	Expiration	56	7,089,260	17,213.31	154,213		283,646						(32,128)	283,646			
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/11/2016	03/11/2017	03/11/2017	Expiration	34	3,447,723	17,213.31	71,908		148,071						(14,981)	148,071			
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/11/2016	03/12/2017	03/12/2017	Expiration	47	3,216,351	17,213.31	59,038		117,485						(12,300)	117,485			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/11/2016	03/13/2017	03/13/2017	Expiration	29	3,930,411	17,213.31	93,903		181,249						(19,563)	181,249			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/15/2016	03/15/2017	03/15/2017	Expiration	451	35,178,055	2,015.93	894,239		1,921,750						(186,300)	1,921,750			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/16/2016	03/16/2017	03/16/2017	Expiration	647	36,647,146	2,027.22	959,861		2,097,965						(199,971)	2,097,965			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/18/2016	03/17/2017	03/17/2017	Expiration	1,113	59,281,020	2,049.58	1,362,479		2,793,244						(283,850)	2,793,244			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/18/2016	03/20/2017	03/20/2017	Expiration	261	22,013,271	2,049.58	469,065		929,093						(97,722)	929,093			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	03/29/2016	03/29/2017	03/29/2017	Expiration	517	31,183,217	2,055.01	799,634		1,635,007						(166,590)	1,635,007			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/01/2016	03/31/2017	03/31/2017	Expiration	35	26,297,458	17,792.75	520,222		1,012,829						(124,573)	1,012,829			
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/01/2016	04/01/2017	04/01/2017	Expiration	43	2,781,421	17,792.75	48,380		98,351						(14,111)	98,351			
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/01/2016	04/02/2017	04/02/2017	Expiration	38	1,607,491	17,792.75	29,454		61,200						(8,591)	61,200			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/01/2016	04/03/2017	04/03/2017	Expiration	106	4,473,818	17,792.75	97,410		188,640						(28,411)	188,640			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/04/2016	04/04/2017	04/04/2017	Expiration	786	10,161,765	2,066.13	176,622		347,841						(51,515)	347,841			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/06/2016	04/06/2017	04/06/2017	Expiration	89	36,324,665	17,716.05	926,898		1,867,426						(270,345)	1,867,426			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/08/2016	04/07/2017	04/07/2017	Expiration	43	7,467,532	17,576.96	160,957		306,835						(46,946)	306,835			
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/08/2016	04/08/2017	04/08/2017	Expiration	50	15,737,005	17,576.96	317,992		680,742						(92,748)	680,742			
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/08/2016	04/09/2017	04/09/2017	Expiration	22	14,843,736	17,576.96	270,797		560,127						(78,982)	560,127			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/08/2016	04/10/2017	04/10/2017	Expiration	70	9,707,770	17,576.96	197,415		402,738						(57,579)	402,738			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/11/2016	04/11/2017	04/11/2017	Expiration	48	2,380,382	17,556.41	54,040		104,968						(15,762)	104,968			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/12/2016	04/12/2017	04/12/2017	Expiration	85	41,625,616	17,721.25	1,072,434		2,117,314						(311,248)	2,117,314			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/13/2016	04/13/2017	04/13/2017	Expiration	24	8,283,321	17,908.28	167,450		328,321						(48,840)	328,321			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/14/2016	04/14/2017	04/14/2017	Expiration	543	10,465,950	2,082.78	212,922		437,871						(62,102)	437,871			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/22/2016	04/21/2017	04/21/2017	Expiration	1,355	2,834,335	2,091.58	43,592		70,858						(12,714)	70,858			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/22/2016	04/22/2017	04/22/2017	Expiration	438	9,163,667	2,091.58	177,658		371,756						(51,817)	371,756			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/22/2016	04/23/2017	04/23/2017	Expiration	456	11,830,394	2,091.58	221,199		453,224						(64,516)	453,224			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/22/2016	04/24/2017	04/24/2017	Expiration	469	10,717,175	2,091.58	192,357		386,194						(56,104)	386,194			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/25/2016	04/25/2017	04/25/2017	Expiration	828	34,857,287	2,087.79	770,683		1,522,504						(224,782)	1,522,504			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/26/2016	04/26/2017	04/26/2017	Expiration	436	10,225,740	2,091.70	192,044		394,658						(56,013)	394,658			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/27/2016	04/27/2017	04/27/2017	Expiration	361	12,757,762	2,095.15	262,997		557,350						(76,707)	557,350			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/28/2016	04/28/2017	04/28/2017	Expiration	356	6,713,879	2,075.81	126,763		266,729						(36,973)	266,729			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/03/2016	05/03/2017	05/03/2017	Expiration	282	10,411,516	2,063.37	211,614		451,088						(79,355)	451,088			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/06/2016	05/05/2017	05/05/2017	Expiration	28	50,322,534	17,740.63	1,196,447		2,481,869						(448,668)	2,481,869			
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/06/2016	05/06/2017	05/06/2017	Expiration	52	2,396,866	17,740.63	45,712		95,256						(17,142)	95,256			
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/06/2016	05/07/2017	05/07/2017	Expiration	26	2,736,367	17,740.63	44,973		88,463						(16,865)	88,463			

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Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/06/2016	05/08/2017	05/08/2017	Expiration	44	3,182,461	17,740.63	62,628		122,110						(23,485)	122,110			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/10/2016	05/10/2017	05/10/2017	Expiration	25	15,775,487	17,928.35	278,601		557,467						(104,475)	557,467			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/13/2016	05/12/2017	05/12/2017	Expiration	46	118,877,508	17,535.32	2,797,037		5,760,412						(1,048,889)	5,760,412			
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/13/2016	05/13/2017	05/13/2017	Expiration	33	3,433,466	17,535.32	62,859		132,819						(23,572)	132,819			
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/13/2016	05/14/2017	05/14/2017	Expiration	47	2,343,344	17,535.32	41,707		86,254						(15,640)	86,254			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/13/2016	05/15/2017	05/15/2017	Expiration	63	29,473,907	17,535.32	609,451		1,208,091						(228,544)	1,208,091			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/16/2016	05/16/2017	05/16/2017	Expiration	446	18,113,461	2,066.66	454,390		958,698						(170,396)	958,698			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/19/2016	05/18/2017	05/18/2017	Expiration	4,196	8,591,372	2,047.63	211,592		429,569						(79,347)	429,569			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/20/2016	05/19/2017	05/19/2017	Expiration	58	62,343,247	17,500.94	1,530,932		3,123,607						(574,099)	3,123,607			
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/20/2016	05/20/2017	05/20/2017	Expiration	42	2,484,657	17,500.94	46,138		94,536						(17,302)	94,536			
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/20/2016	05/21/2017	05/21/2017	Expiration	53	2,889,945	17,500.94	57,636		121,843						(21,614)	121,843			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/20/2016	05/22/2017	05/22/2017	Expiration	110	29,589,632	17,500.94	662,816		1,330,633						(248,556)	1,330,633			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/23/2016	05/23/2017	05/23/2017	Expiration	1,019	19,933,475	2,048.04	479,985		1,003,275						(179,994)	1,003,275			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/24/2016	05/24/2017	05/24/2017	Expiration	55	5,620,678	17,706.05	107,421		204,631						(40,283)	204,631			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/26/2016	05/26/2017	05/26/2017	Expiration	74	7,995,697	17,828.29	178,317		371,154						(66,869)	371,154			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/31/2016	05/31/2017	05/31/2017	Expiration	1,307	18,528,745	2,096.96	450,804		935,777						(169,051)	935,777			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/01/2016	06/01/2017	06/01/2017	Expiration	2,110	56,226,893	2,099.33	1,335,802		2,801,317						(612,243)	2,801,317			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/02/2016	06/02/2017	06/02/2017	Expiration	1,669	48,214,497	2,105.26	1,172,378		2,443,926						(537,340)	2,443,926			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/06/2016	06/06/2017	06/06/2017	Expiration	401	8,006,431	2,109.41	160,339		339,146						(73,489)	339,146			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/08/2016	06/08/2017	06/08/2017	Expiration	440	10,491,260	2,119.12	211,486		454,833						(96,931)	454,833			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/09/2016	06/09/2017	06/09/2017	Expiration	1,366	28,661,672	2,115.48	736,493		1,506,594						(337,559)	1,506,594			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/10/2016	06/10/2017	06/10/2017	Expiration	569	13,263,937	2,096.07	269,087		592,297						(123,332)	592,297			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/10/2016	06/11/2017	06/11/2017	Expiration	407	11,167,918	2,096.07	231,119		490,400						(105,930)	490,400			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/10/2016	06/12/2017	06/12/2017	Expiration	507	10,692,212	2,096.07	233,660		510,355						(107,094)	510,355			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/13/2016	06/13/2017	06/13/2017	Expiration	252	6,360,206	2,079.06	143,247		291,896						(65,655)	291,896			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/14/2016	06/14/2017	06/14/2017	Expiration	38	33,678,196	17,674.82	828,694		1,674,459						(379,818)	1,674,459			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/17/2016	06/16/2017	06/16/2017	Expiration	31	7,798,332	17,675.16	164,824		303,795						(75,544)	303,795			
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/17/2016	06/17/2017	06/17/2017	Expiration	40	3,271,913	17,675.16	72,675		151,594						(33,309)	151,594			
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/17/2016	06/18/2017	06/18/2017	Expiration	32	2,008,111	17,675.16	34,962		67,621						(16,024)	67,621			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/17/2016	06/19/2017	06/19/2017	Expiration	60	3,150,726	17,675.16	69,757		135,504						(31,972)	135,504			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/21/2016	06/21/2017	06/21/2017	Expiration	26	5,256,345	17,829.73	104,610		197,291						(47,946)	197,291			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/27/2016	06/27/2017	06/27/2017	Expiration	980	22,266,484	2,000.54	534,003		1,144,133						(244,751)	1,144,133			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/29/2016	06/29/2017	06/29/2017	Expiration	22	49,888,318	17,694.68	1,198,714		2,584,144						(549,411)	2,584,144			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/01/2016	06/30/2017	06/30/2017	Expiration	80	52,408,217	17,949.37	1,196,540		2,468,860						(559,115)	2,468,860			
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/01/2016	07/01/2017	07/01/2017	Expiration	29	14,393,304	17,949.37	292,304		654,558						(158,331)	654,558			
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/01/2016	07/02/2017	07/02/2017	Expiration	27	12,098,809	17,949.37	235,221		517,668						(127,412)	517,668			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/01/2016	07/03/2017	07/03/2017	Expiration	52	10,148,666	17,949.37	205,127		430,260						(111,110)	430,260			

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/05/2016	07/05/2017	07/05/2017	Expiration	1,056	16,483,720	2,088.55	421,116		896,466						(228,104)	896,466			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/07/2016	07/07/2017	07/07/2017	Expiration	1,402	34,581,936	2,097.90	867,837		1,757,064						(470,079)	1,757,064			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/13/2016	07/13/2017	07/13/2017	Expiration	808	36,102,106	2,152.43	845,965		1,717,402						(458,231)	1,717,402			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/14/2016	07/14/2017	07/14/2017	Expiration	1,612	30,364,377	2,163.75	770,551		1,592,528						(417,382)	1,592,528			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/18/2016	07/18/2017	07/18/2017	Expiration	459	27,601,580	2,166.89	611,149		1,252,801						(331,039)	1,252,801			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/19/2016	07/19/2017	07/19/2017	Expiration	332	9,067,654	2,163.78	178,115		386,215						(96,479)	386,215			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/20/2016	07/20/2017	07/20/2017	Expiration	741	32,819,700	2,173.02	794,301		1,620,222						(430,247)	1,620,222			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/21/2016	07/21/2017	07/21/2017	Expiration	1,315	30,259,337	2,165.17	734,103		1,484,451						(397,639)	1,484,451			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/25/2016	07/25/2017	07/25/2017	Expiration	494	22,673,462	2,168.48	481,214		960,161						(260,658)	960,161			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/27/2016	07/27/2017	07/27/2017	Expiration	624	1,352,758	2,166.58	20,805		33,819						(11,270)	33,819			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/29/2016	07/28/2017	07/28/2017	Expiration	1,682	67,270,472	2,173.60	1,500,534		2,976,515						(812,789)	2,976,515			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/29/2016	07/31/2017	07/31/2017	Expiration	324	28,802,548	2,173.60	640,239		1,281,332						(346,796)	1,281,332			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/05/2016	08/05/2017	08/05/2017	Expiration	679	16,376,211	2,182.87	311,074		669,925						(194,421)	669,925			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/05/2016	08/06/2017	08/06/2017	Expiration	400	11,339,955	2,182.87	220,805		462,827						(138,003)	462,827			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/05/2016	08/07/2017	08/07/2017	Expiration	421	8,176,466	2,182.87	159,735		343,625						(99,834)	343,625			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/08/2016	08/08/2017	08/08/2017	Expiration	518	1,129,148	2,180.89	17,491		28,229						(10,932)	28,229			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/15/2016	08/15/2017	08/15/2017	Expiration	482	10,324,360	2,190.15	190,434		404,519						(119,022)	404,519			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/16/2016	08/16/2017	08/16/2017	Expiration	520	8,289,331	2,178.15	183,488		402,224						(114,680)	402,224			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/17/2016	08/17/2017	08/17/2017	Expiration	6	47,869,955	18,573.94	1,086,173		2,087,313						(678,858)	2,087,313			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/22/2016	08/22/2017	08/22/2017	Expiration	27	4,404,896	18,529.42	87,432		190,692						(54,645)	190,692			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/23/2016	08/23/2017	08/23/2017	Expiration	1,018	28,420,991	2,186.90	666,290		1,276,261						(416,431)	1,276,261			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/25/2016	08/25/2017	08/25/2017	Expiration	1,040	31,305,626	2,172.47	750,068		1,446,011						(468,793)	1,446,011			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/29/2016	08/29/2017	08/29/2017	Expiration	770	30,584,624	2,180.38	677,959		1,340,688						(423,724)	1,340,688			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/31/2016	08/31/2017	08/31/2017	Expiration	1,046	38,212,444	2,170.95	898,579		1,755,964						(561,612)	1,755,964			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/02/2016	09/01/2017	09/01/2017	Expiration	39	9,055,416	18,491.96	186,185		347,874						(131,881)	347,874			
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/02/2016	09/02/2017	09/02/2017	Expiration	30	2,759,520	18,491.96	56,626		120,095						(40,110)	120,095			
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/02/2016	09/03/2017	09/03/2017	Expiration	53	1,696,059	18,491.96	33,574		69,752						(23,782)	69,752			
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/02/2016	09/04/2017	09/04/2017	Expiration	22	2,192,452	18,491.96	39,866		98,022						(28,238)	98,022			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/02/2016	09/05/2017	09/05/2017	Expiration	56	4,148,100	18,491.96	86,584		170,631						(61,330)	170,631			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/06/2016	09/06/2017	09/06/2017	Expiration	661	23,948,638	2,186.48	540,741		1,073,708						(383,025)	1,073,708			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/07/2016	09/07/2017	09/07/2017	Expiration	461	14,495,231	2,186.16	291,151		635,489						(206,232)	635,489			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/08/2016	09/08/2017	09/08/2017	Expiration	51	42,284,379	18,479.91	948,175		1,883,293						(671,624)	1,883,293			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/12/2016	09/12/2017	09/12/2017	Expiration	41	13,540,669	18,325.07	275,463		589,566						(195,120)	589,566			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/16/2016	09/15/2017	09/15/2017	Expiration	1,402	116,291,994	2,139.16	2,615,003		5,208,096						(1,852,294)	5,208,096			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/16/2016	09/18/2017	09/18/2017	Expiration	464	26,507,533	2,139.16	533,674		1,026,902						(378,019)	1,026,902			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/27/2016	09/27/2017	09/27/2017	Expiration	84	6,716,132	18,228.30	141,102		274,211						(99,947)	274,211			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/28/2016	09/28/2017	09/28/2017	Expiration	1,171	38,188,138	2,171.37	893,133		1,793,956						(632,636)	1,793,956			

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S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/29/2016	09/29/2017	09/29/2017	Expiration	941	51,243,546	2,151.13	1,146,515		2,406,993						(812,115)	2,406,993			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/30/2016	09/30/2017	09/30/2017	Expiration	646	16,501,224	2,168.27	343,184		753,118						(243,089)	753,118			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/30/2016	10/01/2017	10/01/2017	Expiration	510	15,151,498	2,168.27	298,759		702,287						(211,621)	702,287			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/30/2016	10/02/2017	10/02/2017	Expiration	347	11,366,967	2,168.27	210,964		456,929						(149,433)	456,929			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/06/2016	10/06/2017	10/06/2017	Expiration	1,338	43,523,813	2,160.77	976,477		2,081,896						(773,045)	2,081,896			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/11/2016	10/11/2017	10/11/2017	Expiration	612	32,777,437	2,136.73	745,029		1,528,133						(589,815)	1,528,133			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/18/2016	10/18/2017	10/18/2017	Expiration	807	40,463,564	2,139.60	889,665		1,790,111						(704,318)	1,790,111			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/19/2016	10/19/2017	10/19/2017	Expiration	27	65,643,137	18,202.62	1,429,088		3,036,149						(1,131,361)	3,036,149			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/20/2016	10/20/2017	10/20/2017	Expiration	1,080	33,250,012	2,141.34	766,471		1,618,996						(606,790)	1,618,996			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/21/2016	10/21/2017	10/21/2017	Expiration	507	18,665,488	2,141.16	366,966		816,704						(290,514)	816,704			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/21/2016	10/22/2017	10/22/2017	Expiration	369	11,927,181	2,141.16	234,000		537,895						(185,250)	537,895			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/21/2016	10/23/2017	10/23/2017	Expiration	367	9,970,608	2,141.16	194,986		435,423						(154,364)	435,423			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/24/2016	10/24/2017	10/24/2017	Expiration	362	33,859,593	2,151.33	690,976		1,413,921						(547,022)	1,413,921			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/26/2016	10/26/2017	10/26/2017	Expiration	29	6,083,311	18,199.33	126,389		260,010						(100,058)	260,010			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/07/2016	11/07/2017	11/07/2017	Expiration	530	21,756,179	2,131.52	456,246		963,594						(399,215)	963,594			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/08/2016	11/08/2017	11/08/2017	Expiration	73	6,490,845	18,332.74	119,379		225,376						(104,457)	225,376			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/09/2016	11/09/2017	11/09/2017	Expiration	779	58,322,722	2,163.26	1,247,249		2,712,067						(1,091,343)	2,712,067			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/10/2016	11/10/2017	11/10/2017	Expiration	1,832	49,960,466	2,167.48	1,109,611		2,502,269						(970,910)	2,502,269			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/14/2016	11/14/2017	11/14/2017	Expiration	49	4,346,403	18,868.69	84,345		164,028						(73,802)	164,028			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/16/2016	11/16/2017	11/16/2017	Expiration	968	53,736,960	2,176.94	1,157,665		2,532,389						(1,012,957)	2,532,389			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/17/2016	11/17/2017	11/17/2017	Expiration	1,216	33,349,712	2,187.12	747,959		1,577,340						(654,464)	1,577,340			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/21/2016	11/21/2017	11/21/2017	Expiration	498	8,829,629	2,198.18	161,728		355,264						(141,512)	355,264			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/22/2016	11/22/2017	11/22/2017	Expiration	673	12,508,213	2,202.94	228,963		497,098						(200,342)	497,098			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/25/2016	11/24/2017	11/24/2017	Expiration	121	5,906,198	19,152.14	116,353		213,247						(101,809)	213,247			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/25/2016	11/25/2017	11/25/2017	Expiration	396	11,505,095	2,213.35	215,048		475,512						(188,167)	475,512			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/25/2016	11/26/2017	11/26/2017	Expiration	200	5,691,209	2,213.35	104,700		227,945						(91,613)	227,945			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/25/2016	11/27/2017	11/27/2017	Expiration	235	8,527,383	2,213.35	163,289		365,286						(142,878)	365,286			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/29/2016	11/29/2017	11/29/2017	Expiration	42	3,718,878	19,121.60	61,489		115,815						(53,803)	115,815			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/05/2016	12/05/2017	12/05/2017	Expiration	748	23,658,841	2,204.71	462,388		958,956						(443,122)	958,956			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/06/2016	12/06/2017	12/06/2017	Expiration	104	6,180,301	19,251.78	118,753		234,165						(113,805)	234,165			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/19/2016	12/19/2017	12/19/2017	Expiration	553	21,966,345	2,262.53	441,385		931,553						(422,994)	931,553			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/20/2016	12/20/2017	12/20/2017	Expiration	570	39,483,156	2,270.76	724,061		1,439,170						(693,892)	1,439,170			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/21/2016	12/21/2017	12/21/2017	Expiration	369	15,159,593	2,265.18	278,557		624,898						(266,951)	624,898			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/22/2016	12/22/2017	12/22/2017	Expiration	86	21,838,406	19,918.88	389,922		829,117						(373,675)	829,117			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/23/2016	12/23/2017	12/23/2017	Expiration	437	13,235,996	2,263.79	237,645		514,351						(227,743)	514,351			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/23/2016	12/24/2017	12/24/2017	Expiration	360	5,621,400	2,263.79	93,546		199,592						(89,649)	199,592			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/23/2016	12/26/2017	12/26/2017	Expiration	264	3,685,210	2,263.79	59,986		133,403						(57,487)	133,403			

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S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/27/2016	12/27/2017	12/27/2017	Expiration	332	10,041,347	2,268.88	185,647		408,726						(177,911)	408,726			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/28/2016	12/28/2017	12/28/2017	Expiration	1,561	23,257,906	2,249.92	403,847		862,298						(387,020)	862,298			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/30/2016	12/29/2017	12/29/2017	Expiration	232	69,284,630	19,762.60	1,393,770		2,862,511						(1,335,696)	2,862,511			
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/30/2016	12/30/2017	12/30/2017	Expiration	60	19,116,557	19,762.60	335,248		718,870						(321,279)	718,870			
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/30/2016	12/31/2017	12/31/2017	Expiration	64	15,724,520	19,762.60	281,562		599,177						(269,830)	599,177			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	01/07/2016	01/06/2017	01/06/2017	Expiration	1,146	31,368,400	1,943.09	745,480		1,481,308						(31,062)	1,481,308			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	01/07/2016	01/07/2017	01/07/2017	Expiration	47	1,177,821	16,514.10	26,377		53,761						(1,099)	53,761			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	01/11/2016	01/11/2017	01/11/2017	Expiration	161	3,714,501	16,398.57	93,355		179,297						(3,890)	179,297			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	01/13/2016	01/13/2017	01/13/2017	Expiration	123	8,061,919	16,151.41	158,836		293,052						(6,618)	293,052			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	01/21/2016	01/20/2017	01/20/2017	Expiration	49	1,524,081	15,882.68	33,829		61,117						(1,410)	61,117			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	01/21/2016	01/21/2017	01/21/2017	Expiration	61	970,414	15,882.68	17,176		31,539						(716)	31,539			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	01/25/2016	01/25/2017	01/25/2017	Expiration	87	3,482,646	15,885.22	83,078		161,262						(3,462)	161,262			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	01/28/2016	01/27/2017	01/27/2017	Expiration	63	26,643,632	16,069.64	685,680		1,572,513						(28,570)	1,572,513			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	01/28/2016	01/28/2017	01/28/2017	Expiration	47	1,163,276	16,069.64	25,951		52,940						(1,081)	52,940			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	02/02/2016	02/02/2017	02/02/2017	Expiration	100	3,109,669	16,153.54	77,654		153,748						(9,707)	153,748			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	02/04/2016	02/03/2017	02/03/2017	Expiration	26	1,627,669	16,416.58	38,141		70,803						(4,768)	70,803			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	02/04/2016	02/04/2017	02/04/2017	Expiration	28	1,149,632	16,416.58	23,482		46,577						(2,935)	46,577			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	02/08/2016	02/08/2017	02/08/2017	Expiration	1,147	29,444,710	1,853.44	737,916		1,617,413						(92,240)	1,617,413			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	02/09/2016	02/09/2017	02/09/2017	Expiration	63	2,496,615	16,014.38	63,730		124,568						(7,966)	124,568			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	02/11/2016	02/10/2017	02/10/2017	Expiration	70	1,727,067	15,660.18	39,483		72,640						(4,935)	72,640			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	02/11/2016	02/11/2017	02/11/2017	Expiration	31	1,084,733	15,660.18	22,507		43,422						(2,813)	43,422			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	02/17/2016	02/17/2017	02/17/2017	Expiration	601	34,203,873	1,926.82	870,868		1,878,310						(108,859)	1,878,310			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	02/18/2016	02/18/2017	02/18/2017	Expiration	29	469,734	16,413.43	8,197		15,266						(1,025)	15,266			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	02/22/2016	02/22/2017	02/22/2017	Expiration	1,076	29,329,511	1,945.50	721,016		1,561,855						(90,127)	1,561,855			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	02/23/2016	02/23/2017	02/23/2017	Expiration	38	2,876,565	16,431.78	58,196		107,842						(7,275)	107,842			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	02/26/2016	02/24/2017	02/24/2017	Expiration	55	10,252,632	16,639.97	224,731		430,632						(28,091)	430,632			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	02/26/2016	02/26/2017	02/26/2017	Expiration	60	2,017,583	16,639.97	41,105		82,384						(5,138)	82,384			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	02/26/2016	02/27/2017	02/27/2017	Expiration	35	3,528,024	16,639.97	85,988		167,807						(10,749)	167,807			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	02/26/2016	02/28/2017	02/28/2017	Expiration	56	5,847,871	16,639.97	137,543		277,430						(17,193)	277,430			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	03/01/2016	03/01/2017	03/01/2017	Expiration	25	4,502,780	16,865.08	92,990		172,449						(19,373)	172,449			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	03/03/2016	03/03/2017	03/03/2017	Expiration	942	29,033,610	1,993.40	753,699		1,669,263						(157,021)	1,669,263			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	03/07/2016	03/07/2017	03/07/2017	Expiration	422	25,220,636	2,001.76	626,578		1,343,209						(130,537)	1,343,209			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	03/10/2016	03/10/2017	03/10/2017	Expiration	544	32,099,140	1,989.57	809,865		1,736,683						(168,722)	1,736,683			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	03/15/2016	03/15/2017	03/15/2017	Expiration	67	5,770,275	17,251.53	126,913		237,514						(26,440)	237,514			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	03/18/2016	03/17/2017	03/17/2017	Expiration	145	7,309,985	17,602.30	160,600		301,550						(33,458)	301,550			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	03/18/2016	03/18/2017	03/18/2017	Expiration	50	2,683,637	17,602.30	51,465		104,935						(10,722)	104,935			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	03/18/2016	03/19/2017	03/19/2017	Expiration	44	1,526,470	17,602.30	29,535		60,842						(6,153)	60,842			

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Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	03/18/2016	03/20/2017	03/20/2017	Expiration	42	4,572,761	17,602.30	105,662		205,876						(22,013)	205,876			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	03/22/2016	03/22/2017	03/22/2017	Expiration	201	38,794,015	2,049.80	929,478		1,882,829						(193,641)	1,882,829			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	03/23/2016	03/23/2017	03/23/2017	Expiration	20	5,927,291	17,502.59	116,532		228,617						(24,278)	228,617			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	03/30/2016	03/30/2017	03/30/2017	Expiration	790	37,848,273	2,063.95	963,060		2,007,343						(200,638)	2,007,343			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	04/04/2016	04/04/2017	04/04/2017	Expiration	90	27,972,436	17,737.00	701,213		1,436,520						(204,520)	1,436,520			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	04/05/2016	04/05/2017	04/05/2017	Expiration	27	5,744,430	17,603.32	125,681		248,023						(36,657)	248,023			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	04/07/2016	04/07/2017	04/07/2017	Expiration	58	3,695,297	17,541.96	81,799		156,334						(23,858)	156,334			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	04/15/2016	04/13/2017	04/13/2017	Expiration	54	47,896,822	17,897.46	1,200,883		2,300,367						(350,258)	2,300,367			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	04/14/2016	04/14/2017	04/14/2017	Expiration	56	1,645,829	17,926.43	32,117		68,517						(9,367)	68,517			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	04/15/2016	04/15/2017	04/15/2017	Expiration	84	2,893,549	17,897.46	60,652		129,178						(17,690)	129,178			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	04/15/2016	04/16/2017	04/16/2017	Expiration	57	4,277,394	17,897.46	83,269		156,162						(24,287)	156,162			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	04/15/2016	04/17/2017	04/17/2017	Expiration	67	2,572,836	17,897.46	47,611		98,344						(13,887)	98,344			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	04/19/2016	04/19/2017	04/19/2017	Expiration	33	39,463,032	18,053.60	985,671		1,889,063						(287,488)	1,889,063			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	04/22/2016	04/21/2017	04/21/2017	Expiration	26	5,831,595	18,003.75	128,974		250,491						(37,617)	250,491			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	04/22/2016	04/22/2017	04/22/2017	Expiration	31	2,251,527	18,003.75	43,392		94,654						(12,656)	94,654			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	04/22/2016	04/23/2017	04/23/2017	Expiration	30	948,121	18,003.75	18,935		41,562						(5,523)	41,562			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	04/22/2016	04/24/2017	04/24/2017	Expiration	108	5,992,256	18,003.75	119,420		235,298						(34,831)	235,298			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	04/26/2016	04/26/2017	04/26/2017	Expiration	1,990	32,674,533	2,091.70	858,387		1,767,193						(250,363)	1,767,193			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	04/29/2016	04/28/2017	04/28/2017	Expiration	41	42,165,892	17,773.64	1,059,170		2,147,625						(308,925)	2,147,625			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	04/29/2016	04/29/2017	04/29/2017	Expiration	50	2,078,225	17,773.64	44,806		100,553						(13,068)	100,553			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	04/29/2016	04/30/2017	04/30/2017	Expiration	22	1,145,092	17,773.64	20,462		41,277						(5,968)	41,277			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	04/29/2016	05/01/2017	05/01/2017	Expiration	100	5,734,921	17,773.64	122,389		238,116						(35,697)	238,116			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	05/02/2016	05/02/2017	05/02/2017	Expiration	1,200	25,732,107	2,081.43	611,768		1,231,277						(229,413)	1,231,277			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	05/03/2016	05/03/2017	05/03/2017	Expiration	2,155	34,858,381	2,063.37	869,373		1,815,232						(326,015)	1,815,232			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	05/09/2016	05/09/2017	05/09/2017	Expiration	1,350	22,715,002	2,058.69	578,289		1,232,518						(216,858)	1,232,518			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	06/06/2016	06/06/2017	06/06/2017	Expiration	775	21,325,888	2,109.41	489,877		987,935						(224,527)	987,935			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	06/10/2016	06/09/2017	06/09/2017	Expiration	81	6,545,681	17,865.34	140,799		255,518						(64,533)	255,518			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	06/10/2016	06/10/2017	06/10/2017	Expiration	61	2,522,938	17,865.34	48,913		103,636						(22,419)	103,636			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	06/10/2016	06/11/2017	06/11/2017	Expiration	23	2,549,678	17,865.34	53,818		119,257						(24,667)	119,257			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	06/10/2016	06/12/2017	06/12/2017	Expiration	23	5,352,847	17,865.34	114,394		222,890						(52,431)	222,890			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	06/22/2016	06/22/2017	06/22/2017	Expiration	1,318	32,655,685	2,085.45	817,452		1,665,288						(374,665)	1,665,288			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	06/23/2016	06/23/2017	06/23/2017	Expiration	1,303	29,795,443	2,113.32	737,828		1,483,633						(338,171)	1,483,633			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	07/05/2016	07/05/2017	07/05/2017	Expiration	53	7,221,702	17,840.62	151,271		319,603						(81,938)	319,603			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	07/11/2016	07/11/2017	07/11/2017	Expiration	67	3,122,469	18,226.93	67,082		153,351						(36,336)	153,351			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	07/12/2016	07/12/2017	07/12/2017	Expiration	1,613	35,359,272	2,152.14	831,287		1,727,175						(450,281)	1,727,175			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	07/15/2016	07/14/2017	07/14/2017	Expiration	1,687	54,706,808	2,161.74	1,284,141		2,604,004						(695,576)	2,604,004			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	07/15/2016	07/17/2017	07/17/2017	Expiration	372	22,057,492	2,161.74	449,253		884,536						(243,345)	884,536			

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Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	07/18/2016	07/18/2017	07/18/2017	Expiration	63	3,342,361	18,533.05	66,738		139,510						(36,150)	139,510			
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	07/20/2016	07/20/2017	07/20/2017	Expiration	335	11,301,290	2,173.02	209,018		455,393						(113,218)	455,393			
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	07/21/2016	07/21/2017	07/21/2017	Expiration	570	11,991,097	2,165.17	232,748		497,385						(126,072)	497,385			
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	07/25/2016	07/25/2017	07/25/2017	Expiration	358	9,736,430	2,168.48	181,324		379,603						(98,217)	379,603			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	07/26/2016	07/26/2017	07/26/2017	Expiration	1,756	42,589,757	2,169.18	1,010,055		2,102,322						(547,113)	2,102,322			
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	07/29/2016	07/29/2017	07/29/2017	Expiration	586	14,328,652	2,173.60	276,450		596,105						(149,744)	596,105			
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	07/29/2016	07/30/2017	07/30/2017	Expiration	323	9,500,201	2,173.60	174,207		371,051						(94,362)	371,051			
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	07/29/2016	07/31/2017	07/31/2017	Expiration	299	10,410,468	2,173.60	198,667		425,721						(107,611)	425,721			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	08/01/2016	08/01/2017	08/01/2017	Expiration	1,271	30,456,676	2,170.84	728,448		1,550,601						(455,280)	1,550,601			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	08/02/2016	08/02/2017	08/02/2017	Expiration	1,314	26,477,343	2,157.03	656,897		1,359,238						(410,561)	1,359,238			
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	08/03/2016	08/03/2017	08/03/2017	Expiration	330	14,712,213	2,163.79	298,126		648,536						(186,329)	648,536			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	08/05/2016	08/04/2017	08/04/2017	Expiration	38	67,300,226	18,543.53	1,552,868		3,128,790						(970,542)	3,128,790			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	08/05/2016	08/05/2017	08/05/2017	Expiration	79	2,509,595	18,543.53	46,801		107,500						(29,251)	107,500			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	08/05/2016	08/06/2017	08/06/2017	Expiration	44	807,365	18,543.53	12,837		26,239						(8,023)	26,239			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	08/05/2016	08/07/2017	08/07/2017	Expiration	52	27,656,176	18,543.53	566,208		1,112,851						(353,880)	1,112,851			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	08/08/2016	08/08/2017	08/08/2017	Expiration	36	3,918,806	18,529.29	78,533		161,295						(49,083)	161,295			
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	08/09/2016	08/09/2017	08/09/2017	Expiration	480	10,000,725	2,181.74	186,508		404,366						(116,567)	404,366			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	08/10/2016	08/10/2017	08/10/2017	Expiration	24	17,135,461	18,495.66	359,536		800,770						(224,710)	800,770			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	08/12/2016	08/11/2017	08/11/2017	Expiration	1,494	71,046,886	2,184.05	1,606,755		3,149,652						(1,004,222)	3,149,652			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	08/12/2016	08/14/2017	08/14/2017	Expiration	450	23,153,078	2,184.05	493,134		954,011						(308,209)	954,011			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	08/19/2016	08/18/2017	08/18/2017	Expiration	32	5,705,907	18,552.57	127,951		238,225						(79,969)	238,225			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	08/19/2016	08/19/2017	08/19/2017	Expiration	73	1,867,872	18,552.57	39,259		87,929						(24,537)	87,929			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	08/19/2016	08/20/2017	08/20/2017	Expiration	52	1,443,008	18,552.57	29,975		66,322						(18,735)	66,322			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	08/19/2016	08/21/2017	08/21/2017	Expiration	75	6,866,554	18,552.57	130,140		250,822						(81,338)	250,822			
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	08/23/2016	08/23/2017	08/23/2017	Expiration	630	14,389,426	2,186.90	274,988		584,518						(171,867)	584,518			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	10/17/2016	09/01/2017	09/01/2017	Expiration	249	870,000	2,170.86	17,941		37,831						(13,456)	37,831			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	10/17/2016	09/08/2017	09/08/2017	Expiration	696	1,480,000	2,127.81	21,286		37,003						(16,448)	37,003			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	09/14/2016	09/14/2017	09/14/2017	Expiration	1,138	40,151,236	2,125.77	939,784		1,876,310						(665,680)	1,876,310			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	09/16/2016	09/15/2017	09/15/2017	Expiration	107	6,804,506	18,123.80	146,976		269,255						(104,108)	269,255			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	09/16/2016	09/16/2017	09/16/2017	Expiration	26	3,627,359	18,123.80	73,373		146,565						(51,973)	146,565			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	09/16/2016	09/17/2017	09/17/2017	Expiration	32	2,461,929	18,123.80	48,395		96,028						(34,280)	96,028			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	09/16/2016	09/18/2017	09/18/2017	Expiration	38	4,212,916	18,123.80	84,405		162,364						(59,787)	162,364			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	10/17/2016	09/19/2017	09/19/2017	Expiration	181	24,033,459	2,139.12	548,995		1,126,204						(391,130)	1,126,204			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	09/20/2016	09/20/2017	09/20/2017	Expiration	74	43,229,390	18,129.96	970,412		1,906,150						(687,375)	1,906,150			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	09/26/2016	09/26/2017	09/26/2017	Expiration	634	20,354,561	2,146.10	447,326		887,291						(316,856)	887,291			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	09/27/2016	09/27/2017	09/27/2017	Expiration	780	31,414,846	2,159.93	700,336		1,376,215						(496,072)	1,376,215			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	10/17/2016	09/29/2017	09/29/2017	Expiration	179	9,146,217	2,168.27	204,524		409,059						(147,877)	409,059			

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	09/30/2016	09/30/2017	09/30/2017	Expiration	21	4,569,637	18,308.15	86,997		194,773						(61,623)	194,773			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	09/30/2016	10/01/2017	10/01/2017	Expiration	33	2,849,337	18,308.15	57,143		118,744						(40,476)	118,744			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	09/30/2016	10/02/2017	10/02/2017	Expiration	30	2,957,151	18,308.15	57,199		111,686						(40,516)	111,686			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	10/05/2016	10/05/2017	10/05/2017	Expiration	872	35,422,737	2,159.73	816,676		1,666,207						(646,535)	1,666,207			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	10/07/2016	10/06/2017	10/06/2017	Expiration	87	7,951,990	18,240.49	170,786		315,613						(135,205)	315,613			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	10/07/2016	10/07/2017	10/07/2017	Expiration	86	4,090,395	18,240.49	80,070		161,427						(63,389)	161,427			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	10/07/2016	10/08/2017	10/08/2017	Expiration	34	3,790,432	18,240.49	73,492		148,435						(58,181)	148,435			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	10/07/2016	10/09/2017	10/09/2017	Expiration	50	4,527,897	18,240.49	90,871		177,106						(71,939)	177,106			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	10/14/2016	10/13/2017	10/13/2017	Expiration	25	38,248,133	18,138.38	858,806		1,736,207						(679,888)	1,736,207			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	10/14/2016	10/14/2017	10/14/2017	Expiration	30	4,311,859	18,138.38	84,270		170,145						(66,714)	170,145			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	10/14/2016	10/15/2017	10/15/2017	Expiration	26	3,057,573	18,138.38	57,513		132,620						(45,531)	132,620			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	10/14/2016	10/16/2017	10/16/2017	Expiration	60	5,090,799	18,138.38	101,792		199,986						(80,586)	199,986			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	10/21/2016	10/20/2017	10/20/2017	Expiration	63	7,359,190	18,145.71	152,213		278,139						(120,502)	278,139			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	10/21/2016	10/21/2017	10/21/2017	Expiration	46	5,144,494	18,145.71	99,223		203,521						(78,551)	203,521			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	10/21/2016	10/22/2017	10/22/2017	Expiration	30	1,785,039	18,145.71	31,969		63,482						(25,309)	63,482			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	10/21/2016	10/23/2017	10/23/2017	Expiration	23	4,564,686	18,145.71	92,684		180,167						(73,375)	180,167			
S&P Digital			Equity/Index	SUN 549300V8MB5QISCSJ683	10/24/2016	10/24/2017	10/24/2017	Expiration	519	1,117,178	2,151.33	17,205		27,929						(13,620)	27,929			
S&P Digital			Equity/Index	SUN 549300V8MB5QISCSJ683	10/26/2016	10/26/2017	10/26/2017	Expiration	448	38,580,473	2,139.43	884,174		1,918,040						(699,971)	1,918,040			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	10/28/2016	10/27/2017	10/27/2017	Expiration	23	111,329,720	18,161.19	2,544,633		5,506,228						(2,014,501)	5,506,228			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	10/28/2016	10/28/2017	10/28/2017	Expiration	37	2,316,810	18,161.19	46,356		95,668						(36,698)	95,668			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	10/28/2016	10/29/2017	10/29/2017	Expiration	25	3,029,591	18,161.19	58,559		120,465						(46,359)	120,465			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	10/28/2016	10/30/2017	10/30/2017	Expiration	54	28,984,450	18,161.19	587,168		1,242,379						(464,841)	1,242,379			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	10/31/2016	10/31/2017	10/31/2017	Expiration	402	24,140,454	2,126.15	501,762		1,008,812						(397,228)	1,008,812			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	11/01/2016	11/01/2017	11/01/2017	Expiration	40	7,750,960	18,037.10	150,329		286,215						(131,538)	286,215			
S&P Digital			Equity/Index	SUN 549300V8MB5QISCSJ683	11/02/2016	11/02/2017	11/02/2017	Expiration	736	35,910,117	2,097.94	807,915		1,781,986						(706,926)	1,781,986			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	11/04/2016	11/03/2017	11/03/2017	Expiration	44	10,840,179	17,888.28	224,565		434,861						(196,494)	434,861			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	11/04/2016	11/04/2017	11/04/2017	Expiration	45	2,590,287	17,888.28	45,719		88,827						(40,004)	88,827			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	11/04/2016	11/05/2017	11/05/2017	Expiration	52	2,106,901	17,888.28	41,414		82,338						(36,238)	82,338			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	11/04/2016	11/06/2017	11/06/2017	Expiration	95	4,111,014	17,888.28	84,660		161,875						(74,077)	161,875			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	11/08/2016	11/08/2017	11/08/2017	Expiration	681	28,774,562	2,139.56	592,929		1,236,099						(518,813)	1,236,099			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	11/15/2016	11/15/2017	11/15/2017	Expiration	44	5,379,299	18,923.06	98,889		190,935						(86,528)	190,935			
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	11/17/2016	11/17/2017	11/17/2017	Expiration	477	19,531,957	2,187.12	368,874		771,963						(322,765)	771,963			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	11/18/2016	11/18/2017	11/18/2017	Expiration	56	2,098,202	18,867.93	39,088		80,786						(34,202)	80,786			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	11/18/2016	11/19/2017	11/19/2017	Expiration	54	1,519,826	18,867.93	30,549		64,593						(26,730)	64,593			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	11/18/2016	11/20/2017	11/20/2017	Expiration	92	6,043,590	18,867.93	113,363		218,792						(99,193)	218,792			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	11/21/2016	11/21/2017	11/21/2017	Expiration	44	4,715,332	18,956.69	91,946		175,133						(80,453)	175,133			
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	11/23/2016	11/23/2017	11/23/2017	Expiration	533	13,984,631	2,204.72	277,330		639,576						(242,664)	639,576			

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S&P 500 Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	11/23/2016	11/24/2017	11/24/2017	Expiration	425	8,916,820	2,204.72	169,648		382,159						(148,442)	382,159			
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	11/29/2016	11/29/2017	11/29/2017	Expiration	350	11,272,884	2,204.66	202,926		445,493						(177,561)	445,493			
S&P Digital			Equity/Index	SUN 549300V8M85QISCSJ683	11/30/2016	11/30/2017	11/30/2017	Expiration	893	17,566,711	2,198.81	334,428		736,254						(292,624)	736,254			
S&P Digital			Equity/Index	SUN 549300V8M85QISCSJ683	12/07/2016	12/07/2017	12/07/2017	Expiration	967	16,566,252	2,241.35	314,076		703,594						(300,990)	703,594			
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	12/09/2016	12/08/2017	12/08/2017	Expiration	23	24,168,002	19,756.85	439,501		902,553						(421,188)	902,553			
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	12/09/2016	12/09/2017	12/09/2017	Expiration	78	2,594,714	19,756.85	46,590		101,343						(44,649)	101,343			
Dow Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	12/09/2016	12/10/2017	12/10/2017	Expiration	40	2,167,808	19,756.85	35,841		75,387						(34,348)	75,387			
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	12/09/2016	12/11/2017	12/11/2017	Expiration	62	4,907,639	19,756.85	84,958		164,049						(81,418)	164,049			
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	12/12/2016	12/12/2017	12/12/2017	Expiration	76	39,406,682	19,796.43	706,831		1,455,000						(677,379)	1,455,000			
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	12/13/2016	12/13/2017	12/13/2017	Expiration	102	7,779,894	19,911.21	140,204		273,787						(134,362)	273,787			
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8M85QISCSJ683	12/14/2016	12/14/2017	12/14/2017	Expiration	384	16,127,936	2,253.28	278,793		629,039						(267,177)	629,039			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	12/16/2016	12/15/2017	12/15/2017	Expiration	2,324	81,421,311	2,258.07	1,771,118		3,831,212						(1,697,321)	3,831,212			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	12/16/2016	12/18/2017	12/18/2017	Expiration	1,074	28,853,581	2,258.07	608,647		1,329,716						(583,287)	1,329,716			
Dow Index Option PTPT			Equity/Index	SUN 549300V8M85QISCSJ683	12/21/2016	12/21/2017	12/21/2017	Expiration	32	51,892,515	19,941.96	1,119,000		2,396,915						(1,072,375)	2,396,915			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/31/2015	01/02/2017	01/02/2017	Expiration	276	6,582,061	2,043.94	131,604		191,910							191,910			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/31/2015	01/03/2017	01/03/2017	Expiration	191	4,851,748	2,043.94	95,223		140,661							140,661			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/06/2016	01/06/2017	01/06/2017	Expiration	736	36,718,957	1,990.26	835,132		1,597,710						(34,797)	1,597,710			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/07/2016	01/07/2017	01/07/2017	Expiration	546	10,362,384	1,943.09	221,483		439,946						(9,228)	439,946			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/12/2016	01/12/2017	01/12/2017	Expiration	1,619	41,860,104	1,938.68	965,343		1,999,571						(40,223)	1,999,571			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/15/2016	01/13/2017	01/13/2017	Expiration	1,552	76,555,164	1,880.33	1,895,572		4,044,530						(78,982)	4,044,530			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/14/2016	01/14/2017	01/14/2017	Expiration	421	10,152,162	1,921.84	202,872		417,670						(8,453)	417,670			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/15/2016	01/15/2017	01/15/2017	Expiration	622	10,409,984	1,880.33	231,470		497,732						(9,645)	497,732			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/15/2016	01/16/2017	01/16/2017	Expiration	1,296	4,404,208	1,880.33	92,292		186,203						(3,846)	186,203			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/15/2016	01/17/2017	01/17/2017	Expiration	352	23,991,025	1,880.33	496,566		1,003,260						(20,690)	1,003,260			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/15/2016	01/18/2017	01/18/2017	Expiration	375	46,855,298	1,880.33	1,088,180		2,160,608						(45,341)	2,160,608			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/19/2016	01/19/2017	01/19/2017	Expiration	1,892	47,929,656	1,881.33	1,197,214		2,546,902						(49,884)	2,546,902			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/22/2016	01/20/2017	01/20/2017	Expiration	1,249	36,241,488	1,906.90	890,561		1,962,581						(37,107)	1,962,581			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/21/2015	01/21/2017	01/21/2017	Expiration	154	9,672,520	2,032.12	196,875		416,246						(8,027)	416,246			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/22/2016	01/23/2017	01/23/2017	Expiration	309	14,190,421	1,906.90	308,191		622,420						(12,841)	622,420			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/22/2016	01/24/2017	01/24/2017	Expiration	456	16,636,006	1,906.90	378,106		770,216						(15,754)	770,216			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/25/2016	01/25/2017	01/25/2017	Expiration	1,010	28,311,464	1,877.08	696,712		1,506,048						(29,030)	1,506,048			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/26/2016	01/26/2017	01/26/2017	Expiration	555	12,988,733	1,903.63	265,547		576,059						(11,064)	576,059			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/28/2016	01/27/2017	01/27/2017	Expiration	1,122	38,325,788	1,893.36	886,964		1,946,717						(36,957)	1,946,717			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/29/2016	01/29/2017	01/29/2017	Expiration	520	9,448,250	1,940.24	191,662		421,649						(7,986)	421,649			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/29/2016	01/30/2017	01/30/2017	Expiration	279	6,542,525	1,940.24	131,301		281,768						(5,471)	281,768			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/29/2016	01/31/2017	01/31/2017	Expiration	376	8,879,588	1,940.24	183,638		392,650						(7,652)	392,650			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/01/2016	02/01/2017	02/01/2017	Expiration	1,292	26,867,799	1,939.38	664,494		1,395,639						(83,062)	1,395,639			

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/02/2016	02/02/2017	02/02/2017	Expiration	443	38,062,344	1,903.03	973,860		2,141,242						(121,733)	2,141,242			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/03/2016	02/03/2017	02/03/2017	Expiration	596	40,656,711	1,912.53	933,561		2,031,582						(116,695)	2,031,582			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/05/2016	02/05/2017	02/05/2017	Expiration	671	9,898,627	1,880.05	214,839		490,265						(26,855)	490,265			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/05/2016	02/06/2017	02/06/2017	Expiration	272	6,886,811	1,880.05	145,284		330,270						(18,161)	330,270			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/05/2016	02/07/2017	02/07/2017	Expiration	840	8,661,116	1,880.05	179,412		401,671						(22,427)	401,671			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/11/2016	02/10/2017	02/10/2017	Expiration	282	35,544,299	1,829.08	888,592		2,133,825						(111,074)	2,133,825			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/11/2016	02/11/2017	02/11/2017	Expiration	363	8,256,698	1,829.08	183,199		416,802						(22,900)	416,802			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/12/2016	02/12/2017	02/12/2017	Expiration	240	11,613,971	1,864.78	253,869		571,665						(31,734)	571,665			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/12/2016	02/13/2017	02/13/2017	Expiration	304	5,646,572	1,864.78	124,616		280,401						(15,577)	280,401			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/12/2016	02/14/2017	02/14/2017	Expiration	315	6,708,631	1,864.78	136,829		295,811						(17,104)	295,811			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/12/2016	02/15/2017	02/15/2017	Expiration	277	5,862,441	1,864.78	138,672		309,044						(17,334)	309,044			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/17/2016	02/17/2017	02/17/2017	Expiration	255	12,310,289	1,926.82	247,326		538,607						(30,916)	538,607			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/25/2016	02/24/2017	02/24/2017	Expiration	26	2,071,193	16,697.29	42,431		77,113						(5,304)	77,113			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/25/2016	02/25/2017	02/25/2017	Expiration	362	12,585,251	1,951.70	266,435		567,760						(33,304)	567,760			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/04/2016	03/03/2017	03/03/2017	Expiration	1,710	48,589,275	1,999.99	1,139,961		2,487,580						(237,492)	2,487,580			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/04/2015	03/04/2017	03/04/2017	Expiration	176	370,223	2,098.53	8,589								(895)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/04/2016	03/06/2017	03/06/2017	Expiration	810	19,149,388	1,999.99	368,581		722,671						(76,788)	722,671			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/08/2016	03/08/2017	03/08/2017	Expiration	611	41,271,960	1,979.26	1,041,414		2,363,236						(216,961)	2,363,236			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/09/2016	03/09/2017	03/09/2017	Expiration	45	5,875,084	17,000.36	128,489		251,859						(26,769)	251,859			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/10/2016	03/10/2017	03/10/2017	Expiration	30	7,191,719	16,995.13	155,666		294,853						(32,430)	294,853			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/11/2015	03/11/2017	03/11/2017	Expiration	55	112,514	2,040.24	2,970								(309)				
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/14/2016	03/14/2017	03/14/2017	Expiration	384	12,708,975	2,019.64	278,190		569,669						(57,956)	569,669			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/16/2016	03/16/2017	03/16/2017	Expiration	463	12,014,683	2,027.22	254,449		557,944						(53,010)	557,944			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/21/2016	03/21/2017	03/21/2017	Expiration	1,583	25,657,989	2,051.60	580,744		1,149,827						(120,988)	1,149,827			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/24/2016	03/24/2017	03/24/2017	Expiration	1,632	105,388,976	2,035.94	2,452,877		4,893,475						(511,016)	4,893,475			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/24/2016	03/25/2017	03/25/2017	Expiration	929	14,753,220	2,035.94	293,946		608,141						(60,946)	608,141			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/24/2016	03/26/2017	03/26/2017	Expiration	1,131	10,725,501	2,035.94	222,226		483,411						(46,297)	483,411			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/24/2016	03/27/2017	03/27/2017	Expiration	2,057	35,454,199	2,035.94	739,316		1,446,452						(154,024)	1,446,452			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/28/2016	03/28/2017	03/28/2017	Expiration	1,379	29,388,884	2,037.05	782,634		1,695,457						(163,049)	1,695,457			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/01/2016	03/31/2017	03/31/2017	Expiration	2,616	89,155,354	2,072.78	2,164,894		4,453,001						(563,867)	4,453,001			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/01/2016	04/01/2017	04/01/2017	Expiration	476	13,476,114	2,072.78	254,659		520,477						(74,276)	520,477			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/01/2016	04/02/2017	04/02/2017	Expiration	325	6,248,904	2,072.78	121,002		241,960						(35,292)	241,960			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/01/2016	04/03/2017	04/03/2017	Expiration	332	23,780,396	2,072.78	499,647		984,371						(145,730)	984,371			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/05/2016	04/05/2017	04/05/2017	Expiration	3,505	42,284,533	2,045.17	1,195,229		2,559,706						(348,608)	2,559,706			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/07/2016	04/07/2017	04/07/2017	Expiration	1,037	32,894,750	2,041.91	793,973		1,607,497						(231,575)	1,607,497			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/08/2015	04/08/2017	04/08/2017	Expiration	91	188,902	2,081.90	4,723								(689)				
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/11/2016	04/11/2017	04/11/2017	Expiration	438	7,598,554	2,041.99	156,776		330,507						(45,726)	330,507			

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S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/12/2016	04/12/2017	04/12/2017	Expiration	359	8,941,884	2,061.72	175,792		362,186						(51,273)	362,186			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/15/2016	04/13/2017	04/13/2017	Expiration	2,173	93,634,563	2,080.73	2,261,373		4,328,938						(659,567)	4,328,938			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/15/2016	04/15/2017	04/15/2017	Expiration	620	14,409,632	2,080.73	288,783		595,858						(84,228)	595,858			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/15/2016	04/16/2017	04/16/2017	Expiration	490	10,323,524	2,080.73	213,112		437,019						(62,158)	437,019			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/15/2016	04/17/2017	04/17/2017	Expiration	597	34,061,087	2,080.73	727,998		1,421,979						(212,333)	1,421,979			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/18/2016	04/18/2017	04/18/2017	Expiration	311	7,713,503	2,094.34	145,235		298,002						(42,360)	298,002			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/20/2016	04/20/2017	04/20/2017	Expiration	17	55,645,959	18,096.27	1,343,547		2,698,218						(391,868)	2,698,218			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/21/2016	04/21/2017	04/21/2017	Expiration	480	10,367,453	2,091.48	196,917		404,854						(57,434)	404,854			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/22/2015	04/22/2017	04/22/2017	Expiration	101	211,856	2,107.96	5,000								(729)				
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/02/2016	05/02/2017	05/02/2017	Expiration	414	9,032,734	2,081.43	173,994		359,667						(65,248)	359,667			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/04/2016	05/04/2017	05/04/2017	Expiration	17	16,825,488	17,651.26	366,591		776,512						(137,472)	776,512			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/06/2016	05/06/2017	05/06/2017	Expiration	678	12,875,572	2,057.14	257,693		536,612						(95,915)	536,612			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/06/2016	05/07/2017	05/07/2017	Expiration	411	10,359,163	2,057.14	204,171		447,306						(76,564)	447,306			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/06/2016	05/08/2017	05/08/2017	Expiration	349	8,173,683	2,057.14	157,226		332,127						(58,960)	332,127			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/09/2016	05/09/2017	05/09/2017	Expiration	275	9,249,602	2,058.69	193,464		443,633						(72,549)	443,633			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/11/2016	05/11/2017	05/11/2017	Expiration	498	11,987,994	2,064.46	258,516		576,576						(96,944)	576,576			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/13/2016	05/13/2017	05/13/2017	Expiration	458	15,039,179	2,046.61	300,551		664,120						(112,706)	664,120			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/13/2016	05/14/2017	05/14/2017	Expiration	357	12,206,548	2,046.61	250,393		567,176						(93,898)	567,176			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/13/2016	05/15/2017	05/15/2017	Expiration	449	8,833,681	2,046.61	172,249		375,025						(64,593)	375,025			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/16/2016	05/16/2017	05/16/2017	Expiration	426	7,093,244	2,066.66	150,102		325,576						(56,288)	325,576			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/17/2016	05/17/2017	05/17/2017	Expiration	1,782	45,211,557	2,047.21	1,121,648		2,339,686						(420,618)	2,339,686			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/20/2016	05/20/2017	05/20/2017	Expiration	576	13,744,463	2,052.32	288,749		627,569						(107,578)	627,569			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/20/2016	05/21/2017	05/21/2017	Expiration	332	8,935,374	2,052.32	175,770		384,983						(65,914)	384,983			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/20/2016	05/22/2017	05/22/2017	Expiration	482	10,046,753	2,052.32	197,782		422,846						(74,168)	422,846			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/23/2016	05/23/2017	05/23/2017	Expiration	428	7,020,073	2,048.04	147,328		333,371						(55,248)	333,371			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/24/2016	05/24/2017	05/24/2017	Expiration	465	10,126,282	2,076.06	202,469		446,397						(75,926)	446,397			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/31/2016	05/31/2017	05/31/2017	Expiration	219	6,256,958	2,096.96	116,094		239,854						(43,535)	239,854			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/07/2016	06/07/2017	06/07/2017	Expiration	363	9,054,958	2,112.13	170,775		362,224						(78,272)	362,224			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/08/2016	06/08/2017	06/08/2017	Expiration	15	34,696,861	18,005.05	890,828		1,852,413						(408,296)	1,852,413			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/09/2016	06/09/2017	06/09/2017	Expiration	699	11,769,038	2,115.48	238,892		499,680						(109,492)	499,680			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/10/2015	06/10/2017	06/10/2017	Expiration	181	381,554	2,105.20	9,176								(2,103)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/13/2016	06/13/2017	06/13/2017	Expiration	1,206	25,017,130	2,079.06	635,496		1,311,955						(291,269)	1,311,955			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/14/2016	06/14/2017	06/14/2017	Expiration	393	10,418,591	2,075.32	219,205		438,154						(100,469)	438,154			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/16/2016	06/16/2017	06/16/2017	Expiration	477	11,035,379	2,077.99	227,896		468,173						(104,452)	468,173			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/17/2016	06/17/2017	06/17/2017	Expiration	617	12,432,735	2,071.22	273,121		569,766						(122,802)	569,766			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/17/2016	06/18/2017	06/18/2017	Expiration	418	11,056,643	2,071.22	226,817		485,593						(103,958)	485,593			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/17/2016	06/19/2017	06/19/2017	Expiration	397	9,966,200	2,071.22	196,030		403,346						(89,847)	403,346			

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/22/2016	06/22/2017	06/22/2017	Expiration	731	13,414,969	2,085.45	300,810		664,154						(137,871)	664,154			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/23/2016	06/23/2017	06/23/2017	Expiration	552	10,903,335	2,113.32	225,079		470,844						(103,161)	470,844			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/24/2015	06/24/2017	06/24/2017	Expiration	104	219,764	2,108.58	5,011								(1,148)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/28/2016	06/28/2017	06/28/2017	Expiration	1,715	39,574,357	2,036.09	950,124		2,141,324						(435,474)	2,141,324			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/01/2015	07/01/2017	07/01/2017	Expiration	52	107,878	2,077.42	2,697								(730)				
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/06/2016	07/06/2017	07/06/2017	Expiration	474	15,200,436	2,099.73	301,851		672,809						(163,502)	672,809			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/08/2016	07/07/2017	07/07/2017	Expiration	40	18,841,034	18,146.74	388,159		795,527						(210,253)	795,527			
Dow Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/08/2016	07/08/2017	07/08/2017	Expiration	73	13,090,301	18,146.74	251,038		540,374						(135,211)	540,374			
Dow Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/08/2016	07/09/2017	07/09/2017	Expiration	25	13,490,475	18,146.74	252,703		558,991						(136,881)	558,991			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/08/2016	07/10/2017	07/10/2017	Expiration	51	9,633,088	18,146.74	193,965		408,917						(105,064)	408,917			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/11/2016	07/11/2017	07/11/2017	Expiration	270	7,590,524	2,137.16	144,451		314,849						(78,244)	314,849			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/13/2016	07/13/2017	07/13/2017	Expiration	16	19,194,510	18,372.12	382,407		844,875						(207,137)	844,875			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/15/2015	07/15/2017	07/15/2017	Expiration	103	216,011	2,107.40	4,806								(1,302)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/19/2016	07/19/2017	07/19/2017	Expiration	1,498	30,313,481	2,163.78	749,971		1,559,274						(406,234)	1,559,274			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/22/2015	07/22/2017	07/22/2017	Expiration	50	106,687	2,114.15	2,294								(621)				
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/27/2016	07/27/2017	07/27/2017	Expiration	404	10,989,304	2,166.58	221,024		480,946						(119,722)	480,946			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/28/2016	07/28/2017	07/28/2017	Expiration	410	11,540,842	2,170.06	217,532		468,958						(117,830)	468,958			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/02/2016	08/02/2017	08/02/2017	Expiration	313	10,830,391	2,157.03	208,880		448,492						(130,550)	448,492			
S&P Digital			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/03/2016	08/03/2017	08/03/2017	Expiration	834	39,765,703	2,163.79	965,370		1,946,395						(603,357)	1,946,395			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/04/2016	08/04/2017	08/04/2017	Expiration	535	11,439,966	2,164.25	225,018		484,469						(140,636)	484,469			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/08/2016	08/08/2017	08/08/2017	Expiration	849	34,270,775	2,180.89	729,743		1,493,492						(456,090)	1,493,492			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/09/2016	08/09/2017	08/09/2017	Expiration	1,221	31,778,501	2,181.74	764,090		1,564,262						(477,556)	1,564,262			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/10/2016	08/10/2017	08/10/2017	Expiration	1,158	35,979,292	2,175.49	848,566		1,663,010						(530,354)	1,663,010			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/11/2016	08/11/2017	08/11/2017	Expiration	1,148	54,494,673	2,185.79	1,194,067		2,385,935						(746,292)	2,385,935			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/12/2016	08/12/2017	08/12/2017	Expiration	635	15,900,509	2,184.05	301,868		652,892						(188,667)	652,892			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/12/2016	08/13/2017	08/13/2017	Expiration	412	9,848,179	2,184.05	188,567		400,258						(117,854)	400,258			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/12/2016	08/14/2017	08/14/2017	Expiration	443	8,256,039	2,184.05	160,709		346,717						(100,443)	346,717			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/15/2016	08/15/2017	08/15/2017	Expiration	704	24,224,050	2,190.15	531,074		1,037,642						(331,921)	1,037,642			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/16/2016	08/16/2017	08/16/2017	Expiration	996	30,653,458	2,178.15	703,064		1,386,646						(439,415)	1,386,646			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/17/2016	08/17/2017	08/17/2017	Expiration	521	14,502,444	2,182.22	287,937		622,057						(179,961)	622,057			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/19/2016	08/18/2017	08/18/2017	Expiration	1,166	111,070,241	2,183.87	2,450,634		4,714,382						(1,531,646)	4,714,382			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/19/2016	08/19/2017	08/19/2017	Expiration	544	12,921,577	2,183.87	244,531		523,417						(152,832)	523,417			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/19/2016	08/20/2017	08/20/2017	Expiration	353	10,556,152	2,183.87	203,324		432,806						(127,077)	432,806			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/19/2016	08/21/2017	08/21/2017	Expiration	558	38,598,186	2,183.87	806,332		1,584,930						(503,958)	1,584,930			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/26/2016	08/25/2017	08/25/2017	Expiration	36	80,949,197	18,395.40	1,821,684		3,558,798						(1,138,552)	3,558,798			
Dow Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/26/2016	08/26/2017	08/26/2017	Expiration	73	21,440,446	18,395.40	427,231		937,958						(264,682)	937,958			
Dow Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/26/2016	08/27/2017	08/27/2017	Expiration	69	14,884,014	18,395.40	298,350		641,812						(186,468)	641,812			

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Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/26/2016	08/28/2017	08/28/2017	Expiration	25	39,852,047	18,395.40	859,160		1,716,018						(536,975)	1,716,018			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/30/2016	08/30/2017	08/30/2017	Expiration	1,060	31,142,167	2,176.12	706,716		1,365,964						(441,698)	1,365,964			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/31/2016	08/31/2017	08/31/2017	Expiration	564	12,981,081	2,170.95	272,996		589,193						(170,623)	589,193			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/02/2016	09/01/2017	09/01/2017	Expiration	2,007	118,419,730	2,179.98	2,716,779		5,356,192						(1,924,385)	5,356,192			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/02/2016	09/02/2017	09/02/2017	Expiration	382	13,723,672	2,179.98	264,333		568,668						(185,069)	568,668			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/02/2016	09/03/2017	09/03/2017	Expiration	329	9,112,914	2,179.98	186,736		398,011						(132,271)	398,011			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/02/2016	09/04/2017	09/04/2017	Expiration	307	10,591,743	2,179.98	199,638		412,547						(141,410)	412,547			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/02/2016	09/05/2017	09/05/2017	Expiration	217	25,164,818	2,179.98	504,655		998,421						(357,464)	998,421			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/07/2016	09/07/2017	09/07/2017	Expiration	919	32,048,632	2,186.16	747,770		1,455,580						(529,670)	1,455,580			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/09/2016	09/08/2017	09/08/2017	Expiration	47	70,014,939	18,085.45	1,641,826		3,245,137						(1,162,960)	3,245,137			
Dow Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/09/2016	09/09/2017	09/09/2017	Expiration	26	20,966,083	18,085.45	408,351		887,293						(289,249)	887,293			
Dow Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/09/2016	09/10/2017	09/10/2017	Expiration	65	13,381,898	18,085.45	284,325		624,763						(201,397)	624,763			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/09/2016	09/11/2017	09/11/2017	Expiration	38	42,316,845	18,085.45	902,255		1,821,422						(639,097)	1,821,422			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/12/2016	09/12/2017	09/12/2017	Expiration	357	19,665,146	2,159.04	427,890		837,984						(303,089)	837,984			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/16/2016	09/16/2017	09/16/2017	Expiration	404	13,880,403	2,139.16	293,639		657,049						(207,995)	657,049			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/16/2016	09/17/2017	09/17/2017	Expiration	297	11,270,813	2,139.16	217,476		457,294						(154,046)	457,294			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/16/2016	09/18/2017	09/18/2017	Expiration	383	9,982,360	2,139.16	189,498		392,841						(134,228)	392,841			
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/22/2016	09/22/2017	09/22/2017	Expiration	34	4,345,678	18,392.46	91,941		185,995						(65,125)	185,995			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/23/2016	09/23/2017	09/23/2017	Expiration	667	18,709,049	2,164.69	362,769		800,521						(256,961)	800,521			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/23/2016	09/24/2017	09/24/2017	Expiration	494	16,239,950	2,164.69	329,354		797,926						(233,292)	797,926			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/23/2016	09/25/2017	09/25/2017	Expiration	485	11,156,364	2,164.69	218,449		475,050						(154,734)	475,050			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/27/2016	09/27/2017	09/27/2017	Expiration	655	14,898,319	2,159.93	296,065		638,979						(209,712)	638,979			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/28/2016	09/28/2017	09/28/2017	Expiration	563	18,749,890	2,171.37	388,396		858,615						(275,114)	858,615			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/30/2016	09/29/2017	09/29/2017	Expiration	1,652	64,286,932	2,168.27	1,459,272		2,900,042						(1,033,651)	2,900,042			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/30/2016	10/02/2017	10/02/2017	Expiration	554	20,077,363	2,168.27	421,184		841,371						(298,339)	841,371			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/05/2016	10/05/2017	10/05/2017	Expiration	540	18,916,906	2,159.73	388,798		869,555						(307,798)	869,555			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/11/2016	10/11/2017	10/11/2017	Expiration	415	16,753,019	2,136.73	342,755		739,815						(271,348)	739,815			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/12/2016	10/12/2017	10/12/2017	Expiration	456	15,344,875	2,139.18	319,634		724,917						(253,044)	724,917			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/13/2016	10/13/2017	10/13/2017	Expiration	339	14,354,488	2,132.55	283,152		612,780						(224,162)	612,780			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/20/2016	10/20/2017	10/20/2017	Expiration	384	13,168,849	2,141.34	252,578		563,563						(199,957)	563,563			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/27/2016	10/27/2017	10/27/2017	Expiration	440	14,624,572	2,133.04	287,371		639,654						(227,502)	639,654			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/28/2016	10/28/2017	10/28/2017	Expiration	570	13,483,107	2,126.41	264,981		619,613						(209,777)	619,613			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/28/2016	10/29/2017	10/29/2017	Expiration	426	12,232,689	2,126.41	233,384		537,203						(184,762)	537,203			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/28/2016	10/30/2017	10/30/2017	Expiration	498	9,891,960	2,126.41	191,862		453,871						(151,890)	453,871			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/01/2016	11/01/2017	11/01/2017	Expiration	900	48,052,155	2,111.72	1,052,460		2,318,854						(920,902)	2,318,854			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/02/2016	11/02/2017	11/02/2017	Expiration	446	16,429,808	2,097.94	331,019		766,736						(289,642)	766,736			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/03/2016	11/03/2017	11/03/2017	Expiration	458	13,206,400	2,088.66	269,203		602,310						(235,552)	602,310			

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S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/04/2016	11/04/2017	11/04/2017	Expiration	516	14,343,353	2,085.18	289,386		674,730						(253,212)	674,730			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/04/2016	11/05/2017	11/05/2017	Expiration	450	10,735,513	2,085.18	209,394		488,465						(183,219)	488,465			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/04/2016	11/06/2017	11/06/2017	Expiration	289	11,475,804	2,085.18	211,504		477,534						(185,066)	477,534			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/07/2016	11/07/2017	11/07/2017	Expiration	244	6,298,899	2,131.52	119,349		267,367						(104,430)	267,367			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/14/2016	11/14/2017	11/14/2017	Expiration	404	8,131,585	2,164.20	160,050		367,066						(140,044)	367,066			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/18/2016	11/18/2017	11/18/2017	Expiration	573	14,601,064	2,181.90	277,728		633,824						(243,012)	633,824			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/18/2016	11/19/2017	11/19/2017	Expiration	391	12,413,640	2,181.90	225,869		517,062						(197,636)	517,062			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/18/2016	11/20/2017	11/20/2017	Expiration	430	11,056,931	2,181.90	206,071		477,546						(180,312)	477,546			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/22/2016	11/22/2017	11/22/2017	Expiration	601	27,218,156	2,202.94	565,860		1,183,382						(495,127)	1,183,382			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	11/28/2016	11/28/2017	11/28/2017	Expiration	327	5,503,394	2,201.72	113,809		267,949						(99,583)	267,949			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/13/2016	12/13/2017	12/13/2017	Expiration	514	15,821,662	2,271.72	283,801		624,158						(271,976)	624,158			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/30/2016	12/29/2017	12/29/2017	Expiration	3,668	88,359,639	2,238.83	2,024,401		4,458,525						(1,940,051)	4,458,525			
EXPIRED OPTION RECOVERY - LEHMAN			Equity/Index	LEH	03/31/2014	12/31/2014	12/31/2014							243,058							243,058			
0349999. Subtotal - Purchased Options - Other - Other												603,235,014		1,732,634,443			XXX			(312,924,923)	1,732,634,443			XXX
0359999. Subtotal - Purchased Options - Other												603,235,014		1,732,634,443			XXX			(312,924,923)	1,732,634,443			XXX
0369999. Total Purchased Options - Call Options and Warrants																	XXX							XXX
0379999. Total Purchased Options - Put Options																	XXX							XXX
0389999. Total Purchased Options - Caps																	XXX							XXX
0399999. Total Purchased Options - Floors																	XXX							XXX
0409999. Total Purchased Options - Collars																	XXX							XXX
0419999. Total Purchased Options - Other												603,235,014		1,732,634,443			XXX			(312,924,923)	1,732,634,443			XXX
0429999. Total Purchased Options												603,235,014		1,732,634,443			XXX			(312,924,923)	1,732,634,443			XXX
0439999. Subtotal - Written Options - Hedging Effective - Call Options and Warrants																	XXX							XXX
0449999. Subtotal - Written Options - Hedging Effective - Put Options																	XXX							XXX
0459999. Subtotal - Written Options - Hedging Effective - Caps																	XXX							XXX
0469999. Subtotal - Written Options - Hedging Effective - Floors																	XXX							XXX
0479999. Subtotal - Written Options - Hedging Effective - Collars																	XXX							XXX
0489999. Subtotal - Written Options - Hedging Effective - Other																	XXX							XXX
0499999. Subtotal - Written Options - Hedging Effective																	XXX							XXX
0509999. Subtotal - Written Options - Hedging Other - Call Options and Warrants																	XXX							XXX
0519999. Subtotal - Written Options - Hedging Other - Put Options																	XXX							XXX
0529999. Subtotal - Written Options - Hedging Other - Caps																	XXX							XXX
0539999. Subtotal - Written Options - Hedging Other - Floors																	XXX							XXX
0549999. Subtotal - Written Options - Hedging Other - Collars																	XXX							XXX
0559999. Subtotal - Written Options - Hedging Other - Other																	XXX							XXX
0569999. Subtotal - Written Options - Hedging Other																	XXX							XXX
0579999. Subtotal - Written Options - Replications - Call Options and Warrants																	XXX							XXX
0589999. Subtotal - Written Options - Replications - Put Options																	XXX							XXX

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0599999. Subtotal - Written Options - Replications - Caps																	XXX							XXX
0609999. Subtotal - Written Options - Replications - Floors																	XXX							XXX
0619999. Subtotal - Written Options - Replications - Collars																	XXX							XXX
0629999. Subtotal - Written Options - Replications - Other																	XXX							XXX
0639999. Subtotal - Written Options - Replications																	XXX							XXX
0649999. Subtotal - Written Options - Income Generation - Call Options and Warrants																	XXX							XXX
0659999. Subtotal - Written Options - Income Generation - Put Options																	XXX							XXX
0669999. Subtotal - Written Options - Income Generation - Caps																	XXX							XXX
0679999. Subtotal - Written Options - Income Generation - Floors																	XXX							XXX
0689999. Subtotal - Written Options - Income Generation - Collars																	XXX							XXX
0699999. Subtotal - Written Options - Income Generation - Other																	XXX							XXX
0709999. Subtotal - Written Options - Income Generation																	XXX							XXX
0719999. Subtotal - Written Options - Other - Call Options and Warrants																	XXX							XXX
0729999. Subtotal - Written Options - Other - Put Options																	XXX							XXX
0739999. Subtotal - Written Options - Other - Caps																	XXX							XXX
0749999. Subtotal - Written Options - Other - Floors																	XXX							XXX
0759999. Subtotal - Written Options - Other - Collars																	XXX							XXX
S&P 500 Index Option PTPT			Equity/Index	EGL	01/04/2016	01/04/2017	01/04/2017	Expiration	(6)	(174,639)	2,012.66	(11,301)		(21,377)						471	(21,377)			
S&P 500 Index Option PTPT			Equity/Index	EGL	01/05/2016	01/05/2017	01/05/2017	Expiration	(95)	(495,568)	2,016.71	(20,431)		(39,221)						851	(39,221)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	01/06/2016	01/06/2017	01/06/2017	Expiration	(2)	(961,886)	2,239.65	(42,753)		(95,570)						1,781	(95,570)			
S&P 500 Index Option PTPT			Equity/Index	EGL	01/11/2016	01/11/2017	01/11/2017	Expiration	(9)	(152,513)	1,923.67	(9,042)		(22,170)						377	(22,170)			
S&P 500 Index Option PTPT			Equity/Index	EGL	01/12/2016	01/12/2017	01/12/2017	Expiration	(26)	(286,881)	1,938.68	(17,750)		(42,900)						740	(42,900)			
S&P Digital			Equity/Index	EGL	01/13/2016	01/13/2017	01/13/2017	Expiration	(3)	(1,942,794)	1,890.28	(88,511)		(216,052)						3,688	(216,052)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	01/14/2016	01/14/2017	01/14/2017	Expiration	(2)	(4,088)	1,921.84	(97)		(283)						4	(283)			
S&P 500 Index Option PTPT			Equity/Index	EGL	01/15/2016	01/18/2017	01/18/2017	Expiration	(39)	(72,583)	1,880.33	(1,629)		(3,085)						68	(3,085)			
S&P 500 Index Option PTPT			Equity/Index	EGL	01/19/2016	01/19/2017	01/19/2017	Expiration	(107)	(410,037)	1,881.33	(20,577)		(51,418)						857	(51,418)			
UST 2.250% 11/15/25 Total Return Options			Equity/Index	EGL	01/20/2016	01/20/2017	01/20/2017	Expiration	(55)	(1,156,242)	98.00	(47,547)		(116,805)						1,981	(116,805)			
S&P 500 Index Option PTPT			Equity/Index	EGL	01/22/2016	01/23/2017	01/23/2017	Expiration	(19)	(267,587)	1,906.90	(9,038)		(19,419)						377	(19,419)			
S&P 500 Index Option PTPT			Equity/Index	EGL	01/22/2016	01/24/2017	01/24/2017	Expiration	(24)	(46,304)	1,906.90	(1,028)		(1,968)						43	(1,968)			
S&P 500 Index Option PTPT			Equity/Index	EGL	01/25/2016	01/25/2017	01/25/2017	Expiration	(78)	(168,269)	1,877.08	(11,008)		(33,907)						459	(33,907)			
S&P 500 Index Option PTPT			Equity/Index	EGL	01/26/2016	01/26/2017	01/26/2017	Expiration	(69)	(435,935)	1,903.63	(17,421)		(42,808)						726	(42,808)			
UST 2.250% 11/15/25 Total Return Options			Equity/Index	EGL	01/27/2016	01/27/2017	01/27/2017	Expiration	(723)	(1,552,409)	98.00	(63,266)		(160,458)						2,636	(160,458)			
S&P 500 Index Option PTPT			Equity/Index	EGL	01/29/2016	01/30/2017	01/30/2017	Expiration	(44)	(518,095)	1,940.24	(17,740)		(38,572)						739	(38,572)			
S&P Digital			Equity/Index	EGL	01/29/2016	01/31/2017	01/31/2017	Expiration	(3)	(6,660)	1,940.24	(100)		(167)						4	(167)			
S&P 500 Index Option PTPT			Equity/Index	EGL	02/01/2016	02/01/2017	02/01/2017	Expiration	(17)	(201,199)	1,939.38	(12,142)		(31,180)						1,518	(31,180)			

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SPXD5UN Index Option PTPT			Equity/Index	EGL	02/02/2016	02/02/2017	02/02/2017	Expiration	(46)	(891,918)	2,232.70	(33,483)		(81,784)						4,185	(81,784)			
UST 2.250% 11/15/25 Total Return Options			Equity/Index	EGL	02/03/2016	02/03/2017	02/03/2017	Expiration	(26)	(1,843,914)	100.00	(83,357)		(221,111)						10,420	(221,111)			
S&P Digital			Equity/Index	EGL	02/05/2016	02/06/2017	02/06/2017	Expiration	(12)	(22,200)	1,880.05	(331)		(555)						41	(555)			
S&P 500 Index Option PTPT			Equity/Index	EGL	02/05/2016	02/07/2017	02/07/2017	Expiration	(15)	(28,089)	1,880.05	(624)		(1,194)						78	(1,194)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	02/08/2016	02/08/2017	02/08/2017	Expiration	(5)	(273,030)	2,231.38	(15,888)		(45,723)						1,986	(45,723)			
S&P Digital			Equity/Index	EGL	02/09/2016	02/09/2017	02/09/2017	Expiration	(3)	(448,161)	1,852.21	(21,575)		(60,821)						2,697	(60,821)			
UST 2.250% 11/15/25 Total Return Options			Equity/Index	EGL	02/10/2016	02/10/2017	02/10/2017	Expiration	(37)	(1,546,196)	98.00	(78,305)		(228,092)						9,788	(228,092)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	02/12/2016	02/12/2017	02/12/2017	Expiration	(7)	(13,000)	1,864.78	(226)		(1,607)						28	(1,607)			
S&P 500 Index Option PTPT			Equity/Index	EGL	02/16/2016	02/16/2017	02/16/2017	Expiration	(100)	(360,742)	1,895.58	(18,674)		(53,285)						2,334	(53,285)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	02/17/2016	02/17/2017	02/17/2017	Expiration	(8)	(1,670,503)	2,252.67	(70,025)		(188,205)						8,753	(188,205)			
S&P 500 Index Option PTPT			Equity/Index	EGL	02/22/2016	02/22/2017	02/22/2017	Expiration	(32)	(199,647)	1,945.50	(10,981)		(32,341)						1,373	(32,341)			
S&P Digital			Equity/Index	EGL	02/23/2016	02/23/2017	02/23/2017	Expiration	(15)	(558,228)	1,921.27	(28,942)		(87,760)						3,618	(87,760)			
UST 1.625% 02/24/17 Total Return Options			Equity/Index	EGL	02/24/2016	02/24/2017	02/24/2017	Expiration	(488)	(1,883,517)	98.00	(72,000)		(189,196)						9,000	(189,196)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	02/25/2016	02/25/2017	02/25/2017	Expiration	(2)	(4,474)	1,951.70	(80)		(391)						10	(391)			
S&P Digital			Equity/Index	EGL	02/26/2016	02/27/2017	02/27/2017	Expiration	(3)	(6,239)	1,948.05	(94)		(156)						12	(156)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	03/01/2016	03/01/2017	03/01/2017	Expiration	(6)	(657,456)	2,268.62	(31,945)		(93,050)						6,655	(93,050)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	03/02/2016	03/02/2017	03/02/2017	Expiration	(10)	(598,032)	1,986.45	(21,512)		(55,415)						4,482	(55,415)			
S&P 500 Index Option PTPT			Equity/Index	EGL	03/04/2016	03/03/2017	03/03/2017	Expiration	(105)	(798,594)	1,999.99	(35,716)		(98,801)						7,441	(98,801)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	03/07/2016	03/07/2017	03/07/2017	Expiration	(27)	(198,487)	2,278.97	(8,759)		(23,251)						1,825	(23,251)			
S&P 500 Index Option PTPT			Equity/Index	EGL	03/08/2016	03/08/2017	03/08/2017	Expiration	(139)	(442,341)	1,979.26	(21,850)		(61,383)						4,552	(61,383)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	03/09/2016	03/09/2017	03/09/2017	Expiration	(2)	(508,424)	2,275.59	(19,301)		(46,986)						4,021	(46,986)			
UST 1.625% 02/17/17 Total Return Options			Equity/Index	EGL	03/09/2016	03/10/2017	03/10/2017	Expiration	(38)	(1,107,755)	100.00	(44,529)		(108,874)						9,277	(108,874)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	03/11/2016	03/11/2017	03/11/2017	Expiration	(20)	(40,338)	2,022.19	(799)		(5,149)						166	(5,149)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	03/11/2016	03/12/2017	03/12/2017	Expiration	(17)	(35,000)	2,022.19	(648)		(4,151)						135	(4,151)			
S&P 500 Index Option PTPT			Equity/Index	EGL	03/11/2016	03/13/2017	03/13/2017	Expiration	(52)	(105,252)	2,022.19	(2,494)		(4,736)						520	(4,736)			
S&P 500 Index Option PTPT			Equity/Index	EGL	03/14/2016	03/14/2017	03/14/2017	Expiration	(40)	(161,110)	2,019.64	(7,120)		(17,738)						1,483	(17,738)			
S&P 500 Index Option PTPT			Equity/Index	EGL	03/15/2016	03/15/2017	03/15/2017	Expiration	(120)	(402,484)	2,015.93	(19,483)		(52,118)						4,059	(52,118)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	03/16/2016	03/16/2017	03/16/2017	Expiration	(13)	(465,021)	2,287.24	(20,466)		(53,951)						4,264	(53,951)			
UST 1.625% 02/17/17 Total Return Options			Equity/Index	EGL	03/16/2016	03/17/2017	03/17/2017	Expiration	(249)	(1,283,785)	98.00	(50,858)		(126,426)						10,595	(126,426)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	03/18/2016	03/19/2017	03/19/2017	Expiration	(10)	(20,000)	2,049.58	(384)		(1,583)						80	(1,583)			
S&P 500 Index Option PTPT			Equity/Index	EGL	03/18/2016	03/20/2017	03/20/2017	Expiration	(73)	(291,648)	2,049.58	(7,693)		(14,987)						1,603	(14,987)			
S&P 500 Index Option PTPT			Equity/Index	EGL	03/21/2016	03/21/2017	03/21/2017	Expiration	(47)	(153,616)	2,051.60	(7,158)		(16,547)						1,491	(16,547)			
S&P 500 Index Option PTPT			Equity/Index	EGL	03/22/2016	03/22/2017	03/22/2017	Expiration	(113)	(378,772)	2,049.80	(17,508)		(41,041)						3,647	(41,041)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	03/23/2016	03/23/2017	03/23/2017	Expiration	(3)	(578,421)	2,294.23	(19,299)		(43,136)						4,021	(43,136)			
UST 1.625% 02/17/17 Total Return Options			Equity/Index	EGL	03/23/2016	03/24/2017	03/24/2017	Expiration	(351)	(1,189,279)	98.00	(37,361)		(80,504)						7,784	(80,504)			
S&P 500 Index Option PTPT			Equity/Index	EGL	03/28/2016	03/28/2017	03/28/2017	Expiration	(167)	(563,884)	2,037.05	(26,195)		(64,806)						5,457	(64,806)			
S&P 500 Index Option PTPT			Equity/Index	EGL	03/29/2016	03/29/2017	03/29/2017	Expiration	(167)	(429,419)	2,055.01	(22,590)		(55,237)						4,706	(55,237)			

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

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SPXD5UN Index Option PTPT			Equity/Index	EGL	03/30/2016	03/30/2017	03/30/2017	Expiration	(15)	(741,856)	2,307.09	(25,917)		(60,759)						5,399	(60,759)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	04/01/2016	03/31/2017	03/31/2017	Expiration	(8)	(1,518,171)	2,310.18	(60,701)		(139,286)						15,566	(139,286)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	04/01/2016	04/03/2017	04/03/2017	Expiration	(17)	(175,214)	2,072.78	(4,628)		(9,843)						1,350	(9,843)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/04/2016	04/04/2017	04/04/2017	Expiration	(100)	(276,315)	2,066.13	(13,824)		(32,936)						4,032	(32,936)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/05/2016	04/05/2017	04/05/2017	Expiration	(297)	(1,034,915)	2,045.17	(47,073)		(112,314)						13,730	(112,314)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	04/06/2016	04/06/2017	04/06/2017	Expiration	(6)	(637,851)	2,301.21	(29,271)		(66,301)						8,537	(66,301)			
UST 1.625% 02/17/17 Total Return Options			Equity/Index	EGL	04/06/2016	04/07/2017	04/07/2017	Expiration	(149)	(967,572)	98.00	(35,470)		(78,350)						10,345	(78,350)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	04/08/2016	04/09/2017	04/09/2017	Expiration	(4)	(8,800)	2,047.60	(166)		(823)						49	(823)			
S&P Digital			Equity/Index	EGL	04/11/2016	04/11/2017	04/11/2017	Expiration	(7)	(536,119)	2,041.99	(23,264)		(55,272)						6,785	(55,272)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/12/2016	04/12/2017	04/12/2017	Expiration	(85)	(395,921)	2,061.72	(16,295)		(34,972)						4,753	(34,972)			
S&P Digital			Equity/Index	EGL	04/15/2016	04/13/2017	04/13/2017	Expiration	(2)	(1,468,931)	2,080.73	(55,005)		(107,969)						16,043	(107,969)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	04/15/2016	04/16/2017	04/16/2017	Expiration	(20)	(40,821)	2,080.73	(1,016)		(2,939)						296	(2,939)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/15/2016	04/17/2017	04/17/2017	Expiration	(20)	(202,504)	2,080.73	(6,312)		(12,607)						1,841	(12,607)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/18/2016	04/18/2017	04/18/2017	Expiration	(43)	(100,870)	2,094.34	(5,416)		(11,109)						1,580	(11,109)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/19/2016	04/19/2017	04/19/2017	Expiration	(81)	(359,275)	2,100.80	(14,318)		(28,165)						4,176	(28,165)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	04/20/2016	04/20/2017	04/20/2017	Expiration	(1)	(566,447)	2,102.40	(23,161)		(47,484)						6,755	(47,484)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/22/2016	04/21/2017	04/21/2017	Expiration	(51)	(823,178)	2,091.58	(29,130)		(59,070)						8,496	(59,070)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/22/2016	04/24/2017	04/24/2017	Expiration	(52)	(108,033)	2,091.58	(2,463)		(4,861)						718	(4,861)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/25/2016	04/25/2017	04/25/2017	Expiration	(51)	(387,960)	2,087.79	(13,411)		(28,620)						3,912	(28,620)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/26/2016	04/26/2017	04/26/2017	Expiration	(88)	(379,987)	2,091.70	(15,595)		(35,128)						4,549	(35,128)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	04/27/2016	04/27/2017	04/27/2017	Expiration	(20)	(749,542)	2,324.81	(28,700)		(62,816)						8,371	(62,816)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	04/29/2016	04/28/2017	04/28/2017	Expiration	(10)	(1,268,217)	2,311.88	(49,091)		(111,387)						14,318	(111,387)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/29/2016	05/01/2017	05/01/2017	Expiration	(31)	(64,620)	2,065.30	(1,538)		(2,908)						449	(2,908)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/02/2016	05/02/2017	05/02/2017	Expiration	(39)	(241,142)	2,081.43	(8,798)		(19,553)						3,299	(19,553)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/03/2016	05/03/2017	05/03/2017	Expiration	(82)	(393,383)	2,063.37	(15,726)		(37,012)						5,897	(37,012)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	05/04/2016	05/04/2017	05/04/2017	Expiration	(15)	(548,152)	2,311.73	(24,258)		(59,661)						9,097	(59,661)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	05/06/2016	05/05/2017	05/05/2017	Expiration	(3)	(829,163)	2,316.21	(34,159)		(82,695)						12,809	(82,695)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	05/06/2016	05/06/2017	05/06/2017	Expiration	(4)	(7,987)	2,057.14	(193)		(618)						72	(618)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/06/2016	05/08/2017	05/08/2017	Expiration	(7)	(251,239)	2,057.14	(7,256)		(14,858)						2,721	(14,858)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/09/2016	05/09/2017	05/09/2017	Expiration	(84)	(304,548)	2,058.69	(14,179)		(35,720)						5,317	(35,720)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/10/2016	05/10/2017	05/10/2017	Expiration	(97)	(395,219)	2,084.39	(16,714)		(39,473)						6,268	(39,473)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	05/11/2016	05/11/2017	05/11/2017	Expiration	(2)	(501,368)	2,318.04	(16,519)		(37,154)						6,194	(37,154)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/13/2016	05/12/2017	05/12/2017	Expiration	(99)	(940,395)	2,046.61	(36,521)		(87,469)						13,695	(87,469)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/13/2016	05/15/2017	05/15/2017	Expiration	(20)	(208,189)	2,046.61	(6,537)		(14,815)						2,452	(14,815)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/16/2016	05/16/2017	05/16/2017	Expiration	(73)	(180,568)	2,066.66	(9,823)		(25,805)						3,683	(25,805)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/17/2016	05/17/2017	05/17/2017	Expiration	(56)	(211,785)	2,047.21	(9,472)		(21,883)						3,552	(21,883)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	05/18/2016	05/18/2017	05/18/2017	Expiration	(12)	(463,455)	2,300.83	(20,239)		(46,503)						7,590	(46,503)			

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SPXDSUN Index Option PTPT			Equity/Index	EGL	05/20/2016	05/19/2017	05/19/2017	Expiration	(17)	(1,117,045)	2,303.29	(37,972)		(84,658)						14,239	(84,658)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/20/2016	05/22/2017	05/22/2017	Expiration	(15)	(141,606)	2,052.32	(4,603)		(10,163)						1,726	(10,163)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/23/2016	05/23/2017	05/23/2017	Expiration	(53)	(250,319)	2,048.04	(10,311)		(25,234)						3,867	(25,234)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/24/2016	05/24/2017	05/24/2017	Expiration	(68)	(439,088)	2,076.06	(15,937)		(36,119)						5,976	(36,119)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	05/25/2016	05/25/2017	05/25/2017	Expiration	(18)	(390,773)	2,318.53	(15,874)		(38,074)						5,953	(38,074)			
S&P Digital			Equity/Index	EGL	05/27/2016	05/26/2017	05/26/2017	Expiration	(11)	(1,125,067)	2,099.06	(37,712)		(84,719)						14,142	(84,719)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	05/27/2016	05/27/2017	05/27/2017	Expiration	(11)	(22,963)	2,099.06	(533)		(1,206)						200	(1,206)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/31/2016	05/31/2017	05/31/2017	Expiration	(89)	(313,148)	2,096.96	(14,298)		(33,776)						5,362	(33,776)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	06/01/2016	06/01/2017	06/01/2017	Expiration	(22)	(878,723)	2,322.11	(31,969)		(74,874)						14,652	(74,874)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/03/2016	06/02/2017	06/02/2017	Expiration	(85)	(1,178,706)	2,099.13	(42,782)		(99,739)						19,608	(99,739)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	06/03/2016	06/04/2017	06/04/2017	Expiration	(15)	(31,782)	2,099.13	(734)		(2,685)						336	(2,685)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/03/2016	06/05/2017	06/05/2017	Expiration	(31)	(443,687)	2,099.13	(13,239)		(28,205)						6,068	(28,205)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/06/2016	06/06/2017	06/06/2017	Expiration	(23)	(173,204)	2,109.41	(6,094)		(13,629)						2,793	(13,629)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/07/2016	06/07/2017	06/07/2017	Expiration	(124)	(388,495)	2,112.13	(18,318)		(45,626)						8,396	(45,626)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	06/08/2016	06/08/2017	06/08/2017	Expiration	(26)	(452,345)	2,337.40	(16,840)		(38,529)						7,718	(38,529)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/09/2016	06/09/2017	06/09/2017	Expiration	(78)	(1,001,457)	2,115.48	(37,868)		(85,684)						17,356	(85,684)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	06/10/2016	06/12/2017	06/12/2017	Expiration	(5)	(130,385)	2,330.84	(4,382)		(9,828)						2,008	(9,828)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/13/2016	06/13/2017	06/13/2017	Expiration	(64)	(225,509)	2,079.06	(10,759)		(27,350)						4,931	(27,350)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	06/14/2016	06/14/2017	06/14/2017	Expiration	(33)	(308,846)	2,323.74	(11,932)		(29,336)						5,469	(29,336)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	06/15/2016	06/15/2017	06/15/2017	Expiration	(8)	(273,661)	2,322.69	(11,807)		(29,219)						5,411	(29,219)			
UST 1.625% 05/15/26 Total Return Options			Equity/Index	EGL	06/15/2016	06/16/2017	06/16/2017	Expiration	(1,520)	(1,193,706)	98.00	(40,357)		(94,539)						18,497	(94,539)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/17/2016	06/19/2017	06/19/2017	Expiration	(36)	(313,425)	2,071.22	(10,834)		(25,114)						4,966	(25,114)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	06/20/2016	06/20/2017	06/20/2017	Expiration	(10)	(296,499)	2,334.69	(10,883)		(26,351)						4,988	(26,351)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	06/21/2016	06/21/2017	06/21/2017	Expiration	(9)	(499,479)	2,335.40	(23,070)		(58,112)						10,574	(58,112)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	06/22/2016	06/22/2017	06/22/2017	Expiration	(4)	(414,473)	2,334.11	(16,091)		(38,117)						7,375	(38,117)			
UST 1.625% 05/15/26 Total Return Options			Equity/Index	EGL	06/22/2016	06/23/2017	06/23/2017	Expiration	(349)	(1,062,116)	98.00	(38,078)		(93,399)						17,452	(93,399)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/24/2016	06/26/2017	06/26/2017	Expiration	(23)	(114,403)	2,037.41	(4,763)		(12,436)						2,183	(12,436)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/27/2016	06/27/2017	06/27/2017	Expiration	(70)	(297,229)	2,000.54	(13,503)		(36,574)						6,189	(36,574)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/28/2016	06/28/2017	06/28/2017	Expiration	(102)	(348,428)	2,036.09	(16,593)		(47,669)						7,605	(47,669)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	06/29/2016	06/29/2017	06/29/2017	Expiration	(26)	(291,864)	2,323.55	(10,087)		(24,443)						4,623	(24,443)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/01/2016	06/30/2017	06/30/2017	Expiration	(102)	(1,081,242)	2,102.95	(39,218)		(88,503)						20,042	(88,503)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/05/2016	07/05/2017	07/05/2017	Expiration	(45)	(129,973)	2,088.55	(6,645)		(17,198)						3,599	(17,198)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	07/06/2016	07/06/2017	07/06/2017	Expiration	(16)	(495,024)	2,339.79	(20,353)		(46,691)						11,024	(46,691)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	07/08/2016	07/07/2017	07/07/2017	Expiration	(13)	(1,072,048)	2,350.01	(40,238)		(91,661)						21,796	(91,661)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/08/2016	07/10/2017	07/10/2017	Expiration	(27)	(58,122)	2,129.90	(3,403)		(8,119)						1,843	(8,119)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/11/2016	07/11/2017	07/11/2017	Expiration	(47)	(208,277)	2,137.16	(8,283)		(18,679)						4,487	(18,679)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	07/12/2016	07/12/2017	07/12/2017	Expiration	(18)	(539,709)	2,355.55	(20,133)		(45,085)						10,905	(45,085)			

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SPXD5UN Index Option PTPT			Equity/Index	EGL	07/13/2016	07/13/2017	07/13/2017	Expiration	(5)	(381,648)	2,356.84	(14,101)		(32,059)						7,638	(32,059)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	07/15/2016	07/14/2017	07/14/2017	Expiration	(11)	(1,194,478)	2,358.14	(41,523)		(92,386)						22,492	(92,386)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/15/2016	07/17/2017	07/17/2017	Expiration	(17)	(46,423)	2,161.74	(2,302)		(5,604)						1,247	(5,604)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/18/2016	07/18/2017	07/18/2017	Expiration	(47)	(263,576)	2,166.89	(9,703)		(21,679)						5,256	(21,679)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/19/2016	07/19/2017	07/19/2017	Expiration	(89)	(444,380)	2,163.78	(16,926)		(39,558)						9,168	(39,558)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	07/20/2016	07/20/2017	07/20/2017	Expiration	(9)	(370,948)	2,358.93	(14,519)		(33,847)						7,865	(33,847)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	07/22/2016	07/21/2017	07/21/2017	Expiration	(14)	(909,423)	2,358.41	(31,392)		(69,071)						17,004	(69,071)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/22/2016	07/24/2017	07/24/2017	Expiration	(23)	(113,579)	2,175.03	(4,301)		(9,556)						2,330	(9,556)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/25/2016	07/25/2017	07/25/2017	Expiration	(23)	(105,910)	2,168.48	(4,193)		(9,529)						2,271	(9,529)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	07/26/2016	07/26/2017	07/26/2017	Expiration	(9)	(516,014)	2,356.37	(20,545)		(47,500)						11,128	(47,500)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	07/27/2016	07/27/2017	07/27/2017	Expiration	(2)	(597,035)	2,350.92	(22,842)		(52,230)						12,373	(52,230)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	07/29/2016	07/28/2017	07/28/2017	Expiration	(22)	(1,300,098)	2,354.24	(42,937)		(92,426)						23,258	(92,426)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/29/2016	07/31/2017	07/31/2017	Expiration	(9)	(215,922)	2,173.60	(6,578)		(13,529)						3,563	(13,529)			
S&P 500 Index Option PTPT			Equity/Index	EGL	08/01/2016	08/01/2017	08/01/2017	Expiration	(59)	(309,628)	2,170.84	(11,472)		(26,319)						7,170	(26,319)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	08/02/2016	08/02/2017	08/02/2017	Expiration	(7)	(388,769)	2,346.72	(15,376)		(36,437)						9,610	(36,437)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	08/03/2016	08/03/2017	08/03/2017	Expiration	(6)	(490,224)	2,346.64	(18,090)		(40,817)						11,306	(40,817)			
UST 1.625% 05/15/26 Total Return Options			Equity/Index	EGL	08/03/2016	08/04/2017	08/04/2017	Expiration	(390)	(1,478,840)	98.00	(49,305)		(109,485)						30,815	(109,485)			
S&P 500 Index Option PTPT			Equity/Index	EGL	08/05/2016	08/07/2017	08/07/2017	Expiration	(24)	(104,367)	2,182.87	(4,164)		(9,634)						2,602	(9,634)			
S&P 500 Index Option PTPT			Equity/Index	EGL	08/08/2016	08/08/2017	08/08/2017	Expiration	(22)	(79,284)	2,180.89	(3,429)		(7,922)						2,143	(7,922)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	08/09/2016	08/09/2017	08/09/2017	Expiration	(15)	(344,745)	2,353.04	(10,787)		(23,642)						6,742	(23,642)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	08/10/2016	08/10/2017	08/10/2017	Expiration	(10)	(477,970)	2,175.49	(18,552)		(40,008)						11,595	(40,008)			
UST 1.625% 05/15/26 Total Return Options			Equity/Index	EGL	08/10/2016	08/11/2017	08/11/2017	Expiration	(788)	(906,177)	98.00	(30,926)		(63,763)						19,329	(63,763)			
S&P 500 Index Option PTPT			Equity/Index	EGL	08/12/2016	08/14/2017	08/14/2017	Expiration	(15)	(54,830)	2,184.05	(2,312)		(5,212)						1,445	(5,212)			
S&P 500 Index Option PTPT			Equity/Index	EGL	08/15/2016	08/15/2017	08/15/2017	Expiration	(32)	(223,114)	2,190.15	(7,556)		(16,007)						4,723	(16,007)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	08/16/2016	08/16/2017	08/16/2017	Expiration	(14)	(267,054)	2,354.70	(8,769)		(18,950)						5,481	(18,950)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	08/17/2016	08/17/2017	08/17/2017	Expiration	(16)	(506,777)	2,354.86	(15,646)		(30,085)						9,779	(30,085)			
UST 1.50% 08/25/17 Total Return Options			Equity/Index	EGL	08/17/2016	08/18/2017	08/18/2017	Expiration	(48)	(1,037,848)	100.00	(31,213)		(59,706)						19,508	(59,706)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	08/19/2016	08/20/2017	08/20/2017	Expiration	(15)	(33,480)	2,183.87	(817)		(2,389)						511	(2,389)			
S&P 500 Index Option PTPT			Equity/Index	EGL	08/19/2016	08/21/2017	08/21/2017	Expiration	(32)	(364,022)	2,183.87	(11,736)		(22,945)						7,335	(22,945)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	08/22/2016	08/22/2017	08/22/2017	Expiration	(4)	(271,118)	2,356.39	(8,819)		(17,766)						5,512	(17,766)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	08/23/2016	08/23/2017	08/23/2017	Expiration	(9)	(216,539)	2,358.26	(8,215)		(16,330)						5,134	(16,330)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	08/24/2016	08/24/2017	08/24/2017	Expiration	(22)	(517,039)	2,352.75	(15,605)		(31,955)						9,753	(31,955)			
UST 1.50% 08/25/17 Total Return Options			Equity/Index	EGL	08/24/2016	08/25/2017	08/25/2017	Expiration	(208)	(1,267,462)	98.00	(38,508)		(77,030)						24,067	(77,030)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	08/26/2016	08/26/2017	08/26/2017	Expiration	(24)	(51,702)	2,169.04	(1,406)		(5,257)						879	(5,257)			
S&P 500 Index Option PTPT			Equity/Index	EGL	08/26/2016	08/28/2017	08/28/2017	Expiration	(20)	(156,642)	2,169.04	(5,396)		(10,970)						3,372	(10,970)			
S&P 500 Index Option PTPT			Equity/Index	EGL	08/29/2016	08/29/2017	08/29/2017	Expiration	(35)	(195,816)	2,180.38	(7,825)		(15,997)						4,890	(15,997)			
S&P 500 Index Option PTPT			Equity/Index	EGL	08/30/2016	08/30/2017	08/30/2017	Expiration	(31)	(177,072)	2,176.12	(6,257)		(13,135)						3,911	(13,135)			

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SPXD5UN Index Option PTPT			Equity/Index	EGL	08/31/2016	08/31/2017	08/31/2017	Expiration	(13)	(257,485)	2,349.91	(8,489)		(17,966)						5,306	(17,966)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/17/2016	09/01/2017	09/01/2017	Expiration	(30)	(1,657,238)	2,170.86	(57,146)		(121,630)						40,516	(121,630)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	09/02/2016	09/03/2017	09/03/2017	Expiration	(8)	(16,753)	2,179.98	(409)		(1,290)						290	(1,290)			
S&P Digital			Equity/Index	EGL	09/02/2016	09/05/2017	09/05/2017	Expiration	(13)	(29,236)	2,179.98	(444)		(731)						315	(731)			
S&P 500 Index Option PTPT			Equity/Index	EGL	09/06/2016	09/06/2017	09/06/2017	Expiration	(20)	(93,452)	2,186.48	(3,570)		(7,509)						2,529	(7,509)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	09/07/2016	09/07/2017	09/07/2017	Expiration	(7)	(312,088)	2,353.30	(10,352)		(21,501)						7,332	(21,501)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	09/09/2016	09/08/2017	09/08/2017	Expiration	(118)	(1,140,126)	2,309.75	(38,446)		(89,160)						27,232	(89,160)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	09/09/2016	09/10/2017	09/10/2017	Expiration	(3)	(5,974)	2,127.81	(148)		(733)						105	(733)			
S&P Digital			Equity/Index	EGL	09/09/2016	09/11/2017	09/11/2017	Expiration	(5)	(174,421)	2,127.81	(7,510)		(18,613)						5,320	(18,613)			
S&P 500 Index Option PTPT			Equity/Index	EGL	09/12/2016	09/12/2017	09/12/2017	Expiration	(13)	(160,422)	2,159.04	(5,026)		(10,682)						3,560	(10,682)			
S&P 500 Index Option PTPT			Equity/Index	EGL	09/13/2016	09/13/2017	09/13/2017	Expiration	(29)	(166,670)	2,127.02	(6,137)		(14,900)						4,347	(14,900)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	09/14/2016	09/14/2017	09/14/2017	Expiration	(27)	(405,249)	2,305.12	(13,019)		(31,768)						9,222	(31,768)			
UST 1.50% 08/25/17 Total Return Options			Equity/Index	EGL	09/14/2016	09/15/2017	09/15/2017	Expiration	(104)	(1,293,602)	98.00	(44,205)		(97,505)						31,312	(97,505)			
S&P 500 Index Option PTPT			Equity/Index	EGL	09/16/2016	09/18/2017	09/18/2017	Expiration	(22)	(177,087)	2,139.16	(6,414)		(14,574)						4,544	(14,574)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/17/2016	09/19/2017	09/19/2017	Expiration	(36)	(277,895)	2,139.12	(12,263)		(33,065)						8,960	(33,065)			
S&P 500 Index Option PTPT			Equity/Index	EGL	09/20/2016	09/20/2017	09/20/2017	Expiration	(9)	(103,801)	2,139.76	(2,975)		(6,558)						2,107	(6,558)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	09/21/2016	09/21/2017	09/21/2017	Expiration	(12)	(438,127)	2,320.67	(15,234)		(34,680)						10,790	(34,680)			
UST 1.50% 08/25/17 Total Return Options			Equity/Index	EGL	09/21/2016	09/22/2017	09/22/2017	Expiration	(324)	(1,501,727)	98.00	(51,041)		(115,943)						36,154	(115,943)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	09/23/2016	09/24/2017	09/24/2017	Expiration	(3)	(6,969)	2,164.69	(174)		(804)						123	(804)			
S&P 500 Index Option PTPT			Equity/Index	EGL	09/23/2016	09/25/2017	09/25/2017	Expiration	(24)	(192,549)	2,164.69	(6,726)		(15,100)						4,764	(15,100)			
S&P 500 Index Option PTPT			Equity/Index	EGL	09/27/2016	09/27/2017	09/27/2017	Expiration	(41)	(175,160)	2,159.93	(7,079)		(17,788)						5,014	(17,788)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	09/28/2016	09/28/2017	09/28/2017	Expiration	(16)	(516,076)	2,325.00	(18,143)		(43,229)						12,851	(43,229)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/17/2016	09/29/2017	09/29/2017	Expiration	(36)	(1,940,538)	2,168.27	(65,854)		(159,120)						46,885	(159,120)			
S&P 500 Index Option PTPT			Equity/Index	EGL	09/30/2016	10/02/2017	10/02/2017	Expiration	(31)	(115,774)	2,168.27	(5,150)		(13,477)						3,648	(13,477)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/03/2016	10/03/2017	10/03/2017	Expiration	(5)	(144,807)	2,161.20	(3,574)		(7,260)						2,830	(7,260)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/04/2016	10/04/2017	10/04/2017	Expiration	(36)	(141,101)	2,150.49	(6,022)		(16,519)						4,768	(16,519)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	10/05/2016	10/05/2017	10/05/2017	Expiration	(29)	(419,207)	2,315.25	(12,783)		(33,345)						10,120	(33,345)			
UST 1.50% 08/25/17 Total Return Options			Equity/Index	EGL	10/05/2016	10/06/2017	10/06/2017	Expiration	(69)	(1,172,142)	98.00	(45,979)		(121,725)						36,400	(121,725)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	10/07/2016	10/07/2017	10/07/2017	Expiration	(5)	(10,119)	2,153.74	(252)		(1,156)						200	(1,156)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/07/2016	10/09/2017	10/09/2017	Expiration	(69)	(222,676)	2,153.74	(10,663)		(30,569)						8,441	(30,569)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	10/10/2016	10/10/2017	10/10/2017	Expiration	(51)	(347,487)	2,310.73	(10,464)		(31,232)						8,284	(31,232)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	10/11/2016	10/11/2017	10/11/2017	Expiration	(11)	(60,389)	2,136.73	(2,113)		(7,833)						1,672	(7,833)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	10/12/2016	10/12/2017	10/12/2017	Expiration	(22)	(461,676)	2,300.55	(15,351)		(46,326)						12,153	(46,326)			
UST 1.50% 08/25/17 Total Return Options			Equity/Index	EGL	10/12/2016	10/13/2017	10/13/2017	Expiration	(78)	(1,206,814)	98.00	(43,806)		(116,987)						34,680	(116,987)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/14/2016	10/16/2017	10/16/2017	Expiration	(47)	(281,005)	2,132.98	(10,940)		(28,927)						8,661	(28,927)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/17/2016	10/17/2017	10/17/2017	Expiration	(13)	(195,969)	2,126.50	(6,127)		(14,006)						4,851	(14,006)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	10/18/2016	10/18/2017	10/18/2017	Expiration	(14)	(299,726)	2,297.34	(9,872)		(27,725)						7,815	(27,725)			

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SPXD5UN Index Option PTPT			Equity/Index	EGL	10/19/2016	10/19/2017	10/19/2017	Expiration	(7)	(377,726)	2,295.81	(12,501)		(33,647)						9,897	(33,647)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/21/2016	10/20/2017	10/20/2017	Expiration	(170)	(1,068,586)	2,141.16	(44,474)		(128,183)						35,209	(128,183)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	10/21/2016	10/21/2017	10/21/2017	Expiration	(1)	(2,480)	2,141.16	(61)		(330)						48	(330)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/21/2016	10/23/2017	10/23/2017	Expiration	(33)	(227,680)	2,141.16	(8,397)		(21,792)						6,647	(21,792)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/24/2016	10/24/2017	10/24/2017	Expiration	(8)	(264,620)	2,151.33	(8,020)		(17,041)						6,349	(17,041)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	10/25/2016	10/25/2017	10/25/2017	Expiration	(27)	(250,254)	2,286.24	(7,736)		(25,626)						6,124	(25,626)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	10/26/2016	10/26/2017	10/26/2017	Expiration	(11)	(611,811)	2,186.33	(24,885)		(73,393)						19,701	(73,393)			
UST 1.50% 08/25/17 Total Return Options			Equity/Index	EGL	10/26/2016	10/27/2017	10/27/2017	Expiration	(118)	(1,121,042)	98.00	(45,577)		(135,199)						36,082	(135,199)			
S&P Digital			Equity/Index	EGL	10/28/2016	10/30/2017	10/30/2017	Expiration	(1)	(245,524)	2,126.41	(9,708)		(27,837)						7,685	(27,837)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	10/31/2016	10/31/2017	10/31/2017	Expiration	(20)	(279,705)	2,282.37	(7,713)		(22,525)						6,106	(22,525)			
S&P 500 Index Option PTPT			Equity/Index	EGL	11/01/2016	11/01/2017	11/01/2017	Expiration	(14)	(105,128)	2,111.72	(3,485)		(9,485)						3,049	(9,485)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	11/02/2016	11/02/2017	11/02/2017	Expiration	(35)	(530,454)	2,273.97	(19,890)		(68,939)						17,404	(68,939)			
UST 1.50% 08/25/17 Total Return Options			Equity/Index	EGL	11/02/2016	11/03/2017	11/03/2017	Expiration	(71)	(1,230,001)	98.00	(49,714)		(155,975)						43,500	(155,975)			
S&P 500 Index Option PTPT			Equity/Index	EGL	11/04/2016	11/06/2017	11/06/2017	Expiration	(97)	(409,334)	2,085.18	(18,115)		(59,385)						15,850	(59,385)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	11/07/2016	11/07/2017	11/07/2017	Expiration	(3)	(160,352)	2,293.10	(5,138)		(13,377)						4,495	(13,377)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	11/08/2016	11/08/2017	11/08/2017	Expiration	(5)	(62,175)	2,299.84	(1,961)		(6,190)						1,716	(6,190)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	11/09/2016	11/09/2017	11/09/2017	Expiration	(6)	(538,519)	2,313.85	(21,196)		(61,529)						18,546	(61,529)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	11/11/2016	11/10/2017	11/10/2017	Expiration	(16)	(1,283,446)	2,313.02	(48,501)		(131,973)						42,438	(131,973)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	11/11/2016	11/11/2017	11/11/2017	Expiration	(2)	(5,000)	2,164.45	(139)		(763)						121	(763)			
S&P Digital			Equity/Index	EGL	11/11/2016	11/13/2017	11/13/2017	Expiration	(17)	(864,283)	2,164.45	(32,863)		(87,198)						28,755	(87,198)			
S&P 500 Index Option PTPT			Equity/Index	EGL	11/14/2016	11/14/2017	11/14/2017	Expiration	(23)	(161,541)	2,164.20	(5,811)		(14,776)						5,085	(14,776)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	11/15/2016	11/15/2017	11/15/2017	Expiration	(16)	(165,649)	2,319.75	(6,945)		(20,585)						6,077	(20,585)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	11/16/2016	11/16/2017	11/16/2017	Expiration	(9)	(652,480)	2,176.94	(23,921)		(64,344)						20,931	(64,344)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	11/18/2016	11/17/2017	11/17/2017	Expiration	(15)	(1,558,241)	2,315.81	(66,723)		(188,076)						58,383	(188,076)			
S&P 500 Index Option PTPT			Equity/Index	EGL	11/18/2016	11/20/2017	11/20/2017	Expiration	(124)	(461,215)	2,181.90	(21,062)		(58,862)						18,430	(58,862)			
S&P 500 Index Option PTPT			Equity/Index	EGL	11/21/2016	11/21/2017	11/21/2017	Expiration	(17)	(266,053)	2,198.18	(8,621)		(19,401)						7,544	(19,401)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	11/23/2016	11/22/2017	11/22/2017	Expiration	(14)	(645,699)	2,326.81	(22,574)		(60,323)						19,752	(60,323)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	11/23/2016	11/23/2017	11/23/2017	Expiration	(17)	(36,461)	2,204.72	(824)		(4,408)						721	(4,408)			
S&P Digital			Equity/Index	EGL	11/25/2016	11/24/2017	11/24/2017	Expiration	(5)	(1,492,242)	2,213.35	(56,334)		(142,769)						49,292	(142,769)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	11/25/2016	11/25/2017	11/25/2017	Expiration	(12)	(26,490)	2,213.35	(742)		(4,126)						649	(4,126)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	11/28/2016	11/28/2017	11/28/2017	Expiration	(17)	(112,755)	2,328.06	(5,242)		(18,571)						4,587	(18,571)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	11/29/2016	11/29/2017	11/29/2017	Expiration	(6)	(285,514)	2,329.42	(10,079)		(26,846)						8,819	(26,846)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	11/30/2016	11/30/2017	11/30/2017	Expiration	(5)	(351,712)	2,322.80	(14,211)		(42,094)						12,435	(42,094)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	12/02/2016	12/01/2017	12/01/2017	Expiration	(15)	(2,042,189)	2,322.38	(85,397)		(251,432)						81,839	(251,432)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	12/02/2016	12/02/2017	12/02/2017	Expiration	(8)	(16,533)	2,191.95	(456)		(2,761)						437	(2,761)			
S&P 500 Index Option PTPT			Equity/Index	EGL	12/02/2016	12/04/2017	12/04/2017	Expiration	(29)	(269,298)	2,191.95	(9,146)		(23,171)						8,765	(23,171)			
S&P Digital			Equity/Index	EGL	12/05/2016	12/05/2017	12/05/2017	Expiration	(2)	(155,715)	2,204.71	(5,123)		(12,900)						4,909	(12,900)			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
SPXD5UN Index Option PTPT			Equity/Index	EGL	12/06/2016	12/06/2017	12/06/2017	Expiration	(11)	(140,997)	2,330.20	(5,814)		(18,273)						5,571	(18,273)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	12/07/2016	12/07/2017	12/07/2017	Expiration	(22)	(305,193)	2,346.08	(10,903)		(31,769)						10,449	(31,769)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	12/09/2016	12/08/2017	12/08/2017	Expiration	(6)	(1,377,438)	2,352.91	(53,017)		(137,766)						50,808	(137,766)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	12/09/2016	12/10/2017	12/10/2017	Expiration	(8)	(17,220)	2,259.53	(477)		(2,470)						457	(2,470)			
S&P Digital			Equity/Index	EGL	12/09/2016	12/11/2017	12/11/2017	Expiration	(3)	(327,522)	2,259.53	(11,908)		(29,639)						11,412	(29,639)			
S&P 500 Index Option PTPT			Equity/Index	EGL	12/12/2016	12/12/2017	12/12/2017	Expiration	(4)	(10,057)	2,256.96	(601)		(1,814)						576	(1,814)			
S&P 500 Index Option PTPT			Equity/Index	EGL	12/13/2016	12/13/2017	12/13/2017	Expiration	(24)	(80,513)	2,271.72	(3,874)		(10,607)						3,713	(10,607)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	12/14/2016	12/14/2017	12/14/2017	Expiration	(34)	(652,624)	2,343.94	(23,609)		(65,859)						22,625	(65,859)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	12/16/2016	12/15/2017	12/15/2017	Expiration	(30)	(1,527,790)	2,347.21	(58,006)		(164,067)						55,589	(164,067)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	12/16/2016	12/18/2017	12/18/2017	Expiration	(12)	(605,189)	2,258.07	(20,466)		(52,101)						19,614	(52,101)			
S&P 500 Index Option PTPT			Equity/Index	EGL	12/19/2016	12/19/2017	12/19/2017	Expiration	(52)	(257,239)	2,262.53	(10,171)		(27,881)						9,747	(27,881)			
S&P 500 Index Option PTPT			Equity/Index	EGL	12/20/2016	12/20/2017	12/20/2017	Expiration	(4)	(9,490)	2,270.76	(561)		(1,707)						537	(1,707)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	12/21/2016	12/21/2017	12/21/2017	Expiration	(12)	(479,649)	2,349.94	(23,551)		(72,538)						22,570	(72,538)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	12/23/2016	12/22/2017	12/22/2017	Expiration	(13)	(2,013,261)	2,345.86	(77,752)		(212,810)						74,512	(212,810)			
S&P 500 Index Option PTPT			Equity/Index	EGL	12/27/2016	12/27/2017	12/27/2017	Expiration	(11)	(41,664)	2,268.88	(1,844)		(5,281)						1,767	(5,281)			
SPXD5UN Index Option PTPT			Equity/Index	EGL	12/28/2016	12/28/2017	12/28/2017	Expiration	(14)	(587,198)	2,338.83	(26,021)		(82,069)						24,937	(82,069)			
UST 2.00% 12/01/17 Total Return Options			Equity/Index	EGL	12/28/2016	12/29/2017	12/29/2017	Expiration	(122)	(1,744,468)	98.00	(73,483)		(207,403)						70,421	(207,403)			
SPXD5UN Index Option PTPT			Equity/Index	JPM	06/21/2016	01/13/2017	01/13/2017	Expiration	1,113	1,830,000	2,211.88	(67,414)		(55,997)						4,815	(55,997)			
SPXD5UN Index Option PTPT			Equity/Index	JPM	06/21/2016	01/20/2017	01/20/2017	Expiration	1,470	500,000	2,205.48	(21,250)		(20,106)						1,518	(20,106)			
SPXD5UN Index Option PTPT			Equity/Index	JPM	06/21/2016	03/02/2017	03/02/2017	Expiration	1,684	445,000	2,270.40	(10,102)		(18,012)						1,894	(18,012)			
0769999. Subtotal - Written Options - Other - Other												(4,980,334)		(12,246,599)			XXX			2,448,181	(12,246,599)			XXX
0779999. Subtotal - Written Options - Other												(4,980,334)		(12,246,599)			XXX			2,448,181	(12,246,599)			XXX
0789999. Total Written Options - Call Options and Warrants																	XXX							XXX
0799999. Total Written Options - Put Options																	XXX							XXX
0809999. Total Written Options - Caps																	XXX							XXX
0819999. Total Written Options - Floors																	XXX							XXX
0829999. Total Written Options - Collars																	XXX							XXX
0839999. Total Written Options - Other												(4,980,334)		(12,246,599)			XXX			2,448,181	(12,246,599)			XXX
0849999. Total Written Options												(4,980,334)		(12,246,599)			XXX			2,448,181	(12,246,599)			XXX
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate																	XXX							XXX
0869999. Subtotal - Swaps - Hedging Effective - Credit Default																	XXX							XXX
0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange																	XXX							XXX
0889999. Subtotal - Swaps - Hedging Effective - Total Return																	XXX							XXX
0899999. Subtotal - Swaps - Hedging Effective - Other																	XXX							XXX
0909999. Subtotal - Swaps - Hedging Effective																	XXX							XXX
0919999. Subtotal - Swaps - Hedging Other - Interest Rate																	XXX							XXX
0929999. Subtotal - Swaps - Hedging Other - Credit Default																	XXX							XXX
0939999. Subtotal - Swaps - Hedging Other - Foreign Exchange																	XXX							XXX
0949999. Subtotal - Swaps - Hedging Other - Total Return																	XXX							XXX

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0959999. Subtotal - Swaps - Hedging Other - Other																	XXX							XXX
0969999. Subtotal - Swaps - Hedging Other																	XXX							XXX
0979999. Subtotal - Swaps - Replication - Interest Rate																	XXX							XXX
0989999. Subtotal - Swaps - Replication - Credit Default																	XXX							XXX
0999999. Subtotal - Swaps - Replication - Foreign Exchange																	XXX							XXX
1009999. Subtotal - Swaps - Replication - Total Return																	XXX							XXX
1019999. Subtotal - Swaps - Replication - Other																	XXX							XXX
1029999. Subtotal - Swaps - Replication																	XXX							XXX
1039999. Subtotal - Swaps - Income Generation - Interest Rate																	XXX							XXX
1049999. Subtotal - Swaps - Income Generation - Credit Default																	XXX							XXX
1059999. Subtotal - Swaps - Income Generation - Foreign Exchange																	XXX							XXX
1069999. Subtotal - Swaps - Income Generation - Total Return																	XXX							XXX
1079999. Subtotal - Swaps - Income Generation - Other																	XXX							XXX
1089999. Subtotal - Swaps - Income Generation																	XXX							XXX
1099999. Subtotal - Swaps - Other - Interest Rate																	XXX							XXX
1109999. Subtotal - Swaps - Other - Credit Default																	XXX							XXX
1119999. Subtotal - Swaps - Other - Foreign Exchange																	XXX							XXX
1129999. Subtotal - Swaps - Other - Total Return																	XXX							XXX
1139999. Subtotal - Swaps - Other - Other																	XXX							XXX
1149999. Subtotal - Swaps - Other																	XXX							XXX
1159999. Total Swaps - Interest Rate																	XXX							XXX
1169999. Total Swaps - Credit Default																	XXX							XXX
1179999. Total Swaps - Foreign Exchange																	XXX							XXX
1189999. Total Swaps - Total Return																	XXX							XXX
1199999. Total Swaps - Other																	XXX							XXX
1209999. Total Swaps																	XXX							XXX
1219999. Subtotal - Forwards - Hedging Effective																	XXX							XXX
1229999. Subtotal - Forwards - Hedging Other																	XXX							XXX
1239999. Subtotal - Forwards - Replication																	XXX							XXX
1249999. Subtotal - Forwards - Income Generation																	XXX							XXX
1259999. Subtotal - Forwards - Other																	XXX							XXX
1269999. Subtotal - Forwards																	XXX							XXX
1399999. Subtotal - Hedging Effective																	XXX							XXX
1409999. Subtotal - Hedging Other																	XXX							XXX
1419999. Subtotal - Replication																	XXX							XXX
1429999. Subtotal - Income Generation																	XXX							XXX
1439999. Subtotal - Other												598,254,680		1,720,387,844			XXX			(310,476,742)	1,720,387,844			XXX
1449999 - Totals												598,254,680		1,720,387,844			XXX			(310,476,742)	1,720,387,844			XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

N O N E

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1		2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX								
Exchange Traded		Y	Y		2,442,086		2,442,086	9,767,617		9,767,617		
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Y	Y	242,680,000	46,078,115			237,955,122				
EAGLE LIFE INSURANCE	5KCJSCUB87LQCN2G7947	Y	N			(6,045,734)			(20,540,339)			
BARCLAYS	G5GSEF7VJP5I7OUK5573	Y	Y	153,915,000	45,313,882			154,127,615		212,615		
BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	Y	Y	75,912,000	9,391,796			73,650,132				
CIBC	2IGI19DL770X0HC3ZE78	Y	Y	82,310,000	45,742,164			84,271,152		1,961,152		
CITI BANK	E57ODZIWZ7FF32TWEFA76	Y	Y	222,360,000	44,644,802			219,899,987				
CREDIT SUISSE	E58DKGMJYYYJLN8C3868	Y	Y	151,430,000	26,915,023			137,384,402				
JP MORGAN	7H6GLXDRUGQFU57RNE97	Y	Y	120,210,000	19,221,307			109,688,601				
MORGAN STANLEY	4PQUHN3JPFGFNF3BB653	Y	Y	201,282,510	35,380,026			184,322,722				
ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	Y	Y	112,560,000	34,551,079			104,141,095				
SUNTRUST	549300V8MI85QISCSJ683	Y	Y	91,620,000	20,879,670			90,398,460				
WACHOVIA/WELLS FARGO	KB1H1DSPRFMYMCUFXT09	Y	Y	186,108,195	42,684,087			162,781,450				
0299999. Total NAIC 1 Designation				1,640,387,705	373,244,037	(6,045,734)	2,442,086	1,568,388,355	(20,540,339)	11,941,384		
0899999. Aggregate Sum of Central Clearinghouses												
0999999 - Gross Totals				1,640,387,705	373,244,037	(6,045,734)	2,442,086	1,568,388,355	(20,540,339)	11,941,384		
1. Offset per SSAP No. 64					6,045,734	(6,045,734)						
2. Net after right of offset per SSAP No. 64					367,198,303							

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

NONE

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
0199999 - Total							XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BANK OF AMERICA B4TYDEB6GKMZ0031MB27	Cash		CASH	242,680,000	242,680,000	XXX		
BARCLAYS G5GSEF7VJP5I70UK5573	Cash		CASH	153,915,000	153,915,000	XXX		
BNP PARIBAS R0MUWSFPU8MPRO8K5P83	Cash		CASH	75,912,000	75,912,000	XXX		
CITI BANK E57ODZWZ7FF32TWEFA76	Cash		CASH	222,360,000	222,360,000	XXX		
CREDIT SUISSE E58DKGMJYYYJLN8C3868	Cash		CASH	151,430,000	151,430,000	XXX		
CIBC 2IGI19DL770X0HC3ZE78	Cash		CASH	82,310,000	82,310,000	XXX		
JP MORGAN 4PQUHN3JPFGFNF3BB653	Cash		CASH	120,210,000	120,210,000	XXX		
MORGAN STANLEY 4PQUHN3JPFGFNF3BB653	Cash		CASH	201,282,510	201,282,510	XXX		
ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	Cash		CASH	112,560,000	112,560,000	XXX		
SUNTRUST BANK 549300V8M85QISCSJ683	Cash		CASH	91,620,000	91,620,000	XXX		
WACHOVIA/WELLS FARGO KB1H1DSPRFMYMCUFXT09	Mortgage	3128MJ-W5-5	FEDERAL HOME LOAN BANK	77,813,562	110,575,766	XXX	09/01/2045	
WACHOVIA/WELLS FARGO KB1H1DSPRFMYMCUFXT09	Mortgage	31294M-CV-1	FEDERAL HOME LOAN BANK	3,985,152	49,436,343	XXX	09/01/2025	
WACHOVIA/WELLS FARGO KB1H1DSPRFMYMCUFXT09	Mortgage	3132GS-C6-4	FEDERAL HOME LOAN BANK	2,913,301	6,767,971	XXX	03/01/2042	
WACHOVIA/WELLS FARGO KB1H1DSPRFMYMCUFXT09	Mortgage	3138LQ-QU-1	FNMA POOLS FN A00466	70,207,571	124,310,424	XXX	09/01/2042	
WACHOVIA/WELLS FARGO KB1H1DSPRFMYMCUFXT09	Mortgage	3138NX-V5-3	FNMA POOLS FN AR1535	15,638,602	24,725,879	XXX	12/01/2042	
WACHOVIA/WELLS FARGO KB1H1DSPRFMYMCUFXT09	Mortgage	3138NY-4W-2	FNMA POOLS FN AR2636	986,910	1,542,000	XXX	02/01/2043	
WACHOVIA/WELLS FARGO KB1H1DSPRFMYMCUFXT09	Mortgage	3138WJ-C5-0	FNMA POOLS AR5491	1,189	2,000	XXX	03/01/2043	
WACHOVIA/WELLS FARGO KB1H1DSPRFMYMCUFXT09	Mortgage	3138WK-4P-7	FNMA POOLS FN AS9829	13,609,536	13,803,397	XXX	06/01/2047	
WACHOVIA/WELLS FARGO KB1H1DSPRFMYMCUFXT09	Mortgage	3140EW-A7-0	FNMA POOLS FN BC1829	952,372	1,238,000	XXX	05/01/2031	
0299999 - Total				1,640,387,705	1,786,681,290	XXX	XXX	XXX

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
JPMORGAN	SAN ANTONIO, TEXAS					410,271	XXX
METRO BANK	PELL CITY, ALABAMA					354,653	XXX
STATE STREET	NEW YORK, NEW YORK					56,590,085	XXX
STATE STREET	NEW YORK, NEW YORK	0				358,128	XXX
WELLS FARGO BANK	BIRMINGHAM, ALABAMA					746,194	XXX
WESTBANK	WEST DES MOINES, IOWA		0.450	16,698		(63,839,783)	XXX
0199998 Deposits in ... 2 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	10		72,159	XXX
0199999. Totals - Open Depositories		XXX	XXX	16,708		(5,308,293)	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX	16,708		(5,308,293)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	600	XXX
0599999 Total - Cash		XXX	XXX	16,708		(5,307,693)	XXX

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

1.	January	(25,313,702)	4.	April	32,788,765	7.	July	(8,725,860)	10.	October	(30,389,586)
2.	February	(12,351,547)	5.	May	(5,400,204)	8.	August	(25,803,218)	11.	November	(32,588,513)
3.	March	(16,334,951)	6.	June	(12,423,271)	9.	September	(37,891,696)	12.	December	(5,308,294)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds								
1099999. Total - All Other Government Bonds								
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
	FEDERAL HOME LOAN BANK	M	05/31/2017		09/01/2045	77,813,562		
	FEDERAL HOME LOAN BANK	M	12/31/2017		09/01/2025	3,985,152		
	FED HOME LOAN FN FED HM LN FN A00466	M	10/31/2017		03/01/2042	2,913,301		
	FNMA POOLS FN A00466	M	12/31/2017		09/01/2042	70,207,571		
	FNMA POOLS FN AR1535	M	12/31/2017		12/01/2042	15,638,602		
	FNMA POOL FN AR2636	M	12/31/2017		02/01/2043	986,910		
	FNMA FN AR 5491	M	12/31/2017		03/01/2043	1,189		
	FNMA POOLS FN AS9829	M	12/31/2017		06/01/2047	13,609,536		
	FNMA POOLS FN BC1829	M	12/31/2017		05/01/2031	952,372		
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						186,108,195		
3199999. Total - U.S. Special Revenues Bonds						186,108,195		
	ANGLESEA FUNDING LLC	M	12/28/2017	1.570	01/02/2018	49,997,819		8,722
	ANTHEM INC INDUSTRIAL	M	12/22/2017	1.880	01/05/2018	14,996,865		7,832
	BANK TOKYO-MIT UFJ NY SPECIAL PURPOSE	M	12/19/2017	1.470	01/02/2018	19,999,183		10,616
	BANK TOKYO-MIT UFJ NY SPECIAL PURPOSE	M	12/29/2017	1.460	01/12/2018	14,993,308		1,824
	BENNINGTON STARK CAPITAL CO	M	12/29/2017	1.480	01/12/2018	6,996,834		863
	BERKSHIRE HATHAWAY	M	12/19/2017	1.750	01/02/2018	5,999,708		3,791
	CONCORD MINUTEMEN CAP CO	M	12/20/2017	1.480	01/03/2018	24,997,943		12,332
	EBURY FINANCE LLC	M	12/19/2017	1.500	01/02/2018	14,999,375		8,125
	EBURY FINANCE LLC	M	12/28/2017	1.530	01/03/2018	24,997,875		3,187
	EVERSOURCE ENERGY UTILITY	M	12/21/2017	1.800	01/04/2018	8,998,649		4,949
	HUBBELL INC INDUSTRIAL	M	12/21/2017	1.650	01/02/2018	29,998,624		15,124
	KOCH RESOURCES LLC	M	12/29/2017	1.570	01/05/2018	1,999,651		262
	LEXINGTON PARKER CAPITAL	M	12/28/2017	1.450	01/04/2018	24,996,979		4,027
	LEXINGTON PARKER CAPITAL	M	12/28/2017	1.500	01/08/2018	13,995,916		2,333
	ONE GAS INC	M	12/22/2017	1.550	01/04/2018	19,997,415		9,471
	ONE GAS INC	M	12/22/2017	1.580	01/04/2018	14,998,024		6,582
	PARKER HANNIFIN CORP	M	12/26/2017	1.800	01/10/2018	14,993,248		4,498
	RAYTHEON COMPANY	M	12/20/2017	1.610	01/03/2018	25,997,673		13,952
	RAYTHEON COMPANY	M	12/27/2017	1.650	01/03/2018	1,999,817		458
	SNAP-ON INC	M	12/19/2017	1.600	01/02/2018	8,999,600		5,200
	SOUTHERN CALIF EDISON CO UTILITY	M	12/26/2017	1.650	01/04/2018	4,999,312		1,375
	TORCHMARK CORP	M	12/28/2017	1.800	01/02/2018	4,999,750		1,000
	TORCHMARK CORP	M	12/22/2017	1.800	01/05/2018	14,996,999		7,499
	VIRGINIA ELECTRIC POWER	M	12/27/2017	1.700	01/09/2018	4,998,111		1,180
	VIRGINIA ELECTRIC POWER	M	12/26/2017	1.700	01/10/2018	4,997,874		1,416
	WGL HOLDINGS INC	M	12/22/2017	1.900	01/04/2018	1,999,683		1,055
	WGL HOLDINGS INC	M	12/22/2017	1.850	01/05/2018	14,996,915		7,707
	WGL HOLDINGS INC	M	12/27/2017	1.880	01/10/2018	9,995,299		2,610
	BMW US CAPITAL LLC	M	12/21/2017	1.500	01/04/2018	19,997,499		9,166
	SHELL INTL FINANCE	M	12/19/2017	1.440	01/02/2018	14,999,400		7,800
	CARGILL	M	12/26/2017	1.520	01/03/2018	24,997,887	6,247	6,331
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						466,933,235	6,247	171,287
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						466,933,235	6,247	171,287
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6099999. Subtotal - SVO Identified Funds								
7799999. Total - Issuer Obligations						653,041,430	6,247	171,287
7899999. Total - Residential Mortgage-Backed Securities								
7999999. Total - Commercial Mortgage-Backed Securities								
8099999. Total - Other Loan-Backed and Structured Securities								
8199999. Total - SVO Identified Funds								
8399999. Total Bonds						653,041,430	6,247	171,287
31846V-41-9	FIRST AMERICAN TREAS OBLIG		12/31/2017		XXX	440,000		
60934N-50-0	FEDERATED TREASURY OBLIGATION	SD	12/31/2017		XXX	15,003		
94975H-29-6	WELLS FARGO ADV TREASURY	SD	12/31/2017		XXX	25,033		19

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
857492-70-6	STATE STREET INST US GOVT FUND		12/31/2017		XXX	95,075,000	715,473	22,252
857492-70-6	STATE STREET INST US GOVT FUND	0	12/31/2017		XXX	90,703,748	56,698	867
857492-70-6	STATE STREET INST US GOVT FUND	M	12/31/2017		XXX	212,346,364		17,366
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						398,605,148	772,171	40,504
85749P-10-1	STATE STREET INST LIQ RES FD	M	12/31/2017		XXX	490,000,000	19,130	
8699999. Subtotal - All Other Money Market Mutual Funds						490,000,000	19,130	
8899999 - Total Cash Equivalents						1,541,646,578	797,548	211,791

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	STATUTORY REQUIREMENT			113,593	112,888
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL	B	STATUTORY REQUIREMENT			148,914	151,688
11. Georgia GA	ST	STATUTORY REQUIREMENT			25,014	25,014
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA	0	STATUTORY REQUIREMENT	46,722,718,805	48,953,858,855		
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	STATUTORY REQUIREMENT			508,295	494,844
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV	B	STATUTORY REQUIREMENT			206,532	205,250
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	STATUTORY REQUIREMENT			206,532	205,250
33. New York NY						
34. North Carolina NC	B	STATUTORY REQUIREMENT			490,349	487,344
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK	B	STATUTORY REQUIREMENT			332,347	346,056
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	0	STATUTORY REQUIREMENT			376,435	374,191
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX			5,363,609,253	5,496,553,591
59. Subtotal	XXX	XXX	46,722,718,805	48,953,858,855	5,366,017,264	5,498,956,116
DETAILS OF WRITE-INS						
5801. FNMA POOLS & FHLB	ST	DERIVATIVE COLLATERAL			186,108,195	186,108,195
5802. COMMERCIAL PAPER (NET OF INTEREST)	ST	DERIVATIVE COLLATERAL			466,933,234	466,933,234
5803. MORGAN STANLEY INVESTMENT MGMN MS ULTRA SHORT INC PORTFOLIO	S	DERIVATIVE COLLATERAL			285,000,000	285,000,000
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX			4,425,567,824	4,558,512,162
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX			5,363,609,253	5,496,553,591

SUPPLEMENT FOR THE YEAR 2017 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

SCHEDULE O SUPPLEMENT

For The Year Ended December 31, 2017
(To Be Filed by March 1)

Of The American Equity Investment Life Insurance Company
ADDRESS (City, State and Zip Code) West Des Moines , IA 50266-5921
NAIC Group Code 2658 NAIC Company Code 92738 Employer's Identification Number (FEIN) 42-1153896

SUPPLEMENTAL SCHEDULE O - PART 1

Development of Incurred Losses
($000 Omitted)

Section A - Group Accident and Health

Years in Which Losses Were Incurred	Cumulative Net Amounts Paid Policyholders				
	1 2013	2 2014	3 2015	4 2016	5 2017(a)
1. Prior	55	71	71	71	71
2. 2013	157	197	212	212	212
3. 2014	XXX	158	196	209	209
4. 2015	XXX	XXX	148	180	194
5. 2016	XXX	XXX	XXX	127	162
6. 2017	XXX	XXX	XXX	XXX	136

Section B - Other Accident and Health

1. Prior	33	45	45	45	45
2. 2013	84	108	117	117	117
3. 2014	XXX	91	110	119	126
4. 2015	XXX	XXX	74	106	119
5. 2016	XXX	XXX	XXX	123	148
6. 2017	XXX	XXX	XXX	XXX	96

Section C - Credit Accident and Health

1. Prior					
2. 2013					
3. 2014	XXX				
4. 2015	XXX				
5. 2016	XXX	XXX			
6. 2017	XXX	XXX	XXX	XXX	

NONE

Section D -

1. Prior					
2. 2013					
3. 2014	XXX				
4. 2015	XXX				
5. 2016	XXX	XXX			
6. 2017	XXX	XXX	XXX	XXX	

NONE

Section E -

1. Prior					
2. 2013					
3. 2014	XXX				
4. 2015	XXX				
5. 2016	XXX	XXX			
6. 2017	XXX	XXX	XXX	XXX	

NONE

Section F -

1. Prior					
2. 2013					
3. 2014	XXX				
4. 2015	XXX				
5. 2016	XXX	XXX			
6. 2017	XXX	XXX	XXX	XXX	

NONE

Section G -

1. Prior					
2. 2013					
3. 2014	XXX				
4. 2015	XXX				
5. 2016	XXX	XXX			
6. 2017	XXX	XXX	XXX	XXX	

NONE

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

Supplement Schedule O - Part 2 Section A

N O N E

Supplement Schedule O - Part 2 Section B

N O N E

Supplement Schedule O - Part 2 Section C

N O N E

Supplement Schedule O - Part 2 Section D

N O N E

Supplement Schedule O - Part 2 Section E

N O N E

Supplement Schedule O - Part 2 Section F

N O N E

Supplement Schedule O - Part 2 Section G

N O N E

SCHEDULE O SUPPLEMENT

SUPPLEMENTAL SCHEDULE O - PART 3

Development of Incurred Losses

($000 Omitted)

Section A - Group Accident and Health

Years in Which Losses Were Incurred	Sum of Net Cumulative Amount Paid Policyholders and Claim Liability and Reserve Outstanding at End of Year				
	1 2013	2 2014	3 2015	4 2016	5 2017
1. 2013	181	240	229	XXX	XXX
2. 2014	XXX	197	241	225	XXX
3. 2015	XXX	XXX	188	222	209
4. 2016	XXX	XXX	XXX	164	200
5. 2017	XXX	XXX	XXX	XXX	170

Section B - Other Accident and Health

1. 2013	90	114	119	XXX	XXX
2. 2014	XXX	96	114	121	XXX
3. 2015	XXX	XXX	78	111	120
4. 2016	XXX	XXX	XXX	127	150
5. 2017	XXX	XXX	XXX	XXX	97

Section C - Credit Accident and Health

1. 2013				XXX	XXX
2. 2014	XXX				XXX
3. 2015	XXX	XXX			
4. 2016	XXX	XXX	XXX		
5. 2017	XXX	XXX	XXX	XXX	

NONE

Section D -

1. 2013				XXX	XXX
2. 2014	XXX				XXX
3. 2015	XXX	XXX			
4. 2016	XXX	XXX	XXX		
5. 2017	XXX	XXX	XXX	XXX	

NONE

Section E -

1. 2013				XXX	XXX
2. 2014	XXX				XXX
3. 2015	XXX	XXX			
4. 2016	XXX	XXX	XXX		
5. 2017	XXX	XXX	XXX	XXX	

NONE

Section F -

1. 2013				XXX	XXX
2. 2014	XXX				XXX
3. 2015	XXX	XXX			
4. 2016	XXX	XXX	XXX		
5. 2017	XXX	XXX	XXX	XXX	

NONE

Section G -

1. 2013				XXX	XXX
2. 2014	XXX				XXX
3. 2015	XXX	XXX			
4. 2016	XXX	XXX	XXX		
5. 2017	XXX	XXX	XXX	XXX	

NONE

SCHEDULE O SUPPLEMENT

SUPPLEMENTAL SCHEDULE O - PART 4

Development of Incurred Losses

($000 Omitted)

Section A - Group Accident and Health

Years in Which Losses Were Incurred	Sum of Net Cumulative Amount Paid Policyholders, Cost Containment Expenses, and Claim and Cost Containment Liability and Reserve Outstanding at End of Year				
	1 2013	2 2014	3 2015	4 2016	5 2017
1. 2013	181	240	229		
2. 2014	XXX	197	241	225	
3. 2015	XXX	XXX	188	222	209
4. 2016	XXX	XXX	XXX	164	200
5. 2017	XXX	XXX	XXX	XXX	170

Section B - Other Accident and Health

1. 2013	90	114	119		
2. 2014	XXX	96	114	121	
3. 2015	XXX	XXX	78	111	120
4. 2016	XXX	XXX	XXX	127	150
5. 2017	XXX	XXX	XXX	XXX	97

Section C - Credit Accident and Health

1. 2013					
2. 2014	XXX				
3. 2015	XXX	XXX			
4. 2016	XXX	XXX	XXX		
5. 2017	XXX	XXX	XXX	XXX	

NONE

Section D

1. 2013					
2. 2014	XXX				
3. 2015	XXX	XXX			
4. 2016	XXX	XXX	XXX		
5. 2017	XXX	XXX	XXX	XXX	

NONE

Section E

1. 2013					
2. 2014	XXX				
3. 2015	XXX	XXX			
4. 2016	XXX	XXX	XXX		
5. 2017	XXX	XXX	XXX	XXX	

NONE

Section F

1. 2013					
2. 2014	XXX				
3. 2015	XXX	XXX			
4. 2016	XXX	XXX	XXX		
5. 2017	XXX	XXX	XXX	XXX	

NONE

Section G

1. 2013					
2. 2014	XXX				
3. 2015	XXX	XXX			
4. 2016	XXX	XXX	XXX		
5. 2017	XXX	XXX	XXX	XXX	

NONE

SUPPLEMENTAL SCHEDULE O - PART 5

($000 OMITTED)

Reserve and Liability Methodology - Exhibits 6 and 8

Line of Business	1 Methodology	2 Amount
1. Industrial Life		
2. Ordinary Life	NET LEVEL	50
3. Individual Annuity		
4. Supplementary Contracts		
5. Credit Life		
6. Group Life	NET LEVEL	256
7. Group Annuities		
8 Group Accident and Health	NET LEVEL	87
9 Credit Accident and Health		
10. Other Accident and Health	NET LEVEL	4
11. Total		397

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