LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2018

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	

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	Renee Denise Montz	Ted Morris Johnson
President	Executive Vice President, General Counsel & Secretary	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)	47,431,178,282		47,431,178,282	44,729,804,526
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	30,590,638		30,590,638	27,250,400
	2.2 Common stocks	220,026,551		220,026,551	491,995,102
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	3,472,037,890		3,472,037,890	3,162,219,244
	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 ($ (66,110,244), Schedule E - Part 1), cash equivalents ($ 332,161,306, Schedule E - Part 2) and short-term investments ($, Schedule DA)	266,051,062		266,051,062	1,545,813,667
6.	Contract loans (including $ premium notes)	725,902		725,902	739,342
7.	Derivatives (Schedule DB)	428,979,750		428,979,750	367,198,303
8.	Other invested assets (Schedule BA)	936,534,367	499,820	936,034,547	705,548,688
9.	Receivables for securities	6,055,114		6,055,114	87,336,633
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)	52,792,179,556	499,820	52,791,679,736	51,117,905,905
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	482,347,522		482,347,522	444,180,186
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	3,692,943	882,033	2,810,911	478,084
	15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	1,254,916		1,254,916	1,283,493
	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	8,742,287		8,742,287	9,754,817
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	41,364,798		41,364,798	
18.2	Net deferred tax asset	133,384,197	10,386,830	122,997,367	74,373,153
19.	Guaranty funds receivable or on deposit	153,881	153,881		
20.	Electronic data processing equipment and software	4,275,225	2,808,194	1,467,031	931,610
21.	Furniture and equipment, including health care delivery assets ($)	1,999,919	1,999,919		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	1,257,748		1,257,748	1,020,688
24.	Health care ($) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	255,546,443	4,310,420	251,236,023	241,726,777
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	53,726,199,437	21,041,097	53,705,158,340	51,891,654,713
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	53,726,199,437	21,041,097	53,705,158,340	51,891,654,713
	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	250,592,731		250,592,731	240,781,185
2502.	PREPAID ASSETS	4,096,968	4,096,968		
2503.	OTHER ASSETS	642,032		642,032	886,602
2598.	Summary of remaining write-ins for Line 25 from overflow page	214,712	213,452	1,260	58,990
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	255,546,443	4,310,420	251,236,023	241,726,777

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 48,131,995,654 (Exh. 5, Line 9999999) less $ included in Line 6.3 (including $ 3,020,846,181 Modco Reserve)	48,131,995,654	45,266,057,682
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	685,370	846,667
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ 479,780 Modco Reserve)	248,269,700	255,934,617
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	127,268,529	306,100
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	3,400	14,815
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 $ 4,035 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	24,219	26,252
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
	9.3 Other amounts payable on reinsurance, including $ assumed and $ ceded		
	9.4 Interest maintenance reserve (IMR, Line 6)	22,482,781	66,454,175
10.	Commissions to agents due or accrued-life and annuity contracts $ 21,812,172 accident and health $ and deposit-type contract funds $	21,812,172	11,580,754
11.	Commissions and expense allowances payable on reinsurance assumed	494	696
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 6)	10,394,366	10,877,971
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)	396,552	1,982,697
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	8,114,471	7,496,877
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	61,574,216	55,910,176
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)	284,707,835	250,249,597
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers	1,049,359,156	1,190,099,581
	24.04 Payable to parent, subsidiaries and affiliates	1,178,139	3,265
	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	121,047,009	81,101,130
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	363,963,382	1,667,758,820
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	50,453,277,445	48,886,000,634
27.	From Separate Accounts Statement		
28.	Total liabilities (Lines 26 and 27)	50,453,277,445	48,886,000,634
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)	1,307,188,767	1,298,645,857
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	1,891,192,128	1,653,508,223
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)	3,249,380,895	3,003,154,080
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	3,251,880,895	3,005,654,080
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	53,705,158,340	51,891,654,713
	DETAILS OF WRITE-INS		
2501.	AMOUNT DUE REINSURERS	31,425,578	24,434,953
2502.	AMOUNT DUE UNDER REPURCHASE AGREEMENTS	109,298,000	
2503.	INTEREST RATE DERIVATIVE COLLATERAL	190,752,805	1,640,387,705
2598.	Summary of remaining write-ins for Line 25 from overflow page	32,487,000	2,936,162
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	363,963,382	1,667,758,820
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)	3,520,848,692	3,393,503,841
2.	Considerations for supplementary contracts with life contingencies	12,489,759	12,707,486
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	2,800,649,556	3,119,973,623
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	996,346	6,503,963
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)	41,664,621	50,175,927
7.	Reserve adjustments on reinsurance ceded	266,887,820	279,568,789
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	239,419	162,920
9.	Total (Lines 1 to 8.3)	6,643,776,213	6,862,596,548
10.	Death benefits	2,555,198	5,956,607
11.	Matured endowments (excluding guaranteed annual pure endowments)		
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	815,157,687	606,021,505
13.	Disability benefits and benefits under accident and health contracts	153,240	307,394
14.	Coupons, guaranteed annual pure endowments and similar benefits		
15.	Surrender benefits and withdrawals for life contracts	1,959,349,471	1,718,303,557
16.	Group conversions		
17.	Interest and adjustments on contract or deposit-type contract funds	10,477,467	8,289,409
18.	Payments on supplementary contracts with life contingencies	36,287,830	36,087,068
19.	Increase in aggregate reserves for life and accident and health contracts	2,865,776,675	3,335,536,580
20.	Totals (Lines 10 to 19)	5,689,757,567	5,710,502,119
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	368,988,428	390,114,092
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	26,293,144	24,622,091
23.	General insurance expenses (Exhibit 2, Line 10, Cols. 1, 2, 3 and 4)	86,903,843	78,643,623
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3)	13,127,245	11,830,268
25.	Increase in loading on deferred and uncollected premiums	(199,644)	59,409
26.	Net transfers to or (from) Separate Accounts net of reinsurance		
27.	Aggregate write-ins for deductions	105,081,381	98,208,046
28.	Totals (Lines 20 to 27)	6,289,951,964	6,313,979,649
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	353,824,249	548,616,900
30.	Dividends to policyholders		
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	353,824,249	548,616,900
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	125,339,034	171,560,661
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)	228,485,215	377,056,239
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (4,900,799) (excluding taxes of $ (11,423,747) transferred to the IMR)	(18,436,338)	(1,156,734)
35.	Net income (Line 33 plus Line 34)	210,048,877	375,899,505
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	3,005,654,080	2,726,663,571
37.	Net income (Line 35)	210,048,877	375,899,505
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 959,833	13,678,225	10,527,496
39.	Change in net unrealized foreign exchange capital gain (loss)		
40.	Change in net deferred income tax	59,970,877	(59,650,255)
41.	Change in nonadmitted assets	(11,555,837)	(1,587,469)
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	(34,458,238)	(46,296,275)
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		
	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)
52.	Dividends to stockholders		
53.	Aggregate write-ins for gains and losses in surplus	8,542,910	10,146,771
54.	Net change in capital and surplus for the year (Lines 37 through 53)	246,226,814	278,990,509
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	3,251,880,895	3,005,654,080
	DETAILS OF WRITE-INS		
08.301.	MISCELLANEOUS INCOME	239,419	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)	239,419	162,920
2701.	INCOME ON FUNDS HELD UNDER REINSURANCE TREATIES WITH UNAUTHORIZED REINSURERS	72,058,372	96,222,340
2702.	LAWSUIT SETTLEMENT	(1,589,991)	(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	30,533,000	(651,031)
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	105,081,381	98,208,046
5301.	STOCK-BASED COMPENSATION	8,527,672	9,335,692
5302.	ACQUISITION OF PARENT COMPANY COMMON STOCK	15,238	811,079
5303.			
5398.	Summary of remaining write-ins for Line 53 from overflow page		
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	8,542,910	10,146,771

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	3,533,963,724	3,406,011,094
2.	Net investment income	3,516,172,214	3,700,639,579
3.	Miscellaneous income	41,904,040	40,289,582
4.	Total (Lines 1 through 3)	7,092,039,979	7,146,940,255
5.	Benefit and loss related payments	2,686,556,582	2,367,480,968
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts		
7.	Commissions, expenses paid and aggregate write-ins for deductions	482,066,634	524,572,569
8.	Dividends paid to policyholders		
9.	Federal and foreign income taxes paid (recovered) net of $ tax on capital gains (losses)	169,066,048	124,873,893
10.	Total (Lines 5 through 9)	3,337,689,264	3,016,927,430
11.	Net cash from operations (Line 4 minus Line 10)	3,754,350,715	4,130,012,825
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	5,202,747,207	3,132,179,862
	12.2 Stocks	350,015,058	1,464,000
	12.3 Mortgage loans	473,162,783	526,324,439
	12.4 Real estate		
	12.5 Other invested assets	90,746,361	175,688,295
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	6,500	
	12.7 Miscellaneous proceeds		
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	6,116,677,909	3,835,656,596
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	7,963,717,630	6,156,024,013
	13.2 Stocks	68,340,239	285,000,000
	13.3 Mortgage loans	785,706,134	678,764,633
	13.4 Real estate		
	13.5 Other invested assets	288,653,970	331,792,610
	13.6 Miscellaneous applications	841,135,687	686,778,870
	13.7 Total investments acquired (Lines 13.1 to 13.6)	9,947,553,660	8,138,360,126
14.	Net increase (decrease) in contract loans and premium notes	(13,440)	(7,446)
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(3,830,862,311)	(4,302,696,084)
	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
	16.3 Borrowed funds		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(18,142,384)	(23,134,809)
	16.5 Dividends to stockholders		
	16.6 Other cash provided (applied)	(1,185,108,626)	829,365,357
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(1,203,251,010)	806,697,346
	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)	(1,279,762,605)	634,014,087
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	1,545,813,666	911,799,579
	19.2 End of year (Line 18 plus Line 19.1)	266,051,061	1,545,813,666

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

20.0001. Mortgage Refinances	36,742,926	44,882,578
20.0002. Stock Based Compensation	8,542,910	9,679,973
20.0003. Additional Investment to Other Invested Asset, Affiliate	665,800	1,500,000
20.0004. Unrealized valuation increase (decrease) of Short Term Cash Equivalents	7,000	

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS

		1	2	Ordinary			6	Group		Accident and Health			12
				3	4	5		7	8	9	10	11	
		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
1.	Premiums and annuity considerations for life and accident and health contracts	3,520,848,693		3,356,140	3,518,126,277			(731,250)		40,800		56,726	
2.	Considerations for supplementary contracts with life contingencies	12,489,759				12,489,759							
3.	Net investment income	2,800,649,556		1,411,743	2,784,743,061	14,453,287		1,791		5,450		34,224	
4.	Amortization of Interest Maintenance Reserve (IMR)	996,346		502	990,687	5,142		1		2		12	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses												
6.	Commissions and expense allowances on reinsurance ceded	41,664,621		19,108	41,645,513								
7.	Reserve adjustments on reinsurance ceded	266,887,820			266,887,820								
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	239,419			239,419								
9.	Totals (Lines 1 to 8.3)	6,643,776,214		4,787,493	6,612,632,777	26,948,188		(729,458)		46,252		90,962	
10.	Death benefits	2,555,198		2,655,798				(100,600)					
11.	Matured endowments (excluding guaranteed annual pure endowments)												
12.	Annuity benefits	815,157,687			815,157,687								
13.	Disability benefits and benefits under accident and health contracts	153,239								88,730		64,509	
14.	Coupons, guaranteed annual pure endowments and similar benefits												
15.	Surrender benefits and withdrawals for life contracts	1,959,349,471		464,562	1,958,884,909								
16.	Group conversions												
17.	Interest and adjustments on contract or deposit-type contract funds	10,477,467			5,895,446	4,582,021							
18.	Payments on supplementary contracts with life contingencies	36,287,830			18,046,287	18,241,543							
19.	Increase in aggregate reserves for life and accident and health contracts	2,865,776,675		589,448	2,863,502,308	2,020,494		(174,278)		(6,846)		(154,451)	
20.	Totals (Lines 10 to 19)	5,689,757,567		3,709,808	5,661,486,637	24,844,058		(274,878)		81,884		(89,942)	
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	368,988,427		273,699	368,635,015			79,714					
22.	Commissions and expense allowances on reinsurance assumed	26,293,144		3,609	26,281,525			5,722		1,754		534	
23.	General insurance expenses	86,903,843		43,806	86,410,266	448,484		56		169		1,062	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	13,127,245		6,617	13,052,688	67,746		8		26		160	
25.	Increase in loading on deferred and uncollected premiums	(199,643)		(61,361)				(138,282)					
26.	Net transfers to or (from) Separate Accounts net of reinsurance												
27.	Aggregate write-ins for deductions	105,081,381			105,693,381			(612,000)					
28.	Totals (Lines 20 to 27)	6,289,951,964		3,976,178	6,261,559,512	25,360,288		(939,661)		83,833		(88,186)	
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	353,824,250		811,314	351,073,265	1,587,900		210,203		(37,581)		179,148	
30.	Dividends to policyholders												
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	353,824,250		811,314	351,073,265	1,587,900		210,203		(37,581)		179,148	
32.	Federal income taxes incurred (excluding tax on capital gains)	125,339,033		287,401	124,364,522	562,499		74,462		(13,312)		63,461	
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)	228,485,217		523,913	226,708,743	1,025,401		135,741		(24,269)		115,687	
	DETAILS OF WRITE-INS												
08.301.	MISCELLANEOUS INCOME	239,419			239,419								
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)	239,419			239,419								
2701.	INCOME ON FUNDS HELD UNDER REINSURANCE TREATIES WITH UNAUTHORIZED REINSURERS	72,058,372			72,058,372								
2702.	LAWSUIT SETTLEMENT	(1,589,991)			(1,589,991)								
2703.	SETTLEMENT - SC	31,145,000			31,145,000								
2798.	Summary of remaining write-ins for Line 27 from overflow page	3,468,000			4,080,000			(612,000)					
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	105,081,381			105,693,381			(612,000)					

(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	45,266,057,678		23,798,275	45,104,712,878	137,341,314		205,211	
2. Tabular net premiums or considerations	3,533,960,571		3,529,569	3,518,126,276	12,489,759		(185,033)	
3. Present value of disability claims incurred					XXX			
4. Tabular interest	1,957,219,004		1,136,320	1,948,757,728	7,323,890		1,066	
5. Tabular less actual reserve released	189,155,574			188,707,187	448,387			
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)	50,946,392,827		28,464,164	50,760,304,069	157,603,350		21,244	
9. Tabular cost	3,204,259		3,368,292		XXX		(164,033)	
10. Reserves released by death	397,782		397,782	XXX	XXX			XXX
11. Reserves released by other terminations (net)	2,024,355,794		310,366	2,023,891,085			154,343	
12. Annuity, supplementary contract and disability payments involving life contingencies	786,439,340			768,197,797	18,241,543			
13. Net transfers to or (from) Separate Accounts								
14. Total Deductions (Lines 9 to 13)	2,814,397,175		4,076,440	2,792,088,882	18,241,543		(9,690)	
15. Reserve December 31, current year	48,131,995,652		24,387,724	47,968,215,187	139,361,807		30,934	

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 255,036	249,984
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 2,074,832,507	2,111,780,077
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b) 2,451,794	2,451,794
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	3,764,914	4,106,832
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c) 169,782,665	170,827,057
4.	Real estate	(d)	
5	Contract loans	52,822	52,822
6	Cash, cash equivalents and short-term investments	(e) 20,413,529	20,252,174
7	Derivative instruments	(f) 605,604,703	605,604,703
8.	Other invested assets	36,425,466	36,425,329
9.	Aggregate write-ins for investment income	(33,172,107)	(33,172,107)
10.	Total gross investment income	2,880,411,329	2,918,578,665
11.	Investment expenses		(g) 100,410,345
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		17,518,763
16.	Total deductions (Lines 11 through 15)		117,929,108
17.	Net investment income (Line 10 minus Line 16)		2,800,649,557
	DETAILS OF WRITE-INS		
0901.	Miscellaneous investment income	10,010,707	10,010,707
0902.	Net realized gains on ceded options	(43,182,814)	(43,182,814)
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	(33,172,107)	(33,172,107)
1501.	Interest expense on derivative collateral		16,536,787
1502.	Interest expense on repurchase agreements		981,976
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		17,518,763

(a) Includes $ 71,603,722 accrual of discount less $ 75,172,861 amortization of premium and less $ 13,294,551 paid for accrued interest on purchases.

(b) Includes $ accrual of discount less $ amortization of premium and less $ 7,095 paid for accrued dividends on purchases.

(c) Includes $ 528,770 accrual of discount less $ amortization of premium and less $ 54,269 paid for accrued interest on purchases.

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

(e) Includes $ 4,878,333 accrual of discount less $ 2,421 amortization of premium and less $ 21,097 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					
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	(36,245,483)	(40,702,259)	(76,947,742)	3,524,219	
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				12,970,452	
3.	Mortgage loans	466,988	(1,254,678)	(787,690)	(1,800,000)	
4.	Real estate					
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	(500)		(500)	7,000	
7.	Derivative instruments					
8.	Other invested assets				(63,612)	
9.	Aggregate write-ins for capital gains (losses)					
10.	Total capital gains (losses)	(35,778,995)	(41,956,937)	(77,735,932)	14,638,059	
	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											
2.	Deferred and accrued											
3.	Deferred , accrued and uncollected:											
	3.1 Direct											
	3.2 Reinsurance assumed											
	3.3 Reinsurance ceded											
	3.4 Net (Line 1 + Line 2)											
4.	Advance	760		760								
5.	Line 3.4 - Line 4	(760)		(760)								
6.	Collected during year:											
	6.1 Direct	3,524,082,023		109,531	3,523,972,492							
	6.2 Reinsurance assumed	419,777,400			419,777,400							
	6.3 Reinsurance ceded	517,325,093			517,325,093							
	6.4 Net	3,426,534,330		109,531	3,426,424,799							
7.	Line 5 + Line 6.4	3,426,533,570		108,771	3,426,424,799							
8.	Prior year (uncollected + deferred and accrued - advance)	86,378		86,378								
9.	First year premiums and considerations:											
	9.1 Direct	3,523,994,887		22,394	3,523,972,493							
	9.2 Reinsurance assumed	419,777,400			419,777,400							
	9.3 Reinsurance ceded	517,325,093			517,325,093							
	9.4 Net (Line 7 - Line 8)	3,426,447,194		22,394	3,426,424,800							
	SINGLE											
10.	Single premiums and considerations:											
	10.1 Direct	10,084,141			10,084,141							
	10.2 Reinsurance assumed											
	10.3 Reinsurance ceded											
	10.4 Net	10,084,141			10,084,141							
	RENEWAL											
11.	Uncollected	82,873		80,997			448		637		791	
12.	Deferred and accrued	1,369,201		1,369,201								
13.	Deferred, accrued and uncollected:											
	13.1 Direct	878,112		878,112								
	13.2 Reinsurance assumed	573,961		572,085			448		637		791	
	13.3 Reinsurance ceded											
	13.4 Net (Line 11 + Line 12)	1,452,073		1,450,197			448		637		791	
14.	Advance	23,460		19,425							4,035	
15.	Line 13.4 - Line 14	1,428,613		1,430,772			448		637		(3,244)	
16.	Collected during year:											
	16.1 Direct	88,942,656		3,211,994	85,962,076		(231,414)					
	16.2 Reinsurance assumed	9,324,894		332,671	8,878,487		13,728		41,213		58,795	
	16.3 Reinsurance ceded	13,412,056		188,829	13,223,227							
	16.4 Net	84,855,494		3,355,836	81,617,336		(217,686)		41,213		58,795	
17.	Line 15 + Line 16.4	86,284,107		4,786,608	81,617,336		(217,238)		41,850		55,551	
18.	Prior year (uncollected + deferred and accrued - advance)	1,966,749		1,452,863			514,012		1,050		(1,176)	
19.	Renewal premiums and considerations:											
	19.1 Direct	88,451,687		3,234,174	85,962,076		(744,563)					
	19.2 Reinsurance assumed	9,277,727		288,401	8,878,487		13,313		40,800		56,726	
	19.3 Reinsurance ceded	13,412,056		188,829	13,223,227							
	19.4 Net (Line 17 - Line 18)	84,317,358		3,333,746	81,617,336		(731,250)		40,800		56,726	
	TOTAL											
20.	Total premiums and annuity considerations:											
	20.1 Direct	3,622,530,715		3,256,568	3,620,018,710		(744,563)					
	20.2 Reinsurance assumed	429,055,127		288,401	428,655,887		13,313		40,800		56,726	
	20.3 Reinsurance ceded	530,737,149		188,829	530,548,320							
	20.4 Net (Lines 9.4 + 10.4 + 19.4)	3,520,848,693		3,356,140	3,518,126,277		(731,250)		40,800		56,726	

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	30,281,497			30,281,497							
	23.2 Reinsurance assumed	24,887,348			24,887,348							
	23.3 Net ceded less assumed	5,394,149			5,394,149							
24.	Single:											
	24.1 Reinsurance ceded											
	24.2 Reinsurance assumed											
	24.3 Net ceded less assumed											
25.	Renewal:											
	25.1 Reinsurance ceded	11,383,124		19,108	11,364,016							
	25.2 Reinsurance assumed	1,405,796		3,609	1,394,177		5,722		1,754		534	
	25.3 Net ceded less assumed	9,977,328		15,498	9,969,839		(5,722)		(1,754)		(534)	
26.	Totals:											
	26.1 Reinsurance ceded (Page 6, Line 6)	41,664,621		19,108	41,645,513							
	26.2 Reinsurance assumed (Page 6, Line 22)	26,293,144		3,609	26,281,525		5,722		1,754		534	
	26.3 Net ceded less assumed	15,371,477		15,498	15,363,988		(5,722)		(1,754)		(534)	
	COMMISSIONS INCURRED											
	(direct business only)											
27.	First year (other than single)	366,144,577		96,703	366,047,874							
28.	Single	383,819			383,819							
29.	Renewal	2,460,032		176,996	2,203,322		79,714					
30.	Deposit-type contract funds											
31.	Totals (to agree with Page 6, Line 21)	368,988,427		273,699	368,635,015		79,714					

EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6
		1	Accident and Health		4		
		Life	2 Cost Containment	3 All Other	All Other Lines of Business	Investment	Total
1.	Rent	2,562,361		36		52,304	2,614,701
2.	Salaries and wages	46,597,084		658		950,974	47,548,717
3.11	Contributions for benefit plans for employees	8,218,416		116		167,725	8,386,257
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	1,606,122		23		32,779	1,638,924
3.32	Other agent welfare	171,314		2			171,316
4.1	Legal fees and expenses	613,896		9			613,905
4.2	Medical examination fees						
4.3	Inspection report fees	100					100
4.4	Fees of public accountants and consulting actuaries	2,157,786		30			2,157,816
4.5	Expense of investigation and settlement of policy claims	(8,547)					(8,547)
5.1	Traveling expenses	3,197,799		45			3,197,844
5.2	Advertising	895,209		13			895,222
5.3	Postage, express, telegraph and telephone	2,366,296		33			2,366,329
5.4	Printing and stationery	1,355,871		19			1,355,890
5.5	Cost or depreciation of furniture and equipment	643,927		9			643,936
5.6	Rental of equipment	513,030		7			513,037
5.7	Cost or depreciation of EDP equipment and software	5,515,084		78			5,515,162
6.1	Books and periodicals	300,984		4			300,988
6.2	Bureau and association fees	443,178		6			443,184
6.3	Insurance, except on real estate	301,318		4			301,322
6.4	Miscellaneous losses						
6.5	Collection and bank service charges	247,795		4			247,799
6.6	Sundry general expenses	3,835,943		54			3,835,997
6.7	Group service and administration fees	(11,427)					(11,427)
6.8	Reimbursements by uninsured plans						
7.1	Agency expense allowance						
7.2	Agents' balances charged off (less $ recovered)	27,664					27,664
7.3	Agency conferences other than local meetings	5,348,970		76			5,349,046
9.1	Real estate expenses	2,443					2,443
9.2	Investment expenses not included elsewhere					99,206,563	99,206,563
9.3	Aggregate write-ins for expenses						
10.	General expenses incurred	86,902,616		1,228		100,410,345	(a) 187,314,189
11.	General expenses unpaid December 31, prior year	10,877,765		206			10,877,971
12.	General expenses unpaid December 31, current year	10,394,219		147			10,394,366
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)	87,386,162		1,287		100,410,345	187,797,794
	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 $ 99,011,815 to affiliates and $ to non-affiliates.

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

		Insurance			4	5
		1	2	3 All Other Lines of		
		Life	Accident and Health	Business	Investment	Total
1.	Real estate taxes	73				73
2.	State insurance department licenses and fees	7,694,653	109			7,694,762
3.	State taxes on premiums	124,921	2			124,923
4.	Other state taxes, including $ 90,923 for employee benefits	90,922	1			90,923
5.	U.S. Social Security taxes	2,665,605	38			2,665,643
6.	All other taxes	2,550,886	36			2,550,922
7.	Taxes, licenses and fees incurred	13,127,060	186			13,127,246
8.	Taxes, licenses and fees unpaid December 31, prior year	1,982,660	38			1,982,698
9.	Taxes, licenses and fees unpaid December 31, current year	396,547	6			396,553
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	14,713,173	218			14,713,391

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1 Life	2 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)		

NONE

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	45,084		45,084		
0100002. 1958 CSO 3.0% CRVM	89,535		89,535		
0100003. 1958 CSO 3.0% NL	22,831		22,831		
0100004. 1958 CSO 3.5% CRVM	534,336		534,336		
0100005. 1958 CSO 3.5% NL	100,612		100,612		
0100006. 1958 CSO 4.0% NL	70,666		70,666		
0100007. 1958 CET 3.0% NL	11,297		11,297		
0100008. 1958 CET 3.5% NL	295,958		295,958		
0100009. 1958 CET 4.0% NL	35,054		35,054		
0100010. 1980 CSO 4.0% CRVM	4,979,791		4,979,791		
0100011. 1980 CSO 4.5% CRVM	1,582,123		1,582,123		
0100012. 1980 CSO 5.0% CRVM	641,897		641,897		
0100013. 1980 CSO 5.5% CRVM	4,476,591		4,476,591		
0100014. 1980 CSO 4.0% NL	117,818		117,818		
0100015. 1980 CSO 5.0% NL	4,474,674		4,474,674		
0100016. 1980 CSO 5.5% NL	89,568		89,568		
0100017. 1980 CET 4.0% NL	73,350		73,350		
0100018. 2001 CSO 3.5% CRVM	2,245,273		2,245,273		
0100019. 2001 CSO 4.0% CRVM	4,463,746		4,463,746		
0100020. 2001 CSO 4.5% CRVM	2,954		2,954		
0199997. Totals (Gross)	24,353,158		24,353,158		
0199998. Reinsurance ceded	777,089		777,089		
0199999. Life Insurance: Totals (Net)	23,576,069		23,576,069		
0200001. SING PREM DEF 1.00%	1,837,560,187	XXX	1,837,560,187	XXX	
0200002. SING PREM DEF 2.00%	328,753,518	XXX	328,753,518	XXX	
0200003. SING PREM DEF 3.00%	118,760,527	XXX	118,760,527	XXX	
0200004. SING PREM DEF 4.00%	35,637,031	XXX	35,637,031	XXX	
0200005. FLEX PREM DEF 1.00%	7,556,811,413	XXX	7,556,811,413	XXX	
0200006. FLEX PREM DEF 1.50%	24,940,822,026	XXX	24,940,822,026	XXX	
0200007. FLEX PREM DEF 2.00%	200,426,967	XXX	200,426,967	XXX	
0200008. FLEX PREM DEF 2.20%	40,903,470	XXX	40,903,470	XXX	
0200009. FLEX PREM DEF 2.25%	4,968,923,022	XXX	4,968,923,022	XXX	
0200010. FLEX PREM DEF 3.00%	10,255,433,881	XXX	10,255,433,881	XXX	
0200011. FLEX PREM DEF 4.00%	22,708,979	XXX	22,708,979	XXX	
0200012. 1983 TABLE A, 6.25%	54,472	XXX	54,472	XXX	
0200013. 2000 TABLE, 6.25%	62,395	XXX	62,395	XXX	
0200014. 2000 TABLE, 7.00%	179,318	XXX	179,318	XXX	
0200015. 2000 TABLE, 6.75%	140,215	XXX	140,215	XXX	
0200016. 2000 TABLE, 6.50%	215,013	XXX	215,013	XXX	
0200017. 2000 TABLE, 6.00%	2,248,754	XXX	2,248,754	XXX	
0200018. 2000 TABLE, 5.50%	1,866,624	XXX	1,866,624	XXX	
0200019. 2000 TABLE, 5.25%	26,624,653	XXX	26,624,653	XXX	
0200020. 2000 TABLE, 5.00%	52,209,694	XXX	52,209,694	XXX	
0200021. 2000 TABLE, 4.25%	28,922,351	XXX	28,922,351	XXX	
0200022. 2000 TABLE, 4.00%	17,847,735	XXX	17,847,735	XXX	
0200023. 2000 TABLE, 4.50%	3,905,453	XXX	3,905,453	XXX	
0200024. 2012 TABLE, 4.00%	16,704,539	XXX	16,704,539	XXX	
0200025. 2012 TABLE, 3.75%	9,208,261	XXX	9,208,261	XXX	
0200026. 2012 TABLE, 3.25%	2,131,954	XXX	2,131,954	XXX	
0200027. 2012 TABLE, 3.50%	1,708,566	XXX	1,708,566	XXX	
0200028. 2012 TABLE, 3.00%	1,601,182	XXX	1,601,182	XXX	
0200029. 2012 TABLE, 2.75%	1,241,918	XXX	1,241,918	XXX	
0200030. 2012 TABLE, 2.25%	237,586	XXX	237,586	XXX	
0299997. Totals (Gross)	50,473,851,704	XXX	50,473,851,704	XXX	
0299998. Reinsurance ceded	2,505,636,517	XXX	2,505,636,517	XXX	
0299999. Annuities: Totals (Net)	47,968,215,187	XXX	47,968,215,187	XXX	
0300001. 1983 TABLE A, 6.75%	13,443		13,443		
0300002. 1983 TABLE A, 6.25%	74,479		74,479		
0300003. 2000 TABLE, 6.25%	430,877		430,877		
0300004. 2000 TABLE, 7.00%	973,841		973,841		
0300005. 2000 TABLE, 6.75%	1,810,929		1,810,929		
0300006. 2000 TABLE, 6.50%	3,733,807		3,733,807		
0300007. 2000 TABLE, 6.00%	17,153,502		17,153,502		
0300008. 2000 TABLE, 5.50%	30,931,110		30,931,110		
0300009. 2000 TABLE, 5.25%	37,893,056		37,893,056		
0300010. 2000 TABLE, 5.00%	18,304,267		18,304,267		
0300011. 2000 TABLE, 4.00%	10,579,641		10,579,641		
0300012. 2000 TABLE, 4.25%	5,073,410		5,073,410		
0300013. 2000 TABLE, 4.50%	2,594,517		2,594,517		
0300014. 2012 TABLE, 3.75%	2,505,483		2,505,483		
0300015. 2012 TABLE, 3.50%	1,683,483		1,683,483		
0300016. 2012 TABLE, 3.25%	3,350,427		3,350,427		
0300017. 2012 TABLE, 3.00%	2,477,049		2,477,049		
0300018. 2012 TABLE, 2.75%	286,601		286,601		
0399997. Totals (Gross)	139,869,922		139,869,922		
0399998. Reinsurance ceded	508,112		508,112		
0399999. SCWLC: Totals (Net)	139,361,810		139,361,810		
0400001. 1959 ADB TBL W/ 1958 CSO 3%	368		368		
0499997. Totals (Gross)	368		368		
0499998. Reinsurance ceded	368		368		
0499999. Accidental Death Benefits: Totals (Net)					
0500001. 1952 STUDY TBL W/ 1958 CSO 3%	625		625		
0599997. Totals (Gross)	625		625		
0599998. Reinsurance ceded					
0599999. Disability-Active Lives: Totals (Net)	625		625		
0600001. 1970 INTERCOMPANY TBL	30,934				30,934
0699997. Totals (Gross)	30,934				30,934
0699998. Reinsurance ceded					
0699999. Disability-Disabled Lives: Totals (Net)	30,934				30,934
0700001. IMMEDIATE PAYMENT OF CLAIMS	471,991		471,991		
0700002. DEFICIENCY RESERVES	339,040		339,040		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0799997. Totals (Gross)	811,031		811,031		
0799998. Reinsurance ceded					
0799999. Miscellaneous Reserves: Totals (Net)	811,031		811,031		
9999999. Totals (Net) - Page 3, Line 1	48,131,995,656		48,131,964,722		30,934

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: ..... $ 39,765,037,176
9.2 State the amount of reserves established for this business: ..... $ 36,262,339,102
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
	NONE		
9999999 - Total (Column 4, only)			

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	30,948	25,000				5,948			
2.	Additional contract reserves (a)	428,098					428,098			
3.	Additional actuarial reserves-Asset/Liability analysis									
4.	Reserve for future contingent benefits	157,170					157,170			
5.	Reserve for rate credits									
6.	Aggregate write-ins for reserves									
7.	Totals (Gross)	616,216	25,000				591,216			
8.	Reinsurance ceded									
9.	Totals (Net)	616,216	25,000				591,216			
	CLAIM RESERVE									
10.	Present value of amounts not yet due on claims	69,154	69,154							
11.	Additional actuarial reserves-Asset/Liability analysis									
12.	Reserve for future contingent benefits									
13.	Aggregate write-ins for reserves									
14.	Totals (Gross)	69,154	69,154							
15.	Reinsurance ceded									
16.	Totals (Net)	69,154	69,154							
17.	TOTAL (Net)	685,370	94,154				591,216			
18.	TABULAR FUND INTEREST	20,562	2,825				17,737			
	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	262,938,374		160,596,849	102,341,525		
2. Deposits received during the year	51,813,969		13,728,438	38,085,531		
3. Investment earnings credited to the account	11,291,026		5,858,478	5,432,548		
4. Other net change in reserves	(835,180)		36,967	(872,147)		
5. Fees and other charges assessed						
6. Surrender charges						
7. Net surrender or withdrawal payments	71,514,331		42,268,354	29,245,977		
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)	253,693,858		137,952,378	115,741,480		
10. Reinsurance balance at the beginning of the year	(7,003,756)			(7,003,756)		
11. Net change in reinsurance assumed	477,069			477,069		
12. Net change in reinsurance ceded	(1,102,530)			(1,102,530)		
13. Reinsurance balance at the end of the year (Lines 10+11-12)	(5,424,157)			(5,424,157)		
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	248,269,701		137,952,378	110,317,323		

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	126,905,899			126,819,899			86,000				
	2.22 Reinsurance assumed	331,030		327,630								3,400
	2.23 Reinsurance ceded											
	2.24 Net	127,236,929		(b) 327,630	(b) 126,819,899		(b)	(b) 86,000		(b)	(b)	(b) 3,400
3. Incurred but unreported:												
	3.1 Direct											
	3.2 Reinsurance assumed	35,000		35,000								
	3.3 Reinsurance ceded											
	3.4 Net	35,000		(b) 35,000	(b)		(b)	(b)		(b)	(b)	(b)
4. TOTALS	4.1 Direct	126,905,899			126,819,899			86,000				
	4.2 Reinsurance assumed	366,030		362,630								3,400
	4.3 Reinsurance ceded											
	4.4 Net	127,271,929	(a)	(a) 362,630	126,819,899			(a) 86,000				3,400

(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	855,961,557		2,100,703	835,498,498	18,292,855		69,500				
1.2 Reinsurance assumed	29,157,870		442,032	28,548,148	3,037				99,288		65,366
1.3 Reinsurance ceded	175,962,774		199,567	175,708,858	54,349						
1.4 Net	(d) 709,156,653		2,343,168	688,337,788	18,241,543		69,500		99,288		65,366
2. Liability December 31, current year from Part 1:											
2.1 Direct	126,905,899			126,819,899			86,000				
2.2 Reinsurance assumed	366,030		362,630								3,400
2.3 Reinsurance ceded											
2.4 Net	127,271,929		362,630	126,819,899			86,000				3,400
3. Amounts recoverable from reinsurers December 31, current year											
4. Liability December 31, prior year:											
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		50,000				256,100		10,558		4,257
5. Amounts recoverable from reinsurers December 31, prior year											
6. Incurred Benefits											
6.1 Direct	982,621,355		2,100,703	962,318,397	18,292,855		(90,600)				
6.2 Reinsurance assumed	29,449,085		754,662	28,548,148	3,037		(10,000)		88,730		64,509
6.3 Reinsurance ceded	175,962,774		199,567	175,708,858	54,349						
6.4 Net	836,107,667		2,655,798	815,157,687	18,241,543		(100,600)		88,730		64,509

(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)	499,820	421,596	(78,223)
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)	499,820	421,596	(78,223)
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	882,033	3,440,180	2,558,148
	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	10,386,830		(10,386,830)
19.	Guaranty funds receivable or on deposit	153,881		(153,881)
20.	Electronic data processing equipment and software	2,808,194	1,981,438	(826,756)
21.	Furniture and equipment, including health care delivery assets	1,999,919	854,222	(1,145,697)
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	4,310,420	2,787,823	(1,522,597)
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	21,041,097	9,485,260	(11,555,837)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	21,041,097	9,485,260	(11,555,837)
	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	4,096,968	2,716,277	(1,380,691)
2502.	MISCELLANEOUS RECEIVABLES	213,452	71,546	(141,906)
2503.				
2598.	Summary of remaining write-ins for Line 25 from overflow page			
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	4,310,420	2,787,823	(1,522,597)

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 under 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, 2018	December 31, 2017
Net income, Iowa basis				$ 210,048,878	$ 375,899,505
(1) State Prescribed Practices that increase/(decrease) NAIC SAP:					
Bulletin 08-18					
(a) Net investment income - derivatives	86	4	3	(83,028,025)	(31,039,824)
(b) Change in reserves, net	51	4	19	(695,305,222)	477,858,690
IAC 191-43					
(c) Change in reserves, net	51	4	19	5,259,739	3,857,062
(2) Net income, NAIC SAP (1-a-b-c=2)				$ 983,122,386	$ (74,776,423)
SURPLUS					
Statutory surplus, Iowa basis				$ 3,251,880,895	$ 3,005,654,080
(3) State Prescribed Practices that increase/(decrease) NAIC SAP:					
Bulletin 08-18					
(a) Derivative instruments	86	2, 4	7, 3	214,114,265	(1,112,468,599)
(b) Reserves for indexed annuities	51	3, 4	1, 19	80,042,758	943,669,743
(c) Tax impact	101	2	18.2	(61,772,975)	59,079,600
IAC 191-43, net	51	3, 4	1, 19	145,408,288	115,328,059
(4) Statutory surplus, NAIC SAP (3-a-b-c=4)				$ 2,874,088,559	$ 3,000,045,277

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. All such call options are 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 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 2018.

13. The Company did not have any pharmaceutical rebate receivables as of December 31, 2018.

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 had no material changes in accounting principles or correction of errors to report for the year ended December 31, 2018.

3 - BUSINESS COMBINATIONS AND GOODWILL:

A. Statutory Purchase Method

During 2018, the Company did not have any business combinations taking the form of a statutory purchase.

B. Statutory Mergers

During 2018, the Company did not have any business combinations taking the form of a statutory merger.

C. Assumption Reinsurance

As of December 31, 2018, the Company did not have goodwill resulting from assumption reinsurance.

D. Impairment Losses

As of December 31, 2018, 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 2018.

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 2018 were 6.38% and 4.00%, respectively, while the rates on loans closed under a funds withheld agreement with an unauthorized reinsurer were 5.25% and 5.25%, respectively. Additionally, the rates on loans closed under a modified coinsurance agreement were 8.99% and 3.68%, respectively.

2. The maximum percentage of any one loan to value of security at the time of the loan originated by the Company during 2018 was 76%, while the loan to value on loans closed under a funds withheld agreement with an unauthorized reinsurer was 129%.

	2018	2017
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	$ 25,000,000	$ 40,033,897		$ 3,092,228,811	$ —	$ 314,775,182	$ 3,472,037,890
(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	—	—	—	2,719,980,688	—	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	—	—	—	—	—	—	—

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	$ —	$ —	$ —	$ 1,252,620	$ —	$ —	$ 1,252,620
2. No Allowance for Credit Losses	—	—	—	—	—	—	—
b. Prior 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

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	$ —	$ —	$ —	$ 1,042,391	$ —	$ —	$ 1,042,391
2. Interest Income Recognized	—	—	—	74,146	—	—	74,146
3. Recorded Investments on Nonaccrual Status	—	—	—	—	—	—	—
4. Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting	—	—	—	75,257	—	—	75,257
b. Prior 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

7. Allowance for credit losses:

	2018	2017
a. Balance at the beginning of the period	$ 6,795,900	7,795,900
b. Additions charged to operations	1,800,000	(1,000,000)
c. Direct write-downs against the allowance	(1,721,666)	(722,348)
d. Recoveries of amounts previously charged off	1,254,678	722,348
e. Balance at the end of the period	$ 8,128,912	6,795,900

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

	2018	2017
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
2. The realized capital losses related to these loans	—	—
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, 2018, the Company recognized other than temporary impairments ("OTTI") on the basis of intent to sell and on the basis of inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis.

	Amortized cost basis before other-than-temporary impairment	Other-than-temporary impairment recognized in loss		Fair Value 1-(2a+2b)
		(2a) Interest	(2b) Non-interest	
OTTI recognized 1st Quarter				
a. Intent to sell	—	—	—	—
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
c. Total 1st Quarter	—	—	—	—
OTTI recognized 2nd Quarter				
a. Intent to sell	—	—	—	—
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
c. Total 2nd Quarter	$ —	$ —	$ —	$ —
OTTI recognized 3rd Quarter				
a. Intent to sell	9,236,217	—	1,810,401	7,425,816
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
c. Total 3rd Quarter	$ 9,236,217	$ —	$ 1,810,401	$ 7,425,816
OTTI recognized 4th Quarter				
a. Intent to sell	13,971,249	—	1,728,541	12,242,708
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
c. Total 4th Quarter	$ 13,971,249	$ —	$ 1,728,541	$ 12,242,708
Aggregate Total		$ —	3,538,942	

NOTES TO FINANCIAL STATEMENTS

3. The following table lists the loan-backed securities held by the Company at December 31, 2018 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, 2018.

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
126694GU6	4,304,098	3,471,685	63,395	4,240,703	4,240,702	6/30/2018
225458XX1	7,403,591	5,832,549	147,972	7,255,619	7,255,619	6/30/2018
61755GAS2	4,937,346	3,660,054	146,760	4,790,586	4,790,586	6/30/2018
80629QAA3	4,567,000	2,529,124	2,037,876	2,529,124	1,693,901	6/30/2018
80629QAA3	2,529,124	990,280	1,551,874	977,250	1,303,001	12/31/2018
12634NAZ1	14,881,587	14,866,488	569,787	14,311,800	14,311,800	12/31/2018
90268TAS3	8,345,350	6,959,091	553,030	7,792,320	7,792,320	12/31/2018
	$ 46,968,096	$ 38,309,271	$ 5,070,694	$ 41,897,402	$ 41,387,929	

Total OTTI recognized under SSAP 43R for the year ended December 31, 2018: $5,070,694

4. For loan-backed and structured securities with unrealized losses as of December 31, 2018, 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	$ 294,606,878
12 months or longer	$ 120,398,665

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

Less than 12 months	$ 6,481,606,161
12 months or longer	$ 2,447,263,557

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, 2018 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.

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, 2018.

(3) There was no collateral received as of December 31, 2018.

(4) The Company has no securities lending agreements as of December 31, 2018; 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, 2018; therefore, it has no information to report under this item.

(6) There was no collateral received as of December 31, 2018.

(7) None

NOTES TO FINANCIAL STATEMENTS

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

1. As part of its investment strategy, the Company enters into securities repurchase agreements (short-term collateralized borrowings). The maximum amount borrowed during 2018 and 2017 was $544.1 million and $274.5 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. The Company uses the cash to purchase debt securities ahead of the time the cash is collected from selling annuity policies to avoid a lag between the investment of funds and the obligations 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 $51.8 million and $40.0 million for the years ended December 31, 2018 and 2017, respectively. The weighted average interest rate on amounts due under repurchase agreements was 1.90% and 0.84% for the years ended December 31, 2018 and 2017, respectively.

2. Type of repo trades used

	1 First Quarter	2 Second Quarter	3 Third Quarter	4 Fourth Quarter
a. Bilateral (YES/NO)	YES	YES	YES	YES
b. Tri-Party (YES/NO)	NO	NO	NO	NO

3. Original (Flow) & residual maturity

	FIRST QUARTER (in millions)			
	1 Minimum	2 Maximum	3 Average Daily Balance	4 Ending Balance
a. Open - No Maturity	$ —	$ —	$ —	$ —
b. Overnight	—	—	—	—
c. 2 Days to 1 Week	—	137.3	7.6	137.3
d. > 1 Week to 1 Month	—	—	—	—
e. > 1 Month to 3 Months	—	—	—	—
f. > 3 Months to 1 Year	—	—	—	—
g. > 1 Year	—	—	—	—

	SECOND QUARTER (in millions)			
	1 Minimum	2 Maximum	3 Average Daily Balance	4 Ending Balance
a. Open - No Maturity	$ —	$ —	$ —	$ —
b. Overnight	—	—	—	—
c. 2 Days to 1 Week	—	544.1	111.4	—
d. > 1 Week to 1 Month	—	—	—	—
e. > 1 Month to 3 Months	—	—	—	—
f. > 3 Months to 1 Year	—	—	—	—
g. > 1 Year	—	—	—	—

	THIRD QUARTER (in millions)			
	1 Minimum	2 Maximum	3 Average Daily Balance	4 Ending Balance
a. Open - No Maturity	—	—	—	—
b. Overnight	—	—	—	—
c. 2 Days to 1 Week	—	116.5	5.1	116.5
d. > 1 Week to 1 Month	—	—	—	—
e. > 1 Month to 3 Months	—	—	—	—
f. > 3 Months to 1 Year	—	—	—	—
g. > 1 Year	—	—	—	—

NOTES TO FINANCIAL STATEMENTS

	FOURTH QUARTER (in millions)			
	1 Minimum	2 Maximum	3 Average Daily Balance	4 Ending Balance
a. Open - No Maturity	—	—	—	—
b. Overnight	—	—	—	—
c. 2 Days to 1 Week	—	203	82.8	109.3
d. > 1 Week to 1 Month	—	—	—	—
e. > 1 Month to 3 Months	—	—	—	—
f. > 3 Months to 1 Year	—	—	—	—
g. > 1 Year	—	—	—	—

4. As of December 31, 2018, the Company did not have any securities sold that resulted in default.

5. As of December 31, 2018, the Company did not have any securities sold under repo.

6. As of December 31, 2018, the Company did not have any securities sold under repo.

7. As of December 31, 2018, the Company did not have any collateral received.

8. As of December 31, 2018, the Company did not have any cash & non-cash collateral received.

9. As of December 31, 2018, the Company did not have any aggregate collateral.

10. As of December 31, 2018, the Company did not have any aggregate collateral reinvested.

11. As of December 31, 2018, the Company did not have any liability to return collateral.

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, 2018.

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, 2018.

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, 2018.

J. Real Estate

The Company did not have any investments in real estate as of December 31, 2018.

K. Low Income Housing Credits

The Company did not have any investments in low-income housing tax credits as of December 31, 2018.

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets

Restricted Assets (including pledged)

	Restricted Asset Category	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)
a.	Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	$ —
b.	Collateral held under security lending agreements	—	—	—	—	—
c.	Subject to repurchase agreements	109,298,000	—	—	—	109,298,000
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	2,431,696	—	—	—	2,431,696
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	4,034,034,281	—	—	—	4,034,034,281
o.	Total Restricted Assets	$ 4,145,763,977	$ —	$ —	$ —	$ 4,145,763,977

	Restricted Asset Category	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
a.	Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	—%	—%
b.	Collateral held under security lending agreements	—	—	—	—%	—%
c.	Subject to repurchase agreements	—	109,298,000	109,298,000	0.2%	0.2%
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	23,685	2,431,696	—%	—%
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	(1,329,574,972)	4,034,034,281	7.5%	7.5%
o.	Total Restricted Assets	$ 5,366,017,264	$ (1,220,253,287)	$ 4,145,763,977	7.7%	7.7%

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	—	—	—	—	—
Funds withheld assets	1,029,792,672	—	—	—	1,029,792,672
Mod-co assets	3,004,241,609	—	—	—	3,004,241,609
Total	$ 4,034,034,281	$ —	$ —	$ —	$ 4,034,034,281

	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	1,640,387,793	(1,640,387,793)	—	—	—
Funds withheld assets	1,132,715,055	(102,922,383)	1,029,792,672	1.9%	1.9%
Mod-co assets	2,590,506,405	413,735,204	3,004,241,609	5.6%	5.6%
Total	$ 5,363,609,253	$ 310,812,821	$ 4,034,034,281	7.5%	7.5%

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

None

M. Working Capital Finance Investments

The Company did not have any working capital finance investments as of December 31, 2018.

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, 2018.

O. Structured Notes

The Company did not have any investments in structured notes as of December 31, 2018.

P. 5GI Securities

The Company did not have any investments in 5GI securities as of December 31, 2018.

Q. Short Sales

The Company did not have unsettled and settled short sale transactions outstanding as of December 31, 2018.

R. Prepayment Penalty and Acceleration Fees:

	General Account	Separate Accounts
(1) Number of CUSIPS	35	—
(2) Aggregate Amount of Investment Income	18,750,883	—

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, 2018.

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, 2018.

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, 2018, 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, 2018, proceeds received upon expiration of options and amortization of options included as components of net investment income were as follows:

	2018	2017
Proceeds received upon expiration	$ 1,384,958,941	1,720,387,844
Amortization	(779,354,240)	(630,851,971)
	605,604,701	1,089,535,873
Less ceded options	43,182,814	65,501,192
	$ 562,421,887	$ 1,024,034,681

NOTES TO FINANCIAL STATEMENTS

9 - INCOME TAXES:

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

1.

		12/31/2018		
		Ordinary	Capital	Total
(a)	Gross deferred tax assets	$ 343,875,211	$ 11,043,785	$ 354,918,996
(b)	Statutory valuation allowance adjustments	—	—	—
(c)	Adjusted gross deferred tax assets	343,875,211	11,043,785	354,918,996
(d)	Deferred tax assets nonadmitted	10,386,830	—	10,386,830
(e)	Subtotal net admitted deferred tax assets	333,488,381	11,043,785	344,532,166
(f)	Deferred tax liabilities	208,242,078	13,292,721	221,534,799
(g)	Net admitted deferred tax assets	$ 125,246,303	$ (2,248,936)	$ 122,997,367

		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

		Change		
		Ordinary	Capital	Total
(a)	Gross deferred tax assets	$ 40,905,596	$ 4,286,643	$ 45,192,239
(b)	Statutory valuation allowance adjustments	—	—	—
(c)	Adjusted gross deferred tax assets	40,905,596	4,286,643	45,192,239
(d)	Deferred tax assets nonadmitted	10,386,830	—	10,386,830
(e)	Subtotal net admitted deferred tax assets	30,518,766	4,286,643	34,805,409
(f)	Deferred tax liabilities	(20,462,021)	6,643,216	(13,818,805)
(g)	Net admitted deferred tax assets	$ 50,980,787	$ (2,356,573)	$ 48,624,214

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

		12/31/2018		
		Ordinary	Capital	Total
(a)	Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carrybacks	$ —	$ 9,632,539	$ 9,632,539
(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)	111,953,581	1,411,246	113,364,827
	1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date	111,953,581	1,411,246	113,364,827
	2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold	XXX	XXX	469,112,475
(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	221,534,800	—	221,534,800
(d)	Deferred Tax Assets Admitted as the results of application of SSAP No. 101 Total	$ 333,488,381	$ 11,043,785	$ 344,532,166

		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

		Change		
		Ordinary	Capital	Total
(a)	Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carrybacks	$ —	$ 2,875,397	$ 2,875,397
(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)	25,421,082	1,411,246	26,832,328
	1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date	25,421,082	1,411,246	26,832,328
	2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold	XXX	XXX	29,560,077
(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	5,097,684	—	5,097,684
(d)	Deferred Tax Assets Admitted as the results of application of SSAP No. 101 Total	$ 30,518,766	$ 4,286,643	$ 34,805,409

3.

		2018	2017
(a)	Ratio Percentage Used to Determine Recovery Period and Threshold Limitation Amount	696%	740%
(b)	Amount of Adjusted Capital and Surplus Used to Determine Recovery Period and Threshold Limitation in 2(b)2 above	3,127,416,497	2,930,349,317

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.

		12/31/2018	
		Ordinary	Capital
1.	Adjusted Gross DTAs	$ 343,875,211	$ 11,043,785
2.	Percentage of adjusted gross DTAs attributable to the impact of the planning strategies	—%	— %
3.	Net Admitted DTAs	$ 333,488,381	$ 11,043,785
4.	Percentage of net admitted DTAs admitted because of the impact of tax planning strategies	3.31%	— %

		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 %

		Change	
		Ordinary	Capital
1.	Adjusted Gross DTAs	$ 40,905,596	$ 4,286,643
2.	Percentage of adjusted gross DTAs attributable to the impact of the planning strategies	—%	(93.79)%
3.	Net Admitted DTAs	$ 30,518,766	$ 4,286,643
4.	Percentage of net admitted DTAs admitted because of the impact of tax planning strategies	3.31%	(1.59)%

(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, 2018, 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

		12/31/2018	12/31/2017	Change
(a)	Federal	$ 125,339,034	$ 171,560,661	$ (46,221,627)
(b)	Foreign	—	—	—
(c)	Subtotal	125,339,034	171,560,661	(46,221,627)
(d)	Federal income tax on net capital gains	(16,324,546)	2,384,729	(18,709,275)
(e)	Utilization of capital loss carry-forwards	—	—	—
(f)	Other - Stock based compensation	—	(2,404,195)	2,404,195
(g)	Federal & Foreign income tax incurred	$ 109,014,488	$ 171,541,195	$ (62,526,707)

NOTES TO FINANCIAL STATEMENTS

2. Deferred tax assets:

		12/31/2018	12/31/2017	Change
(a)	Ordinary:			
	(1) Discounting of unpaid losses	$ —	$ —	$ —
	(2) Unearned Premium reserve	—	—	—
	(3) Policyholder reserves	211,937,504	195,653,427	16,284,077
	(4) Investments	1,659,000	1,281,005	377,995
	(5) Deferred acquisition costs	30,493,577	31,214,608	(721,031)
	(6) Policyholder dividends accrual	—	—	—
	(7) Fixed Assets	—	—	—
	(8) Compensation and benefits accrual	1,320,045	2,161,315	(841,270)
	(9) Pension accrual	—	—	—
	(10) Receivables - nonadmitted	2,342,358	2,080,440	261,918
	(11) Net operating loss carry-forward	—	—	—
	(12) Tax credit carry-forward	—	—	—
	(13) Other (including items<5% of total ordinary tax assets)	96,122,727	70,578,820	25,543,907
	(14) Other assets - nonadmitted	—	—	—
	(99) Subtotal	343,875,211	302,969,615	40,905,596
(b)	Statutory valuation allowance adjustment	—	—	—
(c)	Nonadmitted	10,386,830	—	10,386,830
(d)	Admitted ordinary deferred tax assets	333,488,381	302,969,615	30,518,766
(e)	Capital:			
	(1) Investments	11,043,785	6,757,142	4,286,643
	(2) Net capital loss carry-forward	—	—	—
	(3) Real estate	—	—	—
	(4) Other (including items < 5% of total capital tax assets)	—	—	—
	(99) Subtotal	11,043,785	6,757,142	4,286,643
(f)	Statutory valuation allowance adjustment	—	—	—
(g)	Nonadmitted	—	—	—
(h)	Admitted capital deferred tax assets	11,043,785	6,757,142	4,286,643
(i)	Admitted deferred tax assets	$ 344,532,166	$ 309,726,757	$ 34,805,409

3. Deferred tax liabilities:

		12/31/2018	12/31/2017	Change
(a)	Ordinary:			
	(1) Investments	$ 25,220,581	$ 23,293,505	$ 1,927,076
	(2) Fixed Assets	459,697	188,382	271,315
	(3) Deferred and uncollected premiums	279,903	290,805	(10,902)
	(4) Policy holders reserves	170,346,161	194,681,327	(24,335,166)
	(5) Other (including items<5% of total ordinary tax liabilities)	11,935,736	10,250,080	1,685,656
	(99) Subtotal	208,242,078	228,704,099	(20,462,021)
(b)	Capital:			—
	(1) Investments	13,292,721	6,649,505	6,643,216
	(2) Net capital loss carry-forward	—	—	—
	(3) Real estate	—	—	—
	(4) Other (including items<5% of total capital tax assets)	—	—	—
	(99) Subtotal	13,292,721	6,649,505	6,643,216
(c)	Deferred tax liabilities	$ 221,534,799	$ 235,353,604	$ (13,818,805)
4.	Net Deferred Tax Assets/Liabilities (2i-3c)	$ 122,997,367	$ 74,373,153	$ 48,624,214

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, 2018:

	12/31/2018	
	Amounts	**Effective Tax Rate (%)**
Provisions computed at statutory rate	$ 57,978,546	21.00 %
Tax exempt income deducted	(2,146,520)	(0.78)%
Dividends received deduction	(15,917)	(0.01)%
Nondeductible Expenses	188,865	0.07 %
IMR	(209,233)	(0.08)%
Nonadmitted Assets	(245,491)	(0.09)%
Stock Compensation	(2,608,536)	(0.94)%
Company owned life insurance	(2,060,425)	(0.75)%
Income inclusion of disregarded subsidiary	327,146	0.12 %
Other	961,545	0.35 %
Rate Differential	(2,189,586)	(0.79)%
Total	$ 49,980,394	18.10 %
Federal income tax incurred	$ 109,014,488	
Change in net deferred income taxes	(59,970,877)	
Other	936,783	
Total statutory income tax	$ 49,980,394	18.10 %

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

1. At December 31, 2018, 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	$ 16,054,231

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.

H. Repatriation Transition Tax (RTT)

The Company did not have any repatriation transition tax as of December 31, 2018.

I. Alternative Minimum Tax (AMT) Credit

The Company did not have any alternative minimum tax credit as of December 31, 2018.

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.

NOTES TO FINANCIAL STATEMENTS

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.

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 $2,192,254 and $6,835,980 at December 31, 2018 and 2017, 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, 2018 and 2017, AERL, LC reimbursed the Holding Company $49,432 and $20,517.

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, 2018 and 2017, the Company incurred fees of $99,011,815 and $93,694,898, 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, 2018 and 2017, American Equity NY reimbursed the Company $247,585 and $227,029, respectively. During the years ended December 31, 2018 and 2017, Eagle Life reimbursed the Company $601,519 and $670,922, 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, 2018 and 2017 the Company received reimbursements of $14,133 and $42,400, respectively, from AE Capital. This agreement ceased on December 31, 2018.

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 2018, 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, 2018.

J. The Company did not recognize any impairment write-downs for investments in SCA entities during 2018.

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, 2018.

L. The Company did not own any investment in a downstream noninsurance holding companies as of December 31, 2018.

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%	$ 2,192,254	$ 2,192,254	$ —
	Total SSAP No. 97 8b(iii) entities		$ 2,192,254	$ 2,192,254	$ —
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)		$ 2,192,254	$ 2,192,254	$ —
f.	Aggregate total (a+e)		$ 2,192,254	$ 2,192,254	$ —

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, 2018.

	Monetary effect on NAIC SAP		Amount of investment	
SCA entity (Investments in insurance SCA entities)	Net income increase (decrease)	Surplus increase (decrease)	Per Statutory equity	If the insurance SCA had completed Statutory financial
Eagle Life Insurance Company	$ 16,929,833	$ 5,193,369	$ 182,588,738	$ 177,395,369

*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.

O. The Company did not have any SCA losses as of December 31, 2018.

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, 2018.

NOTES TO FINANCIAL STATEMENTS

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, 2018.

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, 2018.

F. Multiemployer Plans

The Company did not have Multiemployer Plans as of December 31, 2018.

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 $18,500 and $18,000 in 2018 and 2017, 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 $1,392,813 and $1,180,660 for the years ended December 31, 2018 and 2017, 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, 2018 and 2017, the Company recognized compensation expense of $1,766,627 and $1,280,728, respectively, related to the ESOP plan.

The Company has deferred compensation agreements with certain former officers whereby these individuals made 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 $1,536,757 and $1,956,040 at December 31, 2018 and 2017, respectively. At December 31, 2018, the assets of the Officer Rabbi Trust included investments in common stock of the Company's parent, the Holding Company, with a cost of $306,079 and fair market value of $910,760. 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. 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.

NOTES TO FINANCIAL STATEMENTS

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 contributed surplus as share-based compensation equal to the fair value of the restricted stock and restricted stock units as they are earned.

In January 2017, the Company's agents were granted 363,624 restricted stock units based on their production during 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. In January 2019, agents vested in 57,562 restricted stock units granted in January 2017 based on their continued service as an independent agent and their 2018 individual sales of the Company's products and for which we recorded commission expense of $1.6 million in 2018.

In January 2016, agents were granted 650,683 restricted stock units based on their production during 2015. 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 of our products, and for which recorded commission expense of $2.2 million in 2017. In January 2019, agents vested in 89,367 restricted stock units granted in Janaury 2016 based on their continued service as an independent agent and their 2018 individual sales of the Company's products and for which we recorded commission expense of $2.4 million in 2018. 20% of the restricted stock units vested one year from the grant date if the agent was 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 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.

In January 2015, agents were granted 27,985 shares of restricted stock and 221,489 restricted stock units based on their production in 2014. In January 2018, agents vested in 32,815 restricted stock units granted in January 2015 based on their continued service as an independent agent and their 2017 individual sales of the Company's products, and for which we recorded commission expense of $0.8 million in 2017. In January 2019, agents vested in 28,575 restricted stock units granted in January 2015 based on their continued service as an independent agent and their 2018 individual sales of the Company's products, and for which commission expense of $0.9 million was recorded in 2019. The restricted stock was granted to retirement eligible individuals and vested immediately upon grant. 20% of the restricted stock units vested one year from the grant date if the agent was in good standing at that date. The remaining 80% of the restricted stock units granted 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.

The amounts deferred for certain former employees are invested in assets at the direction of the former employee.

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, 2018.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 2019, the Company may pay dividends to the Holding Company of $325,188,090 without prior approval of statutory authorities.

4. The Company did not pay cash dividends to the Holding Company during 2018 or 2017.

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.

NOTES TO FINANCIAL STATEMENTS

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 $13,678,225 for 2018.

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	$ 4,371,740	—	None
12/30/1998	8.00%	5,500,000	5,500,000	440,000	8,599,914	—	None
9/9/1999	8.00%	17,000,000	17,000,000	1,360,000	26,222,850	—	None
6/19/2001	8.00%	16,000,000	16,000,000	1,280,000	22,400,000	—	None
12/31/2002	8.00%	10,000,000	10,000,000	800,000	12,800,000	—	None
		$ 51,000,000	$ 51,000,000	$ 4,080,000	$ 74,394,504		

12. The Company did not have any quasi-reorganizations during 2018.

13. The Company did not have any quasi-reorganizations during 2018.

14 - CONTINGENCIES:

A. Contingent Commitments

The Company has unfunded commitments to limited partnerships of $56 million and privately placed corporate securities of $109.7 million as of December 31, 2018.

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 recovered assessments of $(72,464) and paid $173,394 during the years ended December 31, 2018 and 2017, respectively.

C. Gain Contingencies

The Company did not have any gain contingencies as of December 31, 2018.

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, 2018.

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,

NOTES TO FINANCIAL STATEMENTS

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.

During 2018, the Company established an accrued liability of $31.1 million related to a product regulatory matter with a state insurance department. The Company expects substantially all of the established liability to ultimately increase aggregate reserves for life contracts upon final settlement of the matter.

There can be no assurance that any other pending or future litigation will not have a material adverse effect on its business, financial condition, or results of operations.

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, 2018 and 2017, rent expense totaled $3,127,738 and $3,125,097 respectively.

2. At December 31, 2018, minimum rental payments due under all non-cancelable operating leases with initial terms of one year or more are:

Year ended December 31st:	
2019	1,795,288
2020	1,846,785
2021	1,714,066
2022	1,679,717
2023	1,481,024
Total	8,516,880

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	
	2018	2017	2018	2017
Swaps	$ —	$ —	$ —	$ —
Futures	—	—	—	—
Options	428,979,750	367,198,303	—	—
Total	$ 428,979,750	$ 367,198,303	$ —	$ —

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, 2018, the Company held $190,752,805 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.

NOTES TO FINANCIAL STATEMENTS

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, 2018, 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, 2018.

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, 2018, the Company did not have any transactions qualifying as wash sales.

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 2018.

B. ASC Plans

The Company did not have any ASC plans during 2018.

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 2018.

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 2018.

20 - FAIR VALUE MEASUREMENTS:

A. The Company's financial assets measured at fair value on the reporting date of December 31, 2018 are as follows:

Description for each class of asset or liability	Level 1	Level 2	Level 3	Total
Bonds - Industrial & Miscellaneous	$ —	$ 45,169,750	$ —	$ 45,169,750
Other invested assets		$ 633,766,693		$ 633,766,693
Total assets at fair value	$ —	$ 678,936,443	$ —	$ 678,936,443

(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.

NOTES TO FINANCIAL STATEMENTS

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.

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)	NAV
Assets:							
Bonds	$ 47,222,223,546	$ 47,431,178,282	$ 2,523,889	$ 47,219,699,657	$ —	$ —	$ —
Preferred stock	28,583,642	30,590,638	25,407,880	3,175,762	—	—	—
Mortgage loans on real-estate	3,452,398,851	3,472,037,890	—	—	3,452,398,851	—	—
Derivatives instruments	198,419,210	428,979,750	—	198,419,210	—	—	—
Policy loans	725,902	725,902	—	—	—	725,902	—
Other invested assets	966,313,953	936,034,547	—	964,121,699	2,192,254	—	—
Cash and cash equivalents	266,051,062	266,051,062	266,051,062	—	—	—	—
Liabilities:							
Policy benefit reserves	$ 43,841,617,427	$ 48,049,374,204	$ —	$ —	$ 43,841,617,427	$ —	$ —
Amounts due under repurchase agreements	109,298,000	109,298,000	—	109,298,000	—	—	—

NOTES TO FINANCIAL STATEMENTS

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

Bonds: The fair values of fixed maturity securities and equity securities in an active and orderly market are determined by utilizing independent pricing services. The independent pricing services incorporate a variety of observable market data in their valuation techniques, including:

- reported trading prices,
- benchmark yields,
- broker-dealer quotes,
- benchmark securities,
- bids and offers,
- credit ratings,
- relative credit information, and
- other reference data.

The independent pricing services also take into account perceived market movements and sector news, as well as a security's terms and conditions, including any features specific to that issue that may influence risk and marketability. Depending on the security, the priority of the use of observable market inputs may change as some observable market inputs may not be relevant or additional inputs may be necessary.

The independent pricing services provide quoted market prices when available. Quoted prices are not always available due to market inactivity. When quoted market prices are not 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. We generally obtain one value from our primary external pricing service. In situations where a price is not available from this service, we may obtain quotes or prices from additional parties as needed. Market indices of similar rated asset class spreads are considered for valuations and broker indications of similar securities are compared. Inputs used by the broker include market information, such as yield data and other factors relating to instruments or securities with similar characteristics. Valuations and quotes obtained from third party commercial pricing services are non-binding and do not represent quotes on which one may execute the disposition of the assets.

We validate external valuations at least quarterly through a combination of procedures that include the evaluation of methodologies used by the pricing services, comparison of the prices to a secondary pricing source, analytical reviews and performance analysis of the prices against trends, and maintenance of a securities watch list. Additionally, as needed, we utilize discounted cash flow models or perform independent valuations on a case-by-case basis using inputs and assumptions similar to those used by pricing services. Although we do identify differences from time to time as a result of these validation procedures, we did not make any significant adjustments as of December 31, 2018 and 2017.

Preferred stock: The fair values of preferred 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. The fair values of impaired mortgage loans on real estate that we have considered to be collateral dependent are based on the fair value of the real estate collateral (based on appraised values) less estimated costs to sell. The inputs utilized to determine fair value of all mortgage loans are unobservable market data (competitive market interest rates); therefore, fair value of mortgage loans falls into Level 3 in the fair value hierarchy.

Derivatives: 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. We have no performance obligations related to the call options purchased to fund our fixed index annuity policy liabilities.

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: Financial instruments included in other investments that are not measured at fair value on a recurring basis are equity method investments. The fair values of our equity method investments are obtained from third parties and determined by calculating the present value of future cash flows discounted by a risk free rate, a risk spread, and a liquidity discount. As the risk spread and liquidity discount are unobservable market inputs, the fair value of our equity method investments falls within Level 3 of the fair value hierarchy.

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.

Amounts due under repurchase agreements: The amounts reported in the consolidated balance sheets for short term indebtedness under repurchase agreements approximate their fair values.

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	$ 725,902	NA	NA

E. Estimates using NAV practical expedient

None.

21 - OTHER ITEMS:

A. Extraordinary Items

The Company did not have any extraordinary items during 2018.

B. Troubled Debt Restructuring: Debtors

During the year ended December 31, 2018, 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, 2018.

D. Business Interruption Insurance Recoveries

The Company did not have any business interruption insurance recoveries during 2018.

E. State Transferable Tax Credits

The Company did not have any state transferable or non-transferable tax credits as of December 31, 2018.

NOTES TO FINANCIAL STATEMENTS

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, 2018.

G. Retained Assets

As of December 31, 2018, the Company does not have any retained assets.

H. Insurance-Linked Securities (ILS) Contracts

As of December 31, 2018, the Company does not have any insurance-linked securities.

22 - EVENTS SUBSEQUENT:

Type I - Recognized Subsequent Events:

Subsequent events have been considered through February 22, 2019.

There are no subsequent events to report.

Type II - Nonrecognized Subsequent Events:

Subsequent events have been considered through February 22, 2019.

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)

2. Have any policies issued by the Company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) that is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or 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)

NOTES TO FINANCIAL STATEMENTS

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)

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. $780,009,495

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, 2018	December 31, 2017
Annuity Considerations	$ 1,432,224	$ 1,786,905
Commission and Expense Allowance	611,527	688,020
Benefits and Surrenders Ceded	104,798,519	93,849,576
Balance Sheet		
Reserve Credit	$ 541,152,332	617,920,854

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:

NOTES TO FINANCIAL STATEMENTS

Income Statement	December 31, 2018	December 31, 2017
Annuity Considerations	$ 116,240,950	$ 105,827,846
Benefits and Surrenders Ceded	85,487,712	77,297,623
Balance Sheet		
Reserve Credit	$ 780,009,495	$ 737,276,493

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, 2018 and 2017.

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 ceded 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 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, 2018	December 31, 2017
Annuity Considerations	$ 1,438,708	$ 3,274,337
Commission and Expense Allowance	4,344,811	5,028,267
Benefits and Surrenders Ceded	195,099,378	225,204,426
Balance Sheet		
Reserve Credit	1,047,974,924	1,179,689,008
Funds Withheld Under Treaty	$ 1,049,359,156	$ 1,190,099,581

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, 2018	December 31, 2017
Annuity Considerations	$ 411,535,408	$ 384,607,377
Commission and Expense Allowance	36,609,908	34,302,538
Benefits and Surrenders Ceded	89,645,737	61,695,985
Balance Sheet		
Mod Co Reserve	$ 3,021,325,961	$ 2,605,309,411

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, 2018	December 31, 2017
Annuity Considerations	$ 121,330	$ 379,575
Commission and Expense Allowance	79,268	83,405
Benefits and Surrenders Ceded	9,568,245	7,626,788
Balance Sheet		
Reserve Credit	$ 141,663,090	$ 144,486,217

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

NOTES TO FINANCIAL STATEMENTS

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 MYGA business. These coinsurance agreements are summarized as follows:

Income Statement	December 31, 2018	December 31, 2017
Annuity Considerations	$ 429,335,577	$ 379,990,308
Commission and Expense Allowance	26,281,525	24,595,019
Benefits and Surrenders Assumed	77,786,361	51,790,652
Balance Sheet		
Reserve	$ 2,551,470,824	$ 2,128,679,792

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 2018.

26 - INTERCOMPANY POOLING ARRANGEMENTS:

A.-G. The Company did not participate in any intercompany pooling arrangements during 2018.

27 - STRUCTURED SETTLEMENTS:

A.-B. The Company did not have any structured settlements in 2018.

28 - HEALTH CARE RECEIVABLES:

A.-B. The Company did not have any health care receivables as of December 31, 2018.

29 - PARTICIPATING POLICIES:

The Company did not have any participating policies during 2018.

NOTES TO FINANCIAL STATEMENTS

30 - PREMIUM DEFICIENCY RESERVES:

1. Liability carried for premium deficiency reserves	$	339,040
2. Date of the most recent evaluation of this liability		12/31/2018
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.

   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.

   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, 2018, 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	$ 4,757,625,250	$ —	$ —	$ 4,757,625,250	9.35%
(2) At book value less current surrender charge of 5% or more	40,936,169,638	—	—	40,936,169,638	80.48%
(3) At fair value	—	—	—	—	—%
(4) Total with adjustment or at market value (Total of 1 through 3)	45,693,794,888	—	—	45,693,794,888	89.83%
(5) At book value without adjustment (minimal or no charge or adjustment)	4,612,946,135	—	—	4,612,946,135	9.08%
B. Not subject to discretionary withdrawal	561,274,183	—	—	561,274,183	1.10%
C. Total (gross)	50,868,015,206	—	—	50,868,015,206	100.00%
D. Reinsurance ceded	2,512,168,509	—	—	2,512,168,509	
E. Total (net)*(C-D)	$ 48,355,846,697	—	—	$ 48,355,846,697	

* 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)	$ 47,968,215,187
(2) Exhibit 5 - Supplementary Contracts with Life Contingencies Section, Total (net)	139,361,810
(3) Exhibit 7 - Deposit-Type Contracts, Line 14, Column 1	248,269,700
(4) Subtotal	$ 48,355,846,697
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	$ 48,355,846,697

33 - PREMIUMS AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED:

A. Deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2018 were as follows:

	Gross	Net of Loading
1. Industrial	$ —	$ —
2. Ordinary new business	—	—
3. Ordinary renewal	1,450,198	1,332,083
4. Credit life	—	—
5. Group Life	448	403
6. Group Annuity	—	—
7. Totals	$ 1,450,646	$ 1,332,486

34 - SEPARATE ACCOUNTS:

The Company did not have any Separate Accounts as of December 31, 2018.

35 - LOSS/CLAIM ADJUSTMENT EXPENSES:

The Company did not have loss/claim adjustment expense during 2018.

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

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

1.5 If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0001039828

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]
If yes, complete and file the merger history data file with the NAIC.

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 [ ] No [X]

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

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 EQUITY INVESTMENT 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: ..... $ 773,300

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	$ 109,298,000
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	$ 2,431,695
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	$ 4,034,034,281

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 INVESTMENT LIFE HOLDING COMPANY	A
VOYA INVESTMENT MANAGEMENT CO. LLC	U
CONTERRA	U
BLACKROCK	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
152294	GSO CAPITAL PARTNERS	549300MW2E5JWLBNVR92	SEC #801-70830	
	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	549300RK5RZQ740FPL83	SEC	DS
106494	VOYA INVESTMENT MANAGEMENT CO. LLC	L1XJE5NM4QE6WXSI2J24	SEC #801-9046	NO
	CONTERRA			DS
	BLACKROCK	549300LRIF3NWCU26A80	SEC	DS

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

29.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
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	47,464,279,702	47,255,324,964	(208,954,738)
30.2 Preferred stocks	30,590,638	28,583,642	(2,006,996)
30.3 Totals	47,494,870,340	47,283,908,606	(210,961,734)

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 5GI securities, the reporting entity is certifying the following elements of each self-designated 5GI security:
    a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
    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 5GI securities? ..... Yes [ ] No [X]

34. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
    a. The security was purchased prior to January 1, 2018.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
    d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

    Has the reporting entity self-designated PLGI securities? ..... Yes [ ] No [X]

OTHER

35.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 381,620

35.2 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	217,660

36.1 Amount of payments for legal expenses, if any? ..... $ 626,403

36.2 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
Jim Poolman Consulting	222,592
Skadeen, Arps, Slate, Meagher & Flom, LLP	175,158

37.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? ..... $ 65,544

37.2 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	48,428

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	96,146	129,279
2.2	Premium Denominator	3,520,848,692	3,393,503,841
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator	191,518	273,088
2.5	Reserve Denominator	48,259,141,922	45,266,429,402
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 $ 99,011,815
4.22 Received $ 863,237

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: $ 1,307,188,767

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 ..... $ 3,321,526

12.2 Total Incurred Claims ..... $ 2,100,703

12.3 Number of Covered Lives 5,378

*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)

13. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? ..... Yes [X] No [ ]

13.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? ..... Yes [ ] No [ ]

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 2018	2 2017	3 2016	4 2015	5 2014
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	96,500	101,723	102,999	103,275	103,124
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	12,386	14,855	15,705	16,257	17,225
3.	Credit life (Line 21, Col. 6)					
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	1,488	1,874,140	1,925,548	1,963,366	2,096,042
5.	Industrial (Line 21, Col. 2)					
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7.	Total (Line 21, Col. 10)	110,374	1,990,718	2,044,252	2,082,898	2,216,391
7.1	Total in force for which VM-20 deterministic/stochastic reserves are calculated			XXX	XXX	XXX
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	553	4,585	4,699	5,799	6,879
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)					
10.	Credit life (Line 2, Col. 6)					
11.	Group (Line 2, Col. 9)		28,466	27,191	14,409	13,517
12.	Industrial (Line 2, Col. 2)					
13.	Total (Line 2, Col. 10)	553	33,051	31,890	20,208	20,396
	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)	3,356,140	3,508,157	3,448,578	3,478,582	3,416,478
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)	3,518,126,277	3,382,894,570	5,149,637,100	6,398,952,475	3,855,885,217
16	Credit life (group and individual) (Line 20.4, Col. 5)					
17.1	Group life insurance (Line 20.4, Col. 6)	(731,250)	6,972,217	6,832,247	7,058,018	7,146,712
17.2	Group annuities (Line 20.4, Col. 7)					
18.1	A & H-group (Line 20.4, Col. 8)	40,800	52,251	67,466	77,578	88,324
18.2	A & H-credit (group and individual) (Line 20.4, Col. 9)					
18.3	A & H-other (Line 20.4, Col. 10)	56,726	76,646	78,189	67,536	89,799
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)					
20.	Total	3,520,848,693	3,393,503,841	5,160,063,580	6,409,634,189	3,866,626,529
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	53,705,158,340	51,891,654,713	47,580,206,852	41,615,583,765	36,129,668,298
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	50,453,277,445	48,886,000,634	44,853,543,281	39,200,165,120	33,957,213,592
23.	Aggregate life reserves (Page 3, Line 1)	48,131,995,654	45,266,057,682	41,930,469,905	36,488,697,938	30,680,714,047
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1			XXX	XXX	XXX
24.	Aggregate A & H reserves (Page 3, Line 2)	685,370	846,667	897,865	952,793	1,003,791
25.	Deposit-type contract funds (Page 3, Line 3)	248,269,700	255,934,617	270,780,017	298,130,138	339,519,619
26.	Asset valuation reserve (Page 3, Line 24.01)	284,707,835	250,249,597	203,953,322	176,499,668	153,121,755
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)	3,249,380,895	3,003,154,080	2,724,163,571	2,412,918,645	2,169,954,706
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	3,754,350,715	4,130,012,825	4,662,460,161	6,134,384,201	4,253,300,508
	Risk-Based Capital Analysis					
30.	Total adjusted capital	3,542,339,375	3,260,327,667	2,933,193,122	2,593,471,947	2,327,334,916
31.	Authorized control level risk - based capital	491,546,557	430,709,480	428,630,532	385,646,466	312,686,530
	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)	89.8	87.5	89.2	89.5	87.2
33.	Stocks (Lines 2.1 and 2.2)	0.5	1.0	0.5	0.3	0.3
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	6.6	6.2	6.4	6.9	7.9
35.	Real estate (Lines 4.1, 4.2 and 4.3)					
36.	Cash, cash equivalents and short-term investments (Line 5)	0.5	3.0	2.0	1.3	2.3
37.	Contract loans (Line 6)	0.0	0.0	0.0	0.0	0.0
38.	Derivatives (Page 2, Line 7)	0.8	0.7	0.7	0.8	0.7
39.	Other invested assets (Line 8)	1.8	1.4	1.1	1.2	1.5
40.	Receivables for securities (Line 9)	0.0	0.2	0.1	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 2018	2 2017	3 2016	4 2015	5 2014
	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),	220,026,551	206,995,102	198,920,074	93,043,322	71,034,512
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	2,192,254	6,835,980	6,234,956	22,405,392	34,616,143
50.	Total of above Lines 44 to 49	222,218,805	213,831,082	205,155,030	115,448,714	105,650,655
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)	21,041,097	9,485,260	7,897,791	9,309,619	13,647,390
53.	Total admitted assets (Page 2, Line 28, Col. 3)	53,705,158,340	51,891,654,713	47,580,206,852	41,615,583,765	36,129,668,298
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	2,800,649,557	3,119,973,622	1,681,658,111	1,822,036,016	2,267,407,991
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	(18,436,338)	(1,156,734)	(14,702,810)	(13,575,767)	(3,295,502)
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	13,678,225	10,527,496	7,618,662	4,852,273	1,460,887
57.	Total of above Lines 54, 55 and 56	2,795,891,444	3,129,344,384	1,674,573,963	1,813,312,522	2,265,573,376
	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)	2,777,062,356	2,330,281,669	2,027,217,369	1,798,220,714	1,667,495,642
59.	Total contract benefits - A & H (Lines 13 & 14, Cols. 9, 10 & 11)	153,239	307,393	348,273	289,741	346,598
60.	Increase in life reserves - other than group and annuities (Line 19, Cols. 2 and 3)	589,448	923,677	870,148	806,556	1,176,088
61.	Increase in A & H reserves (Line 19, Cols. 9, 10 & 11)	(161,297)	(51,198)	(54,928)	(50,998)	(14,425)
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	12.5	13.1	11.5	10.5	11.0
64.	Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0	4.8	2.9	2.9	4.0	4.6
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	(9.8)	198.5	201.2	164.6	186.4
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)	3.9	10.3	10.2	13.3	122.4
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)	68,044	100,798	102,518	114,193	113,154
69.	Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)	86,558	94,551	101,682	94,037	62,748
70.	Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)	20,376	39,825	53,801	35,128	44,021
71.	Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)	4,257	9,687	10,259	14,293	14,127
	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)	523,913	730,197	412,924	357,186	2,333,216
74.	Ordinary - individual annuities (Col. 4)	226,708,743	369,275,680	88,704,626	139,781,032	334,853,034
75.	Ordinary-supplementary contracts (Col. 5)	1,025,401	5,768,108	237,868	3,569,230	2,571,528
76.	Credit life (Col. 6)					
77.	Group life (Col. 7)	135,741	1,338,223	466,892	1,075,276	3,679,881
78.	Group annuities (Col. 8)					
79.	A & H-group (Col. 9)	(24,269)	(87,871)	(70,842)	161,597	(107,337)
80.	A & H-credit (Col. 10)					
81.	A & H-other (Col. 11)	115,687	31,899	(13,404)	83,473	(34,499)
82.	Aggregate of all other lines of business (Col. 12)					
83.	Total (Col. 1)	228,485,217	377,056,236	89,738,065	145,027,794	343,295,822

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 2018

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	3,321,526		(231,414)		3,090,111
2. Annuity considerations	3,620,018,709				3,620,018,709
3. Deposit-type contract funds	13,728,438	XXX		XXX	13,728,438
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	3,637,068,673		(231,414)		3,636,837,258
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	2,100,703		69,500		2,170,203
10. Matured endowments					
11. Annuity benefits	835,498,499				835,498,499
12. Surrender values and withdrawals for life contracts	2,216,583,181				2,216,583,181
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	3,054,182,383		69,500		3,054,251,883
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					18	246,100			18	246,100
17. Incurred during current year	166	2,100,703			(1)	(90,600)			165	2,010,103
Settled during current year:										
18.1 By payment in full	166	2,100,703			10	69,500			176	2,170,203
18.2 By payment on compromised claims										
18.3 Totals paid	166	2,100,703			10	69,500			176	2,170,203
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	166	2,100,703			10	69,500			176	2,170,203
19. Unpaid Dec. 31, current year (16+17-18.6)					7	86,000			7	86,000
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	7,425	116,578,334		(a)	126	1,872,201,411			7,551	1,988,779,745
21. Issued during year	208	552,500							208	552,500
22. Other changes to in force (Net)	(438)	(8,246,513)			(126)	(1,872,201,411)			(564)	(1,880,447,924)
23. In force December 31 of current year	7,195	108,884,321		(a)					7,195	108,884,321

(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			7,425	116,578			143	112,078	1,874,140	1,990,718
2.	Issued during year			208	553						553
3.	Reinsurance assumed								1	8	8
4.	Revived during year			10	340						340
5.	Increased during year (net)				1,190						1,190
6.	Subtotals, Lines 2 to 5			218	2,083				1	8	2,091
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)			7,643	118,661			143	112,079	1,874,148	1,992,809
	Deductions during year:										
10.	Death			208	2,540			XXX	10	70	2,610
11.	Maturity							XXX			
12.	Disability							XXX			
13.	Expiry										
14.	Surrender			135	2,120						2,120
15.	Lapse			105	3,279			126	111,940	1,872,590	1,875,869
16.	Conversion							XXX	XXX	XXX	
17.	Decreased (net)				1,836						1,836
18.	Reinsurance										
19.	Aggregate write-ins for decreases										
20.	Totals (Lines 10 to 19)			448	9,775			126	111,950	1,872,660	1,882,435
21.	In force end of year (Line 9 minus Line 20)			7,195	108,886			17	129	1,488	110,374
22.	Reinsurance ceded end of year	XXX		XXX		XXX		XXX	XXX		
23.	Line 21 minus Line 22	XXX		XXX	108,886	XXX	(a)	XXX	XXX	1,488	110,374
	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			1,023	5,611
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			77	9,540
29.	Other term insurance - decreasing	XXX		XXX	
30.	Other term insurance	XXX		XXX	
31.	Totals (Lines 27 to 30)			77	9,540
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX		XXX	
33.	Totals, extended term insurance	XXX	XXX	328	2,844
34.	Totals, whole life and endowment	208	553	6,790	96,500
35.	Totals (Lines 31 to 34)	208	553	7,195	108,884

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	553		108,884	
38.	Credit Life (Group and Individual)				
39.	Group			1,485	
40.	Totals (Lines 36 to 39)	553		110,369	

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	160

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	
		1	2	3	4	5	6	7	8
	Disability Provisions	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Certifi-cates	Amount of Ins rance
48.	Waiver of Premium			14	308			129	1,485
49.	Disability Income								
50.	Extended Benefits			XXX	XXX				
51.	Other								
52.	Total		(a)	14	(a) 308		(a)	129	(a) 1,485

(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	3,071	2,958		
2.	Issued during year	139	612		
3.	Reinsurance assumed		5		
4.	Increased during year (net)				
5.	Total (Lines 1 to 4)	3,210	3,575		
	Deductions during year:				
6.	Decreased (net)	124	312		
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	124	312		
9.	In force end of year	3,086	3,263		
10.	Amount on deposit		(a)		(a)
11.	Income now payable	3,086	3,263		
12.	Amount of income payable	(a) 18,939,619	(a) 29,950,902	(a)	(a)

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	5,677	607,374	11	
2.	Issued during year	186	35,742		
3.	Reinsurance assumed		7,572		
4.	Increased during year (net)				
5.	Totals (Lines 1 to 4)	5,863	650,688	11	
	Deductions during year:				
6.	Decreased (net)	485	29,496		
7.	Reinsurance ceded		732		
8.	Totals (Lines 6 and 7)	485	30,228		
9.	In force end of year	5,378	620,460	11	
	Income now payable:				
10.	Amount of income payable	(a) 59,030,614	XXX	XXX	(a)
	Deferred fully paid:				
11.	Account balance	XXX	(a)	XXX	(a)
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 49,944,710,316	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	299	53,547			924	78,913
2.	Issued during year						
3.	Reinsurance assumed						
4.	Increased during year (net)		XXX		XXX		XXX
5.	Totals (Lines 1 to 4)	299	XXX		XXX	924	XXX
	Deductions during year:						
6.	Conversions		XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)	175	XXX		XXX	102	XXX
8.	Reinsurance ceded		XXX		XXX		XXX
9.	Totals (Lines 6 to 8)	175	XXX		XXX	102	XXX
10.	In force end of year	124	(a) 41,213		(a)	822	(a) 58,795

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	66,454,177
2.	Current year's realized pre-tax capital gains/(losses) of $ (54,398,795) transferred into the reserve net of taxes of $ (11,423,747)	(42,975,049)
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)	23,479,128
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	996,347
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	22,482,781

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.	2018	5,704,471	(4,708,125)		996,347
2.	2019	4,666,879	(9,483,841)		(4,816,962)
3.	2020	3,944,809	(8,503,086)		(4,558,277)
4.	2021	3,529,033	(6,656,236)		(3,127,203)
5.	2022	3,195,721	(4,769,367)		(1,573,645)
6.	2023	3,000,486	(2,810,637)		189,849
7.	2024	2,898,543	(1,617,981)		1,280,563
8.	2025	2,901,423	(1,304,636)		1,596,787
9.	2026	2,912,425	(960,798)		1,951,627
10.	2027	2,985,030	(607,665)		2,377,364
11.	2028	3,011,710	(223,037)		2,788,672
12.	2029	3,026,157	(57,608)		2,968,549
13.	2030	2,959,487	(82,384)		2,877,103
14.	2031	2,888,955	(114,789)		2,774,166
15.	2032	2,799,347	(145,513)		2,653,834
16.	2033	2,734,412	(180,598)		2,553,813
17.	2034	2,728,910	(180,983)		2,547,928
18.	2035	2,641,522	(152,204)		2,489,318
19.	2036	2,363,294	(121,823)		2,241,472
20.	2037	1,984,505	(88,592)		1,895,913
21.	2038	1,538,122	(57,504)		1,480,618
22.	2039	1,017,484	(36,666)		980,818
23.	2040	564,009	(31,609)		532,401
24.	2041	294,506	(24,766)		269,740
25.	2042	142,121	(18,798)		123,323
26.	2043	31,331	(12,494)		18,837
27.	2044	(9,701)	(8,217)		(17,918)
28.	2045	(2,359)	(6,540)		(8,899)
29.	2046	1,560	(4,695)		(3,135)
30.	2047	(16)	(2,851)		(2,867)
31.	2048 and Later		(1,006)		(1,006)
32.	Total (Lines 1 to 31)	66,454,177	(42,975,049)		23,479,128

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	217,301,937	16,895,769	234,197,706	5,700,000	10,351,897	16,051,897	250,249,603
2. Realized capital gains/(losses) net of taxes - General Account	(17,814,063)	(622,275)	(18,436,338)				(18,436,338)
3. Realized capital gains/(losses) net of taxes - Separate Accounts							
4. Unrealized capital gains/(losses) net of deferred taxes - General Account		(1,422,000)	(1,422,000)		(50,254)	(50,254)	(1,472,254)
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	60,598,840	4,235,939	64,834,779		91,510	91,510	64,926,289
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	260,086,714	19,087,433	279,174,147	5,700,000	10,393,153	16,093,153	295,267,300
9. Maximum reserve	305,629,992	22,356,296	327,986,288		13,485,765	13,485,765	341,472,053
10. Reserve objective	211,942,785	17,200,012	229,142,797		13,327,204	13,327,204	242,470,001
11. 20% of (Line 10 - Line 8)	(9,628,786)	(377,484)	(10,006,270)	(1,140,000)	586,810	(553,190)	(10,559,460)
12. Balance before transfers (Lines 8 + 11)	250,457,928	18,709,949	269,167,877	4,560,000	10,979,963	15,539,963	284,707,840
13. Transfers				(2,583,227)	2,583,227		
14. Voluntary contribution		1,976,773	1,976,773	(1,976,773)		(1,976,773)	
15. Adjustment down to maximum/up to zero							
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	250,457,928	20,686,722	271,144,650		13,563,190	13,563,190	284,707,840

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	8,588,143	XXX	XXX	8,588,143	0.0000		0.0000		0.0000	
2.	1	Highest Quality	25,847,261,264	XXX	XXX	25,847,261,264	0.0004	10,338,905	0.0023	59,448,701	0.0030	77,541,784
3.	2	High Quality	17,234,234,031	XXX	XXX	17,234,234,031	0.0019	32,745,045	0.0058	99,958,557	0.0090	155,108,106
4.	3	Medium Quality	1,373,411,559	XXX	XXX	1,373,411,559	0.0093	12,772,727	0.0230	31,588,466	0.0340	46,695,993
5.	4	Low Quality	169,433,802	XXX	XXX	169,433,802	0.0213	3,608,940	0.0530	8,979,992	0.0750	12,707,535
6.	5	Lower Quality	23,835,969	XXX	XXX	23,835,969	0.0432	1,029,714	0.1100	2,621,957	0.1700	4,052,115
7.	6	In or Near Default	43,801,112	XXX	XXX	43,801,112	0.0000		0.2000	8,760,222	0.2000	8,760,222
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)	44,700,565,880	XXX	XXX	44,700,565,880	XXX	60,495,331	XXX	211,357,895	XXX	304,865,755
		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	340,238	XXX	XXX	340,238	0.0093	3,164	0.0230	7,825	0.0340	11,568
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)	340,638	XXX	XXX	340,638	XXX	3,164	XXX	7,905	XXX	11,648
		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	1,935,522	XXX	XXX	1,935,522	0.0004	774	0.0023	4,452	0.0030	5,807
27.	1	Highest Quality	248,927,376	XXX	XXX	248,927,376	0.0004	99,571	0.0023	572,533	0.0030	746,782
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	250,862,898	XXX	XXX	250,862,898	XXX	100,345	XXX	576,985	XXX	752,589
34.		Total (Lines 9 + 17 + 25 + 33)	44,951,769,416	XXX	XXX	44,951,769,416	XXX	60,598,840	XXX	211,942,785	XXX	305,629,992

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	25,000,000		XXX	25,000,000	0.0035	87,500	0.0100	250,000	0.0130	325,000
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	2,376,273,391		XXX	2,376,273,391	0.0010	2,376,273	0.0050	11,881,367	0.0065	15,445,777
44.		Commercial Mortgages - All Other - CM2 - High Quality	480,826,283		XXX	480,826,283	0.0035	1,682,892	0.0100	4,808,263	0.0130	6,250,742
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	14,878,972		XXX	14,878,972	0.0060	89,274	0.0175	260,382	0.0225	334,777
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)	2,896,978,646		XXX	2,896,978,646	XXX	4,235,939	XXX	17,200,012	XXX	22,356,296
59.		Schedule DA Mortgages			XXX		0.0030		0.0100		0.0130	
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	2,896,978,646		XXX	2,896,978,646	XXX	4,235,939	XXX	17,200,012	XXX	22,356,296

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		XXX	XXX		0.0000		0.1300 (a)		0.1300 (a)	
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	220,026,551	XXX	XXX	220,026,551	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)	220,026,551			220,026,551	XXX		XXX		XXX	
		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	168,687,292	XXX	XXX	168,687,292	0.0004	67,475	0.0023	387,981	0.0030	506,062
31.	2	High Quality	12,649,820	XXX	XXX	12,649,820	0.0019	24,035	0.0058	73,369	0.0090	113,848
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)	181,337,112	XXX	XXX	181,337,112	XXX	91,510	XXX	461,350	XXX	619,910
		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	98,968,113	XXX		98,968,113	0.0000		0.1300	12,865,855	0.1300	12,865,855
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)	98,968,113	XXX		98,968,113	XXX		XXX	12,865,855	XXX	12,865,855
86.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	280,305,225			280,305,225	XXX	91,510	XXX	13,327,204	XXX	13,485,765

(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	96,497	XXX	40,800	XXX		XXX		XXX		XXX	55,697	XXX		XXX		XXX		XXX
2. Premiums earned	96,146	XXX	40,800	XXX		XXX		XXX		XXX	55,346	XXX		XXX		XXX		XXX
3. Incurred claims	146,393	152.3	81,884	200.7							64,509	116.6						
4. Cost containment expenses																		
5. Incurred claims and cost containment expenses (Lines 3 and 4)	146,393	152.3	81,884	200.7							64,509	116.6						
6. Increase in contract reserves	(155,831)	(162.1)									(155,831)	(281.6)						
7. Commissions (a)	2,288	2.4	1,754	4.3							534	1.0						
8. Other general insurance expenses	1,231	1.3	169	0.4							1,062	1.9						
9. Taxes, licenses and fees	186	0.2	26	0.1							160	0.3						
10. Total other expenses incurred	3,705	3.9	1,949	4.8							1,756	3.2						
11. Aggregate write-ins for deductions																		
12. Gain from underwriting before dividends or refunds	101,879	106.0	(43,033)	(105.5)							144,912	261.8						
13. Dividends or refunds																		
14. Gain from underwriting after dividends or refunds	101,879	106.0	(43,033)	(105.5)							144,912	261.8						
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				
					5	6	7	8	9
	Total	Group Accident and Health	Credit Accident and Health (Group and Individual)	Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
PART 2. - RESERVES AND LIABILITIES									
A. Premium Reserves:									
1. Unearned premiums	30,948	25,000				5,948			
2. Advance premiums	4,035					4,035			
3. Reserve for rate credits									
4. Total premium reserves, current year	34,983	25,000				9,983			
5. Total premium reserves, prior year	34,632	25,000				9,632			
6. Increase in total premium reserves	351					351			
B. Contract Reserves:									
1. Additional reserves (a)	428,098					428,098			
2. Reserve for future contingent benefits	157,170					157,170			
3. Total contract reserves, current year	585,268					585,268			
4. Total contract reserves, prior year.	741,099					741,099			
5. Increase in contract reserves	(155,831)					(155,831)			
C. Claim Reserves and Liabilities:									
1. Total current year	72,554	69,154				3,400			
2. Total prior year	90,815	86,558				4,257			
3. Increase	(18,261)	(17,404)				(857)			

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	44,162	25,860				18,302			
1.2 On claims incurred during current year	120,491	73,428				47,063			
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	44,258	42,184				2,074			
2.2 On claims incurred during current year	28,296	26,970				1,326			
3. Test:									
3.1 Lines 1.1 and 2.1	88,420	68,044				20,376			
3.2 Claim reserves and liabilities, December 31, prior year	90,815	86,558				4,257			
3.3 Line 3.1 minus Line 3.2	(2,395)	(18,514)				16,119			

PART 4. - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written	96,497	40,800				55,697			
2. Premiums earned	96,146	40,800				55,346			
3. Incurred claims	146,393	81,884				64,509			
4. Commissions	2,288	1,754				534			
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			146,393	146,393
6. Beginning Claim Reserves and Liabilities			90,815	90,815
7. Ending Claim Reserves and Liabilities			72,554	72,554
8. Claims Paid			164,654	164,654
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			146,393	146,393
14. Beginning Claim Reserves and Liabilities			90,815	90,815
15. Ending Claim Reserves and Liabilities			72,554	72,554
16. Claims Paid			164,654	164,654
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred Claims and Cost Containment Expenses			146,393	146,393
18. Beginning Reserves and Liabilities			90,815	90,815
19. Ending Reserves and Liabilities			72,554	72,554
20. Paid Claims and Cost Containment Expenses			164,654	164,654

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 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
13183	26-3218907	10/01/2013	EAGLE LIFE INSURANCE COMPANY	IA	LAH - Annuity coinsurance - Individual	IA		1,430,353,479	319,552,388			
13183	26-3218907	10/01/2013	EAGLE LIFE INSURANCE COMPANY	IA	LAH - Annuity coinsurance - Individual	FA		1,120,413,504	109,096,168			
13183	26-3218907	10/01/2013	EAGLE LIFE INSURANCE COMPANY	IA	LAH - Annuity coinsurance - Individual	SC		703,841				
0299999. General Account - U.S. Affiliates - Other								2,551,470,824	428,648,556			
0399999. Total General Account - U.S. Affiliates								2,551,470,824	428,648,556			
0699999. Total General Account - Non-U.S. Affiliates												
0799999. Total General Account - Affiliates								2,551,470,824	428,648,556			
70319	36-1933760	12/31/1995	WASHINGTON NATIONAL INSURANCE COMPANY	IN	LAH - Other reinsurance - Group	DIS	1,485,400	30,934	13,313			
70319	36-1933760	12/31/1995	WASHINGTON NATIONAL INSURANCE COMPANY	IN	LAH - Other reinsurance - Individual	OL	23,125,789	7,501,161	288,401	362,630		
70319	36-1933760	12/31/1995	WASHINGTON NATIONAL INSURANCE COMPANY	IN	LAH - Annuity coinsurance - Individual	FA		641,759	7,331			
0899999. General Account - U.S. Non-Affiliates							24,611,189	8,173,854	309,045	362,630		
1099999. Total General Account - Non-Affiliates							24,611,189	8,173,854	309,045	362,630		
1199999. Total General Account							24,611,189	2,559,644,678	428,957,601	362,630		
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)							24,611,189	2,559,644,678	428,957,601	362,630		
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)												
9999999 - Totals							24,611,189	2,559,644,678	428,957,601	362,630		

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 Type of Business Assumed	8 Premiums	9 Unearned Premiums	10 Reserve Liability Other Than for Unearned Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 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	LAH - Other reinsurance - Group	LTDI	40,800	25,000	69,154			
70319	36-1933760	12/31/1995	WASHINGTON NATIONAL INSURANCE COMPANY	IN	LAH - Other reinsurance - Individual	OM	56,726	5,948	585,269	3,400		
0899999. U.S. Non-Affiliates							97,526	30,948	654,423	3,400		
1099999. Total - Non-Affiliates							97,526	30,948	654,423	3,400		
1199999. Total U.S. (Sum of 0399999 and 0899999)							97,526	30,948	654,423	3,400		
1299999. Total Non-U.S. (Sum of 0699999 and 0999999)												
9999999 - Totals							97,526	30,948	654,423	3,400		

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	LAH - Annuity coinsurance - Individual	FA		141,663,090	144,486,217	121,330				
0299999. General Account - Authorized U.S. Affiliates - Other								141,663,090	144,486,217	121,330				
0399999. Total General Account - Authorized U.S. Affiliates								141,663,090	144,486,217	121,330				
0699999. Total General Account - Authorized Non-U.S. Affiliates														
0799999. Total General Account - Authorized Affiliates								141,663,090	144,486,217	121,330				
70319	36-1933760	12/31/1995	WASHINGTON NATIONAL INSURANCE COMPANY	IN	LAH - Other reinsurance - Individual	DIS		368	437					
63088	42-0623913	12/31/2011	EQUITRUST LIFE INSURANCE COMPANY	IA	LAH - Annuity coinsurance - Individual	IA		425,571,163	484,800,536	984,204				
63088	42-0623913	12/31/2011	EQUITRUST LIFE INSURANCE COMPANY	IA	LAH - Annuity coinsurance - Individual	FA		115,581,169	133,120,318	448,020				
88340	59-2859797	12/30/1998	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	LAH - Other reinsurance - Individual	OL		743,953	769,172	159,275				
88340	59-2859797	07/01/2007	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	LAH - Annuity coinsurance - Individual	IA		676,999	687,691	543,740				
88340	59-2859797	07/01/2013	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	LAH - Other reinsurance - Individual	IA		775,507,552	733,093,076	115,662,513				
88340	59-2859797	07/01/2013	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	LAH - Other reinsurance - Individual	FA		4,501,943	4,183,417	578,437				
88099	75-1608507	01/01/1997	OPTIMA RE	TX	LAH - Other reinsurance - Individual	OL		33,136	32,429	29,554				
0899999. General Account - Authorized U.S. Non-Affiliates								1,322,616,283	1,356,687,076	118,405,743				
1099999. Total General Account - Authorized Non-Affiliates								1,322,616,283	1,356,687,076	118,405,743				
1199999. Total General Account Authorized								1,464,279,373	1,501,173,293	118,527,073				
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	LAH - Other reinsurance - Individual	IA		691,669	694,461	418,601				
00000	AA-3190982	01/01/2009	ATHENE LIFE RE LTD	BMU	LAH - Annuity coinsurance with funds withheld - Individual	IA		712,103,134	718,407,450	805,686				717,515,978
00000	AA-3190982	01/01/2009	ATHENE LIFE RE LTD	BMU	LAH - Annuity coinsurance with funds withheld - Individual	FA		329,339,798	453,626,595					331,843,178
00000	AA-3190982	01/01/2009	ATHENE LIFE RE LTD	BMU	LAH - Annuity coinsurance with funds withheld - Individual	SC		6,531,992	7,654,963					

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
00000	AA-3190982	01/01/2014	ATHENE LIFE RE LTD	BMU	LAH - Annuity modified coinsurance with funds withheld - Individual	IA				321,126,620			1,627,868,762	
00000	AA-3190982	01/01/2014	ATHENE LIFE RE LTD	BMU	LAH - Annuity modified coinsurance with funds withheld - Individual	FA				89,859,171			1,392,894,126	
00000	AA-3190982	01/01/2014	ATHENE LIFE RE LTD	BMU	LAH - Annuity modified coinsurance with funds withheld - Individual	SC							563,073	
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates								1,048,666,593	1,180,383,469	412,210,078			3,021,325,961	1,049,359,156
2199999. Total General Account - Unauthorized Non-Affiliates								1,048,666,593	1,180,383,469	412,210,078			3,021,325,961	1,049,359,156
2299999. Total General Account Unauthorized								1,048,666,593	1,180,383,469	412,210,078			3,021,325,961	1,049,359,156
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								2,512,945,966	2,681,556,762	530,737,151			3,021,325,961	1,049,359,156
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)								1,464,279,373	1,501,173,293	118,527,073				
7099999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 4099999, 4399999, 5199999, 5499999, 6299999 and 6599999)								1,048,666,593	1,180,383,469	412,210,078			3,021,325,961	1,049,359,156
9999999 - Totals								2,512,945,966	2,681,556,762	530,737,151			3,021,325,961	1,049,359,156

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	691,669			691,669	694,461	0001					691,669
00000	AA-3190982	01/01/2009	ATHENE LIFE RE LTD	1,047,974,924			1,047,974,924				1,039,598,754		9,760,399	1,047,974,924
00000	AA-3190982	01/01/2014	ATHENE LIFE RE LTD			3,021,325,961	3,021,325,961				3,019,621,094		21,210,415	3,021,325,961
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates				1,048,666,593		3,021,325,961	4,069,992,554	694,461	XXX		4,059,219,848		30,970,814	4,069,992,554
1099999. Total General Account - Life and Annuity Non-Affiliates				1,048,666,593		3,021,325,961	4,069,992,554	694,461	XXX		4,059,219,848		30,970,814	4,069,992,554
1199999. Total General Account Life and Annuity				1,048,666,593		3,021,325,961	4,069,992,554	694,461	XXX		4,059,219,848		30,970,814	4,069,992,554
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				1,048,666,593		3,021,325,961	4,069,992,554	694,461	XXX		4,059,219,848		30,970,814	4,069,992,554
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)				1,048,666,593		3,021,325,961	4,069,992,554	694,461	XXX		4,059,219,848		30,970,814	4,069,992,554
9999999 - Totals				1,048,666,593		3,021,325,961	4,069,992,554	694,461	XXX		4,059,219,848		30,970,814	4,069,992,554

(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 2018	2 2017	3 2016	4 2015	5 2014
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	530,737	494,714	1,837,420	588,348	288,226
2.	Commissions and reinsurance expense allowances	41,665	50,176	109,529	76,030	70,593
3.	Contract claims	175,963	153,856	131,633	127,086	117,914
4.	Surrender benefits and withdrawals for life contracts	306,657	310,202	366,860	339,975	235,006
5.	Dividends to policyholders					
6.	Reserve adjustments on reinsurance ceded	266,888	279,569	1,522,670	419,553	164,446
7.	Increase in aggregate reserve for life and accident and health contracts	(168,611)	(113,980)	(150,610)	(122,986)	(95,099)
	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	2,506,922	2,674,430	2,789,029	2,946,147	3,067,689
10.	Liability for deposit-type contracts	6,024	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	6,924	7,924	10,691	10,551	5,099
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)	4,059,220	3,808,586	3,604,777	2,177,661	1,979,225
19.	Letters of credit (L)	694	694	680	499	425
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)	52,791,679,736		52,791,679,736
2.	Reinsurance (Line 16)	8,742,287	(6,923,639)	1,818,648
3.	Premiums and considerations (Line 15)	4,065,827		4,065,827
4.	Net credit for ceded reinsurance	XXX	1,439,084,872	1,439,084,872
5.	All other admitted assets (balance)	900,670,490		900,670,490
6.	Total assets excluding Separate Accounts (Line 26)	53,705,158,340	1,432,161,233	55,137,319,573
7.	Separate Account assets (Line 27)			
8.	Total assets (Line 28)	53,705,158,340	1,432,161,233	55,137,319,573
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	48,132,681,024	2,506,922,086	50,639,603,110
10.	Liability for deposit-type contracts (Line 3)	248,269,700	6,023,880	254,293,580
11.	Claim reserves (Line 4)	127,271,929		127,271,929
12.	Policyholder dividends/reserves (Lines 5 through 7)			
13.	Premium & annuity considerations received in advance (Line 8)	24,219		24,219
14.	Other contract liabilities (Line 9)	22,482,781		22,482,781
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)	1,049,359,156	(1,049,359,156)	
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)	873,188,636	(31,425,577)	841,763,059
20.	Total liabilities excluding Separate Accounts (Line 26)	50,453,277,445	1,432,161,233	51,885,438,678
21.	Separate Account liabilities (Line 27)			
22.	Total liabilities (Line 28)	50,453,277,445	1,432,161,233	51,885,438,678
23.	Capital & surplus (Line 38)	3,251,880,895	XXX	3,251,880,895
24.	Total liabilities, capital & surplus (Line 39)	53,705,158,340	1,432,161,233	55,137,319,573
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	2,506,922,086		
26.	Claim reserves			
27.	Policyholder dividends/reserves			
28.	Premium & annuity considerations received in advance			
29.	Liability for deposit-type contracts	6,023,880		
30.	Other contract liabilities			
31.	Reinsurance ceded assets	6,923,639		
32.	Other ceded reinsurance recoverables			
33.	Total ceded reinsurance recoverables	2,519,869,605		
34.	Premiums and considerations			
35.	Reinsurance in unauthorized companies			
36.	Funds held under reinsurance treaties with unauthorized reinsurers	1,049,359,156		
37.	Reinsurance with Certified Reinsurers			
38.	Funds held under reinsurance treaties with Certified Reinsurers			
39.	Other ceded reinsurance payables/offsets	31,425,577		
40.	Total ceded reinsurance payable/offsets	1,080,784,733		
41.	Total net credit for ceded reinsurance	1,439,084,872		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

States, Etc.		1 Active Status (a)	Direct Business Only					
			Life Contracts		4	5	6	7
			2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1.	Alabama AL	L	261,362	24,610,592			24,871,953	50,000
2.	Alaska AK	L		1,242,013			1,242,013	
3.	Arizona AZ	L	24,030	126,826,703			126,850,733	266,161
4.	Arkansas AR	L	285,335	16,035,477			16,320,812	173,027
5.	California CA	L	23,705	200,035,084			200,058,789	575,139
6.	Colorado CO	L	17,774	82,020,659			82,038,433	324,444
7.	Connecticut CT	L	576	78,454,074			78,454,651	133,939
8.	Delaware DE	L		48,576,614			48,576,614	
9.	District of Columbia DC	L	3,295	3,529,646			3,532,941	
10.	Florida FL	L	326,116	292,297,095			292,623,211	415,916
11.	Georgia GA	L	340,235	66,090,759			66,430,993	53,321
12.	Hawaii HI	L	1,207	8,066,185			8,067,393	99,304
13.	Idaho ID	L	704	29,320,249			29,320,953	177,737
14.	Illinois IL	L	37,274	206,466,120			206,503,394	311,738
15.	Indiana IN	L	30,487	108,953,186			108,983,673	116,484
16.	Iowa IA	L	8,384	97,962,827			97,971,211	282,009
17.	Kansas KS	L	48,200	39,874,350			39,922,550	109,183
18.	Kentucky KY	L	45,433	72,503,123			72,548,556	408,091
19.	Louisiana LA	L	87,127	35,620,098			35,707,226	3,822,200
20.	Maine ME	L		11,938,148			11,938,148	
21.	Maryland MD	L	1,554	83,376,863			83,378,417	
22.	Massachusetts MA	L	8,026	86,596,014			86,604,040	434,182
23.	Michigan MI	L	17,331	125,853,356			125,870,687	690,957
24.	Minnesota MN	L	1,759	51,402,717			51,404,477	336,263
25.	Mississippi MS	L	26,368	22,915,177			22,941,545	
26.	Missouri MO	L	56,723	157,952,105			158,008,827	175,000
27.	Montana MT	L	20,111	6,226,567			6,246,679	
28.	Nebraska NE	L	5,183	24,045,348			24,050,531	
29.	Nevada NV	L	6,960	20,745,395			20,752,355	
30.	New Hampshire NH	L		27,183,977			27,183,977	
31.	New Jersey NJ	L	26,751	126,775,614			126,802,365	562,075
32.	New Mexico NM	L	5,590	8,882,079			8,887,669	
33.	New York NY	N	4,090	760,702			764,792	
34.	North Carolina NC	L	242,701	128,971,894			129,214,595	372,333
35.	North Dakota ND	L	976	11,029,858			11,030,834	
36.	Ohio OH	L	103,895	112,838,948			112,942,843	1,156,730
37.	Oklahoma OK	L	20,033	33,971,962			33,991,995	
38.	Oregon OR	L	672	26,474,161			26,474,833	563,521
39.	Pennsylvania PA	L	9,681	211,993,364			212,003,044	641,912
40.	Rhode Island RI	L		13,001,216			13,001,216	
41.	South Carolina SC	L	19,248	119,380,057			119,399,305	350,000
42.	South Dakota SD	L	6,221	14,394,331			14,400,552	
43.	Tennessee TN	L	283,706	68,348,863			68,632,569	51,112
44.	Texas TX	L	633,246	289,703,957			290,337,204	407,536
45.	Utah UT	L		46,302,131			46,302,131	
46.	Vermont VT	L		4,424,218			4,424,218	
47.	Virginia VA	L	14,687	69,112,810			69,127,497	70,000
48.	Washington WA	L	6,212	83,358,503			83,364,715	283,701
49.	West Virginia WV	L	22,598	9,873,628			9,896,226	
50.	Wisconsin WI	L	2,313	73,966,532			73,968,845	60,000
51.	Wyoming WY	L	738	7,913,581			7,914,319	
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		5,000			5,000	
58.	Aggregate Other Alien OT	XXX	1,493	1,814,778			1,816,271	254,424
59.	Subtotal	XXX	3,090,111	3,620,018,709			3,623,108,820	13,728,438
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	3,090,111	3,620,018,709			3,623,108,820	13,728,438
96.	Plus reinsurance assumed	XXX	346,399	428,655,887	100,008		429,102,295	
97	Totals (All Business)	XXX	3,436,511	4,048,674,596	100,008		4,052,211,115	13,728,438
98.	Less reinsurance ceded	XXX	188,829	530,548,319			530,737,149	
99.	Totals (All Business) less Reinsurance Ceded	XXX	3,247,681	3,518,126,277	(c) 100,008		3,521,473,966	13,728,438
	DETAILS OF WRITE-INS							
58001.	BARBADOS	XXX		1,805,660			1,805,660	254,424
58002.	UNITED KINGDOM	XXX		1,118			1,118	
58003.	GERMANY	XXX	1,493				1,493	
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX		8,000			8,000	
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	1,493	1,814,778			1,816,271	254,424
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						

(a) Active Status Counts:
L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 50
R - Registered - Non-domiciled RRGs
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state
Q - Qualified - Qualified or accredited reinsurer
N - None of the above - Not allowed to write business in the state 7

(b) Explanation of basis of allocation by states, etc., of premiums and annuity considerations
INDIVIDUAL: STATE OF RESIDENCE WHEN RECEIVED. GROUP: LOCATION OF GROUP POLICYHOLDER

(c) 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.

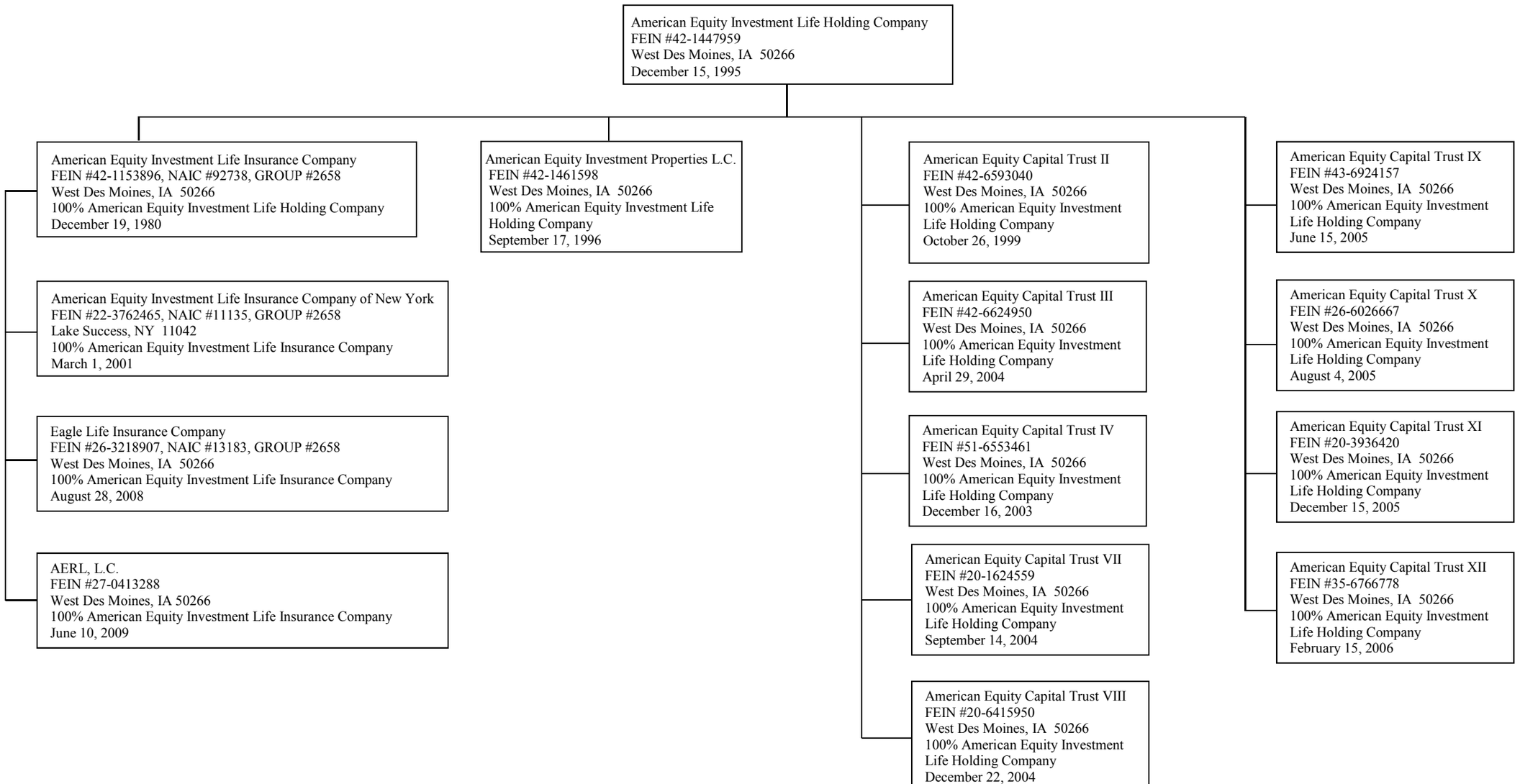
SCHEDULE T - PART 2

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	261,362	24,610,592			50,000	24,921,953
2. Alaska	AK		1,242,013				1,242,013
3. Arizona	AZ	24,030	126,826,703			266,161	127,116,895
4. Arkansas	AR	285,335	16,035,477			173,027	16,493,839
5. California	CA	23,705	200,035,084			575,139	200,633,928
6. Colorado	CO	17,774	82,020,659			324,444	82,362,877
7. Connecticut	CT	576	78,454,074			133,939	78,588,590
8. Delaware	DE		48,576,614				48,576,614
9. District of Columbia	DC	3,295	3,529,646				3,532,941
10. Florida	FL	326,116	292,297,095			415,916	293,039,127
11. Georgia	GA	340,235	66,090,759			53,321	66,484,314
12. Hawaii	HI	1,207	8,066,185			99,304	8,166,696
13. Idaho	ID	704	29,320,249			177,737	29,498,690
14. Illinois	IL	37,274	206,466,120			311,738	206,815,132
15. Indiana	IN	30,487	108,953,186			116,484	109,100,157
16. Iowa	IA	8,384	97,962,827			282,009	98,253,220
17. Kansas	KS	48,200	39,874,350			109,183	40,031,733
18. Kentucky	KY	45,433	72,503,123			408,091	72,956,647
19. Louisiana	LA	87,127	35,620,098			3,822,200	39,529,426
20. Maine	ME		11,938,148				11,938,148
21. Maryland	MD	1,554	83,376,863				83,378,417
22. Massachusetts	MA	8,026	86,596,014			434,182	87,038,222
23. Michigan	MI	17,331	125,853,356			690,957	126,561,644
24. Minnesota	MN	1,759	51,402,717			336,263	51,740,740
25. Mississippi	MS	26,368	22,915,177				22,941,545
26. Missouri	MO	56,723	157,952,105			175,000	158,183,827
27. Montana	MT	20,111	6,226,567				6,246,679
28. Nebraska	NE	5,183	24,045,348				24,050,531
29. Nevada	NV	6,960	20,745,395				20,752,355
30. New Hampshire	NH		27,183,977				27,183,977
31. New Jersey	NJ	26,751	126,775,614			562,075	127,364,440
32. New Mexico	NM	5,590	8,882,079				8,887,669
33. New York	NY	4,090	760,702				764,792
34. North Carolina	NC	242,701	128,971,894			372,333	129,586,928
35. North Dakota	ND	976	11,029,858				11,030,834
36. Ohio	OH	103,895	112,838,948			1,156,730	114,099,573
37. Oklahoma	OK	20,033	33,971,962				33,991,995
38. Oregon	OR	672	26,474,161			563,521	27,038,354
39. Pennsylvania	PA	9,681	211,993,364			641,912	212,644,957
40. Rhode Island	RI		13,001,216				13,001,216
41. South Carolina	SC	19,248	119,380,057			350,000	119,749,305
42. South Dakota	SD	6,221	14,394,331				14,400,552
43. Tennessee	TN	283,706	68,348,863			51,112	68,683,681
44. Texas	TX	633,246	289,703,957			407,536	290,744,739
45. Utah	UT		46,302,131				46,302,131
46. Vermont	VT		4,424,218				4,424,218
47. Virginia	VA	14,687	69,112,810			70,000	69,197,497
48. Washington	WA	6,212	83,358,503			283,701	83,648,416
49. West Virginia	WV	22,598	9,873,628				9,896,226
50. Wisconsin	WI	2,313	73,966,532			60,000	74,028,845
51. Wyoming	WY	738	7,913,581				7,914,319
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		5,000				5,000
58. Aggregate Other Alien	OT	1,493	1,814,778			254,424	2,070,695
59. Total		3,090,111	3,620,018,709			13,728,438	3,636,837,258

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	Y	
			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	
			42-6593040				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		(8,542,910)			101,393,058				92,850,148	
92738	42-1153896	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY		14,744,475			(98,148,578)	334,793,874			251,389,771	2,409,807,734
11135	22-3762465	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY OF NEW YORK					(690,169)				(690,169)	
13183	26-3218907	EAGLE LIFE INSURANCE COMPANY					(2,997,214)	(334,793,874)			(337,791,088)	(2,409,807,734)
	27-0413288	AERL, L.C.		(6,201,565)							(6,201,565)	
	42-1470628	AMERICAN EQUITY INVESTMENT CAPITAL, INC.					442,903				442,903	
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 Adjustments to the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit (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 **if your company is engaged in the type of business covered by the supplement. 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
20. Not required to be filed by Company
22. 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	214,712	213,452	1,260	58,990
2597. Summary of remaining write-ins for Line 25 from overflow page	214,712	213,452	1,260	58,990

Additional Write-ins for Liabilities Line 25

	1 Current Year	2 Prior Year
2504. LAWSUIT SETTLEMENT	1,342,000	2,936,162
2505. SETTLEMENT - SC	31,145,000	
2597. Summary of remaining write-ins for Line 25 from overflow page	32,487,000	2,936,162

Additional Write-ins for Summary of Operations Line 27

	1 Current Year	2 Prior Year
2704. INCREASE (DECREASE) IN EXPERIENCE REFUND RESERVES	(612,000)	(651,031)
2705. SETTLEMENT - SC	31,145,000	
2797. Summary of remaining write-ins for Line 27 from overflow page	30,533,000	(651,031)

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		8,000			8,000	
58997. Summary of remaining write-ins for Line 58 from overflow page	XXX		8,000			8,000	

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Analysis of Operations Line 27

	1	2	Ordinary			6	Group		Accident and Health			12
			3	4	5		7	8	9	10	11	Aggregate of All Other Lines of Business
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (a)	Annuities	Group	Credit (Group and Individual)	Other	
2704. INTEREST ON SURPLUS NOTES	4,080,000			4,080,000								
2705. INCREASE (DECREASE) IN EXPERIENCE REFUND RESERVES	(612,000)						(612,000)					
2797. Summary of remaining write-ins for Line 27 from overflow page	3,468,000			4,080,000			(612,000)					

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	2,561,232	0.005	2,561,232		2,561,232	0.005
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	6,026,911	0.011	6,026,911		6,026,911	0.011
1.22 Issued by U.S. government sponsored agencies	1,151,205,191	2.190	1,151,205,191		1,151,205,191	2.181
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	222,870,134	0.424	222,870,134		222,870,134	0.422
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations	338,066,418	0.643	338,066,418		338,066,418	0.640
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	1,248,765,359	2.376	1,248,765,359		1,248,765,359	2.365
1.43 Revenue and assessment obligations	2,330,977,299	4.435	2,330,977,299		2,330,977,299	4.415
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	5,595,119	0.011	5,595,119		5,595,119	0.011
1.512 Issued or guaranteed by FNMA and FHLMC	444,958,196	0.847	444,958,196		444,958,196	0.843
1.513 All other	23,121,981	0.044	23,121,981		23,121,981	0.044
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	594,712,118	1.131	594,712,118		594,712,118	1.127
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	4,138,393,224	7.873	4,138,393,224		4,138,393,224	7.839
1.523 All other	8,037,784,751	15.292	8,037,784,751		8,037,784,751	15.225
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	21,678,885,698	41.245	21,678,885,698		21,678,885,698	41.065
2.2 Unaffiliated non-U.S. securities (including Canada)	7,207,254,651	13.712	7,207,254,651		7,207,254,651	13.652
2.3 Affiliated securities		0.000				0.000
3. Equity interests:						
3.1 Investments in mutual funds		0.000				0.000
3.2 Preferred stocks:						
3.21 Affiliated		0.000				0.000
3.22 Unaffiliated	30,590,638	0.058	30,590,638		30,590,638	0.058
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	220,026,551	0.419	220,026,551		220,026,551	0.417
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	25,000,000	0.048	25,000,000		25,000,000	0.047
4.3 Single family residential properties	40,033,897	0.076	40,033,897		40,033,897	0.076
4.4 Multifamily residential properties		0.000				0.000
4.5 Commercial loans	3,092,228,810	5.883	3,092,228,810		3,092,228,810	5.857
4.6 Mezzanine real estate loans	314,775,181	0.599	314,775,181		314,775,181	0.596
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	725,902	0.001	725,902		725,902	0.001
7. Derivatives	198,419,210	0.377	428,979,750		428,979,750	0.813
8. Receivables for securities	6,055,114	0.012	6,055,114		6,055,114	0.011
9. Securities Lending (Line 10, Asset Page reinvested collateral)		0.000		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	266,051,062	0.506	266,051,062		266,051,062	0.504
11. Other invested assets	936,534,367	1.782	936,034,547		936,034,547	1.773
12. Total invested assets	52,561,619,014	100.000	52,791,679,734		52,791,679,734	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

NONE

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

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		3,162,219,244
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	805,377,769	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	17,071,291	822,449,060
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		
4.	Accrual of discount		528,770
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	(1,800,000)	
	5.2 Totals, Part 3, Column 8		(1,800,000)
6.	Total gain (loss) on disposals, Part 3, Column 18		466,988
7.	Deduct amounts received on disposals, Part 3, Column 15		510,571,494
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	1,254,678	1,254,678
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		3,472,037,890
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		3,472,037,890
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		3,472,037,890

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		705,970,280
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	159,632,650	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	129,687,120	289,319,770
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		82,335
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	33,192,210	
	5.2 Totals, Part 3, Column 9		33,192,210
6.	Total gain (loss) on disposals, Part 3, Column 19		667,930
7.	Deduct amounts received on disposals, Part 3, Column 16		90,746,361
8.	Deduct amortization of premium and depreciation		1,951,797
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)		936,534,367
12.	Deduct total nonadmitted amounts		499,820
13.	Statement value at end of current period (Line 11 minus Line 12)		936,034,547

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		45,249,050,028
2.	Cost of bonds and stocks acquired, Part 3, Column 7		8,032,057,869
3.	Accrual of discount		71,603,722
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	3,427,194	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	14,272,468	
	4.4. Part 4, Column 11	(1,235,254)	16,464,408
5.	Total gain (loss) on disposals, Part 4, Column 19		(37,367,249)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		5,552,701,268
7.	Deduct amortization of premium		75,172,861
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	26,589,571	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13	14,300,494	40,890,065
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Notes 5R, Line 5R(2)		18,750,883
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		47,681,795,467
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		47,681,795,467

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	8,588,142	8,275,786	8,598,474	8,404,000
Governments	2.	Canada				
(Including all obligations guaranteed by governments)	3.	Other Countries	222,870,134	226,200,633	223,910,316	221,136,299
	4.	Totals	231,458,276	234,476,419	232,508,790	229,540,299
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	338,066,416	351,496,443	339,205,198	336,055,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	1,248,765,351	1,317,451,468	1,252,210,871	1,248,628,000
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	4,527,447,922	4,653,614,742	4,513,270,388	4,547,581,303
Industrial and Miscellaneous, SVO Identified Funds, Bank Loans and Hybrid Securities (unaffiliated)	8.	United States	29,834,818,214	29,734,581,400	29,976,571,512	29,774,930,762
	9.	Canada	1,198,568,056	1,199,768,136	1,201,199,070	1,180,500,864
	10.	Other Countries	10,052,054,047	9,730,834,938	10,056,722,406	10,067,711,812
	11.	Totals	41,085,440,317	40,665,184,474	41,234,492,988	41,023,143,438
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	47,431,178,282	47,222,223,546	47,571,688,235	47,384,948,040
PREFERRED STOCKS	14.	United States	3,090,638	3,182,242	3,090,638	
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries	27,500,000	25,401,400	27,500,000	
	17.	Totals	30,590,638	28,583,642	30,590,638	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	30,590,638	28,583,642	30,590,638	
COMMON STOCKS	20.	United States				
Industrial and Miscellaneous (unaffiliated)	21.	Canada				
	22.	Other Countries				
	23.	Totals				
Parent, Subsidiaries and Affiliates	24.	Totals	220,026,551	220,026,551	201,131,031	
	25.	Total Common Stocks	220,026,551	220,026,551	201,131,031	
	26.	Total Stocks	250,617,189	248,610,193	231,721,669	
	27.	Total Bonds and Stocks	47,681,795,471	47,470,833,739	47,803,409,904	

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 11.7	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		841,657	1,719,575	6,026,911		XXX	8,588,143	0.0	8,923,806	0.0	8,588,143	
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		841,657	1,719,575	6,026,911		XXX	8,588,143	0.0	8,923,806	0.0	8,588,143	
2. All Other Governments												
2.1 NAIC 1	11,021,137	9,823,014	8,127,729	60,999,837	63,380,627	XXX	153,352,344	0.3	140,467,814	0.3	65,957,190	87,395,154
2.2 NAIC 2		19,944,591	25,070,480			XXX	45,015,071	0.1	58,979,075	0.1	45,015,071	
2.3 NAIC 3			10,232,356		14,270,364	XXX	24,502,720	0.1	24,492,590	0.1	24,502,720	
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals	11,021,137	29,767,605	43,430,565	60,999,837	77,650,991	XXX	222,870,135	0.5	223,939,479	0.5	135,474,981	87,395,154
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	7,584,889	11,401,607	47,544,622	244,924,159	26,611,141	XXX	338,066,418	0.7	319,760,305	0.7	338,066,418	
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	7,584,889	11,401,607	47,544,622	244,924,159	26,611,141	XXX	338,066,418	0.7	319,760,305	0.7	338,066,418	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	20,114,264	180,505,858	374,992,003	614,408,168	58,745,066	XXX	1,248,765,359	2.6	1,282,234,684	2.8	1,248,765,359	
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	20,114,264	180,505,858	374,992,003	614,408,168	58,745,066	XXX	1,248,765,359	2.6	1,282,234,684	2.8	1,248,765,359	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	56,492,919	404,664,675	857,856,899	2,637,734,394	565,298,326	XXX	4,522,047,213	9.5	4,868,117,854	10.7	4,488,945,795	33,101,418
5.2 NAIC 2		6,685,000	17,662,020	12,556,781	1,598,326	XXX	38,502,127	0.1	14,807,605	0.0	33,557,650	4,944,477
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	56,492,919	411,349,675	875,518,919	2,650,291,175	566,896,652	XXX	4,560,549,340	9.6	4,882,925,459	10.8	4,522,503,445	38,045,895

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 11.7	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	237,759,496	3,780,483,493	8,033,438,393	4,013,664,483	4,937,268,193	XXX	21,002,614,058	44.2	21,479,152,966	47.3	12,945,646,759	8,056,967,299
6.2 NAIC 2	345,378,611	4,356,893,144	8,136,681,176	2,638,664,390	2,802,059,526	XXX	18,279,676,847	38.5	15,771,681,321	34.7	11,533,783,538	6,745,893,309
6.3 NAIC 3	25,110,217	396,044,871	521,125,040	303,807,624	68,964,865	XXX	1,315,052,617	2.8	1,153,408,280	2.5	625,228,577	689,824,040
6.4 NAIC 4	12,683,483	52,209,988	19,806,549	20,794,546	75,873,527	XXX	181,368,093	0.4	163,773,696	0.4	149,999,568	31,368,525
6.5 NAIC 5		3,988,413		3,214,800	17,399,766	XXX	24,602,979	0.1	14,851,408	0.0	24,602,978	1
6.6 NAIC 6	85,761	1,475,948	92,239	138,102	43,377,699	XXX	45,169,749	0.1	8,272,599	0.0	40,499,681	4,670,068
6.7 Totals	621,017,568	8,591,095,857	16,711,143,397	6,980,283,945	7,944,943,576	XXX	40,848,484,343	86.1	38,591,140,270	85.0	25,319,761,101	15,528,723,242
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2			20,606,219			XXX	20,606,219	0.0	5,645,796	0.0	20,606,219	
7.3 NAIC 3					77,975,067	XXX	77,975,067	0.2	77,750,937	0.2		77,975,067
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals			20,606,219		77,975,067	XXX	98,581,286	0.2	83,396,733	0.2	20,606,219	77,975,067
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							
10. Bank Loans												
10.1 NAIC 1		9,449,876				XXX	9,449,876	0.0	XXX	XXX		9,449,876
10.2 NAIC 2		779,604	4,941,067	24,105,317		XXX	29,825,988	0.1	XXX	XXX		29,825,988
10.3 NAIC 3		59,229,354	32,225,444			XXX	91,454,798	0.2	XXX	XXX		91,454,798
10.4 NAIC 4		5,648,473	1,995,553			XXX	7,644,026	0.0	XXX	XXX		7,644,026
10.5 NAIC 5						XXX			XXX	XXX		
10.6 NAIC 6						XXX			XXX	XXX		
10.7 Totals		75,107,307	39,162,064	24,105,317		XXX	138,374,688	0.3	XXX	XXX		138,374,688

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 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 332,972,705	4,397,170,180	9,323,679,221	7,577,757,952	5,651,303,353		27,282,883,411	57.5	XXX	XXX	19,095,969,664	8,186,913,747
11.2 NAIC 2	(d) 345,378,611	4,384,302,339	8,204,960,962	2,675,326,488	2,803,657,852		18,413,626,252	38.8	XXX	XXX	11,632,962,478	6,780,663,774
11.3 NAIC 3	(d) 25,110,217	455,274,225	563,582,840	303,807,624	161,210,296		1,508,985,202	3.2	XXX	XXX	649,731,297	859,253,905
11.4 NAIC 4	(d) 12,683,483	57,858,461	21,802,102	20,794,546	75,873,527		189,012,119	0.4	XXX	XXX	149,999,568	39,012,551
11.5 NAIC 5	(d)	3,988,413		3,214,800	17,399,766		(c) 24,602,979	0.1	XXX	XXX	24,602,978	1
11.6 NAIC 6	(d) 85,761	1,475,948	92,239	138,102	43,377,699		(c) 45,169,749	0.1	XXX	XXX	40,499,681	4,670,068
11.7 Totals	716,230,777	9,300,069,566	18,114,117,364	10,581,039,512	8,752,822,493		(b) 47,464,279,712	100.0	XXX	XXX	31,593,765,666	15,870,514,046
11.8 Line 11.7 as a % of Col. 7	1.5	19.6	38.2	22.3	18.4		100.0	XXX	XXX	XXX	66.6	33.4
12. Total Bonds Prior Year												
12.1 NAIC 1	807,961,421	3,647,484,306	9,886,972,764	7,524,120,263	6,232,118,675		XXX	XXX	28,098,657,429	61.9	20,983,125,889	7,115,531,540
12.2 NAIC 2	212,132,481	4,103,857,619	6,644,436,782	2,387,252,443	2,503,434,472		XXX	XXX	15,851,113,797	34.9	11,227,281,538	4,623,832,259
12.3 NAIC 3	14,591,493	454,712,377	369,464,650	250,359,471	166,523,816		XXX	XXX	1,255,651,807	2.8	713,914,243	541,737,564
12.4 NAIC 4	1,288,909	49,696,280	42,557,622	64,519	70,166,366		XXX	XXX	163,773,696	0.4	121,769,177	42,004,519
12.5 NAIC 5		3,969,159		5,098,517	5,783,732		XXX	XXX	(c) 14,851,408	0.0	10,882,249	3,969,159
12.6 NAIC 6	121,734	1,569,151	141,910	206,078	6,233,726		XXX	XXX	(c) 8,272,599	0.0	1,703,154	6,569,445
12.7 Totals	1,036,096,038	8,261,288,892	16,943,573,728	10,167,101,291	8,984,260,787		XXX	XXX	(b) 45,392,320,736	100.0	33,058,676,250	12,333,644,486
12.8 Line 12.7 as a % of Col. 9	2.3	18.2	37.3	22.4	19.8		XXX	XXX	100.0	XXX	72.8	27.2
13. Total Publicly Traded Bonds												
13.1 NAIC 1	244,758,709	2,587,038,361	6,125,252,515	5,926,592,814	4,212,327,265		19,095,969,664	40.2	20,983,125,889	46.2	19,095,969,664	XXX
13.2 NAIC 2	226,808,834	3,278,843,366	4,202,076,084	1,513,622,412	2,411,611,783		11,632,962,479	24.5	11,227,281,538	24.7	11,632,962,479	XXX
13.3 NAIC 3	18,949,779	250,046,794	170,025,513	127,473,983	83,235,228		649,731,297	1.4	713,914,243	1.6	649,731,297	XXX
13.4 NAIC 4	11,270,618	38,635,981	17,018,236	16,484,463	66,590,271		149,999,569	0.3	121,769,177	0.3	149,999,569	XXX
13.5 NAIC 5		3,988,413		3,214,800	17,399,766		24,602,979	0.1	10,882,249	0.0	24,602,979	XXX
13.6 NAIC 6	85,761	198,131	92,239	138,102	39,985,448		40,499,681	0.1	1,703,154	0.0	40,499,681	XXX
13.7 Totals	501,873,701	6,158,751,046	10,514,464,587	7,587,526,574	6,831,149,761		31,593,765,669	66.6	33,058,676,250	72.8	31,593,765,669	XXX
13.8 Line 13.7 as a % of Col. 7	1.6	19.5	33.3	24.0	21.6		100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	1.1	13.0	22.2	16.0	14.4		66.6	XXX	XXX	XXX	66.6	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	88,213,996	1,810,131,819	3,198,426,706	1,651,165,138	1,438,976,088		8,186,913,747	17.2	7,115,531,540	15.7	XXX	8,186,913,747
14.2 NAIC 2	118,569,777	1,105,458,973	4,002,884,878	1,161,704,076	392,046,069		6,780,663,773	14.3	4,623,832,259	10.2	XXX	6,780,663,773
14.3 NAIC 3	6,160,438	205,227,431	393,557,327	176,333,641	77,975,068		859,253,905	1.8	541,737,564	1.2	XXX	859,253,905
14.4 NAIC 4	1,412,865	19,222,480	4,783,866	4,310,083	9,283,256		39,012,550	0.1	42,004,519	0.1	XXX	39,012,550
14.5 NAIC 5									3,969,159	0.0	XXX	
14.6 NAIC 6		1,277,817			3,392,251		4,670,068	0.0	6,569,445	0.0	XXX	4,670,068
14.7 Totals	214,357,076	3,141,318,520	7,599,652,777	2,993,512,938	1,921,672,732		15,870,514,043	33.4	12,333,644,486	27.2	XXX	15,870,514,043
14.8 Line 14.7 as a % of Col. 7	1.4	19.8	47.9	18.9	12.1		100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.5	6.6	16.0	6.3	4.0		33.4	XXX	XXX	XXX	XXX	33.4

(a) Includes $ 15,837,412,614 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ current year of bonds with Z designations, $ prior year of bonds with Z designations and $ 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 of bonds with 5GI designations, $ prior year of bonds with 5* or 5GI designations and $ current year, $ prior year of bonds with 6* designations. "5GI" 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 $ 33,101,418 ; 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 11.7	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		841,657	1,719,575	6,026,911		XXX	8,588,143	0.0	8,923,806	0.0	8,588,143	
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		841,657	1,719,575	6,026,911		XXX	8,588,143	0.0	8,923,806	0.0	8,588,143	
2. All Other Governments												
2.1 Issuer Obligations	11,021,137	29,767,605	43,430,565	60,999,837	77,650,991	XXX	222,870,135	0.5	223,939,478	0.5	135,474,980	87,395,155
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	11,021,137	29,767,605	43,430,565	60,999,837	77,650,991	XXX	222,870,135	0.5	223,939,478	0.5	135,474,980	87,395,155
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations	7,584,889	11,401,607	47,544,622	244,924,159	26,611,141	XXX	338,066,418	0.7	319,760,305	0.7	338,066,418	
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	7,584,889	11,401,607	47,544,622	244,924,159	26,611,141	XXX	338,066,418	0.7	319,760,305	0.7	338,066,418	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations	20,114,264	180,505,858	374,992,003	614,408,168	58,745,066	XXX	1,248,765,359	2.6	1,282,234,684	2.8	1,248,765,359	
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	20,114,264	180,505,858	374,992,003	614,408,168	58,745,066	XXX	1,248,765,359	2.6	1,282,234,684	2.8	1,248,765,359	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 Issuer Obligations	52,373,677	219,951,098	495,317,091	2,193,862,169	553,779,872	XXX	3,515,283,907	7.4	3,708,499,261	8.2	3,477,238,013	38,045,894
5.2 Residential Mortgage-Backed Securities	(3,631,142)	150,622,675	166,869,274	303,830,122	8,019,791	XXX	625,710,720	1.3	629,587,798	1.4	625,710,720	
5.3 Commercial Mortgage-Backed Securities	7,750,384	40,775,902	213,332,555	152,598,884	5,096,988	XXX	419,554,713	0.9	544,838,400	1.2	419,554,712	1
5.4 Other Loan-Backed and Structured Securities						XXX						
5.5 Totals	56,492,919	411,349,675	875,518,920	2,650,291,175	566,896,651	XXX	4,560,549,340	9.6	4,882,925,459	10.8	4,522,503,445	38,045,895
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	369,453,628	5,726,762,950	9,333,744,061	5,593,390,808	7,480,217,561	XXX	28,503,569,008	60.1	28,799,694,054	63.4	20,164,218,299	8,339,350,709
6.2 Residential Mortgage-Backed Securities	123,953,804	364,018,457	219,936,797	198,821,187	133,719,965	XXX	1,040,450,210	2.2	980,789,839	2.2	819,551,468	220,898,742
6.3 Commercial Mortgage-Backed Securities	14,836,359	1,732,350,832	3,068,975,117	241,811,719	40,276,475	XXX	5,098,250,502	10.7	5,062,014,413	11.2	3,289,558,438	1,808,692,064
6.4 Other Loan-Backed and Structured Securities	112,773,775	767,963,617	4,088,487,422	946,260,231	290,729,574	XXX	6,206,214,619	13.1	3,748,641,966	8.3	1,046,432,897	5,159,781,722
6.5 Totals	621,017,566	8,591,095,856	16,711,143,397	6,980,283,945	7,944,943,575	XXX	40,848,484,339	86.1	38,591,140,272	85.0	25,319,761,102	15,528,723,237
7. Hybrid Securities												
7.1 Issuer Obligations			20,606,219		77,975,067	XXX	98,581,286	0.2	83,396,733	0.2	20,606,219	77,975,067
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			20,606,219		77,975,067	XXX	98,581,286	0.2	83,396,733	0.2	20,606,219	77,975,067
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 11.7	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. Bank Loans												
10.1 Bank Loans - Issued						XXX			XXX	XXX		
10.2 Bank Loans - Acquired		75,107,306	39,162,067	24,105,324		XXX	138,374,697	0.3	XXX	XXX		138,374,697
10.3 Totals		75,107,306	39,162,067	24,105,324		XXX	138,374,697	0.3	XXX	XXX		138,374,697
11. Total Bonds Current Year												
11.1 Issuer Obligations	460,547,595	6,169,230,775	10,317,354,136	8,713,612,052	8,274,979,698	XXX	33,935,724,256	71.5	XXX	XXX	25,392,957,431	8,542,766,825
11.2 Residential Mortgage-Backed Securities	120,322,662	514,641,132	386,806,071	502,651,309	141,739,756	XXX	1,666,160,930	3.5	XXX	XXX	1,445,262,188	220,898,742
11.3 Commercial Mortgage-Backed Securities	22,586,743	1,773,126,734	3,282,307,672	394,410,603	45,373,463	XXX	5,517,805,215	11.6	XXX	XXX	3,709,113,150	1,808,692,065
11.4 Other Loan-Backed and Structured Securities	112,773,775	767,963,617	4,088,487,422	946,260,231	290,729,574	XXX	6,206,214,619	13.1	XXX	XXX	1,046,432,897	5,159,781,722
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
11.6 Bank Loans		75,107,306	39,162,067	24,105,324		XXX	138,374,697	0.3	XXX	XXX		138,374,697
11.7 Totals	716,230,775	9,300,069,564	18,114,117,368	10,581,039,519	8,752,822,491		47,464,279,717	100.0	XXX	XXX	31,593,765,666	15,870,514,051
11.8 Line 11.7 as a % of Col. 7	1.5	19.6	38.2	22.3	18.4		100.0	XXX	XXX	XXX	66.6	33.4
12. Total Bonds Prior Year												
12.1 Issuer Obligations	730,936,756	5,519,338,896	10,991,380,551	8,643,845,964	8,540,946,154	XXX	XXX	XXX	34,426,448,321	75.8	26,421,386,636	8,005,061,685
12.2 Residential Mortgage-Backed Securities	114,991,955	473,165,225	457,747,037	489,840,327	74,633,093	XXX	XXX	XXX	1,610,377,637	3.5	1,592,363,919	18,013,718
12.3 Commercial Mortgage-Backed Securities	14,599,074	965,352,323	4,051,423,349	514,849,899	60,628,168	XXX	XXX	XXX	5,606,852,813	12.4	3,725,639,854	1,881,212,959
12.4 Other Loan-Backed and Structured Securities	175,568,253	1,303,432,448	1,443,022,792	518,565,101	308,053,372	XXX	XXX	XXX	3,748,641,966	8.3	1,319,285,841	2,429,356,125
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
12.6 Bank Loans	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.7 Totals	1,036,096,038	8,261,288,892	16,943,573,729	10,167,101,291	8,984,260,787		XXX	XXX	45,392,320,737	100.0	33,058,676,250	12,333,644,487
12.8 Line 12.7 as a % of Col. 9	2.3	18.2	37.3	22.4	19.8		XXX	XXX	100.0	XXX	72.8	27.2
13. Total Publicly Traded Bonds												
13.1 Issuer Obligations	322,353,578	4,620,958,371	6,972,884,263	6,803,143,286	6,673,617,933	XXX	25,392,957,431	53.5	26,421,386,636	58.2	25,392,957,431	XXX
13.2 Residential Mortgage-Backed Securities	113,709,171	483,967,819	357,009,352	419,248,904	71,326,943	XXX	1,445,262,189	3.0	1,592,363,919	3.5	1,445,262,189	XXX
13.3 Commercial Mortgage-Backed Securities	12,218,963	715,714,598	2,622,081,001	323,498,409	35,600,179	XXX	3,709,113,150	7.8	3,725,639,854	8.2	3,709,113,150	XXX
13.4 Other Loan-Backed and Structured Securities	53,591,988	338,110,256	562,489,971	41,635,975	50,604,706	XXX	1,046,432,896	2.2	1,319,285,841	2.9	1,046,432,896	XXX
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
13.6 Bank Loans						XXX			XXX	XXX		XXX
13.7 Totals	501,873,700	6,158,751,044	10,514,464,587	7,587,526,574	6,831,149,761		31,593,765,666	66.6	33,058,676,250	72.8	31,593,765,666	XXX
13.8 Line 13.7 as a % of Col. 7	1.6	19.5	33.3	24.0	21.6		100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	1.1	13.0	22.2	16.0	14.4		66.6	XXX	XXX	XXX	66.6	XXX
14. Total Privately Placed Bonds												
14.1 Issuer Obligations	138,194,017	1,548,272,404	3,344,469,873	1,910,468,766	1,601,361,765	XXX	8,542,766,825	18.0	8,005,061,685	17.6	XXX	8,542,766,825
14.2 Residential Mortgage-Backed Securities	6,613,491	30,673,313	29,796,719	83,402,405	70,412,813	XXX	220,898,741	0.5	18,013,718	0.0	XXX	220,898,741
14.3 Commercial Mortgage-Backed Securities	10,367,780	1,057,412,136	660,226,671	70,912,194	9,773,284	XXX	1,808,692,065	3.8	1,881,212,959	4.1	XXX	1,808,692,065
14.4 Other Loan-Backed and Structured Securities	59,181,787	429,853,361	3,525,997,451	904,624,256	240,124,868	XXX	5,159,781,723	10.9	2,429,356,125	5.4	XXX	5,159,781,723
14.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
14.6 Bank Loans		75,107,306	39,162,067	24,105,324		XXX	138,374,697	0.3	XXX	XXX	XXX	138,374,697
14.7 Totals	214,357,075	3,141,318,520	7,599,652,781	2,993,512,945	1,921,672,730		15,870,514,051	33.4	12,333,644,487	27.2	XXX	15,870,514,051
14.8 Line 14.7 as a % of Col. 7	1.4	19.8	47.9	18.9	12.1		100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.5	6.6	16.0	6.3	4.0		33.4	XXX	XXX	XXX	XXX	33.4

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	9,474,782	9,474,782			
2. Cost of short-term investments acquired	68,631,601	68,631,601			
3. Accrual of discount	8,760	8,760			
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals	78,112,722	78,112,722			
7. Deduct amortization of premium	2,421	2,421			
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)					
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)					

(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)		367,198,292
2.	Cost paid/(consideration received) on additions:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	841,135,697	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14		841,135,697
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		1,384,958,941
5.	Considerations received/(paid) on terminations, Section 2, Column 15		1,384,958,941
6.	Amortization:		
	6.1 Section 1, Column 19	(412,230,889)	
	6.2 Section 2, Column 21	(367,123,351)	(779,354,240)
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)		428,979,749
10.	Deduct nonadmitted assets		
11.	Statement value at end of current period (Line 9 minus Line 10)		428,979,749

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	428,979,750	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		428,979,750
4.	Part D, Section 1, Column 5	441,870,466	
5.	Part D, Section 1, Column 6	(12,890,716)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	198,419,210	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		198,419,210
10.	Part D, Section 1, Column 8	205,192,337	
11.	Part D, Section 1, Column 9	(6,773,127)	
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	1,541,646,578	653,041,430	888,605,148	
2. Cost of cash equivalents acquired	21,954,715,099	11,182,110,348	10,772,604,751	
3. Accrual of discount	4,869,573	4,869,573		
4. Unrealized valuation increase (decrease)	7,000		7,000	
5. Total gain (loss) on disposals	(500)		(500)	
6. Deduct consideration received on disposals	23,169,076,444	11,806,919,933	11,362,156,511	
7. Deduct amortization of premium				
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)	332,161,306	33,101,418	299,059,888	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	332,161,306	33,101,418	299,059,888	

(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
0AG1000	0	SELAH	WA		12/20/2018	4.600	11,000,000						38,115,000	09/01/2018
0AG1001	0	COLUMBIA BASIN	WA		12/20/2018	4.600	7,000,000						23,984,800	09/10/2018
0AG1002	0	BURBANK VALLEY	WA		12/20/2018	4.600	7,000,000						18,172,000	09/05/2018
0199999. Mortgages in good standing - Farm Mortgages							25,000,000						80,271,800	XXX
990CON1	0	CINCINNATTI	OH		03/02/2018	4.850	5,938,192						1,196,244	03/02/2018
990CSFR	0	FORT MYERS	FL		08/16/2018	4.032	6,796,312						9,744,237	08/17/2018
990GOR1	0	CLEARWATER	TX		06/29/2018	4.633	8,355,504		3,342				29,981,523	06/29/2018
990GOR2	0	CHARLOTTE	FL		07/09/2018	4.633	13,896,873		5,056				18,014,997	07/09/2018
990HPA1	0	VARIOUS	CA		07/25/2018	3.886	4,918,402						6,792,732	07/25/2018
990RIV1	0	HAPPY VALLEY	OR		06/28/2018	8.990	29,232						38,985	05/16/2018
990RIV2	0	OREGON CITY	OR		06/28/2018	7.990	31,806						55,800	04/12/2018
990RIV3	0	GRESHAM	OR		06/28/2018	8.750	67,575						102,000	04/18/2018
0399999. Mortgages in good standing - Residential mortgages-all other							40,033,896		8,398				65,926,518	XXX
0900131		SOLON	OH		01/30/2003	6.500	421,827						4,500,000	01/09/2003
0900189		SPOKANE	WA		08/01/2003	5.750	172,313						1,760,000	07/02/2003
0900208		DUBLIN	OH		10/07/2003	5.875	164,811						1,720,000	09/19/2003
0900209		COLUMBUS	OH		10/07/2003	5.875	329,622						2,900,000	09/19/2003
0900249		ALICE	TX		04/15/2004	6.400	558,141						3,500,000	01/16/2004
0900292		AMMON	ID		05/27/2004	5.750	570,239						4,400,000	04/17/2004
0900374		NORCROSS	GA		12/16/2004	6.000	76,288						1,060,000	11/24/2004
0900377		KNOXVILLE	TN		12/14/2004	5.880	222,914						2,540,000	11/08/2004
0900413		OREM	UT		03/18/2005	5.900	338,784						3,200,000	02/03/2005
0900440		POWDER SPRINGS	GA		04/27/2005	5.750	609,949						3,400,000	09/23/2009
0900447		MEMPHIS	TN		05/10/2005	5.800	611,423						2,700,000	03/17/2005
0900509		ALBUQUERQUE	NM		09/15/2005	5.800	546,493						2,481,000	07/13/2005
0900510		ALBUQUERQUE	NM		09/15/2005	5.800	254,259						1,140,000	07/13/2005
0900513		DORAVILLE	GA		09/19/2005	6.000	140,700						1,730,000	09/08/2005
0900561		SOUTHFIELD	MI		12/15/2005	5.250	5,215,516						9,350,000	11/09/2005
0900588		CAREFREE	AZ		02/21/2006	6.160	295,387						4,200,000	12/12/2005
0900589		SCOTTSDALE	AZ		04/13/2006	6.160	241,749						4,500,000	12/28/2005
0900590		MESA	AZ		02/21/2006	6.160	287,221						4,800,000	02/12/2006
0900601		SAN ANTONIO	TX		02/16/2006	6.160	957,514						4,750,000	01/26/2006
0900678		FOUNTAIN HILL	AZ		05/11/2006	5.500	1,023,708						1,500,000	01/31/2015
0900735		LELAND	NC		09/07/2006	6.580	347,243						1,150,000	02/14/2006
0900755		TUALATIN	OR		10/11/2006	6.450	505,259						3,230,000	09/11/2006
0900767		ANN ARBOR	MI		04/30/2007	6.250	1,171,710						5,270,000	04/01/2007
0900783		GARDENDALE	AL		02/16/2007	6.250	379,533						1,500,000	01/31/2007
0900863		MADISON HEIGHTS	MI		09/12/2007	6.580	607,445						2,080,000	08/01/2007
0900864		BRIGHTON	MI		09/12/2007	6.580	1,166,294						3,490,000	08/01/2007
0900869		BAKERSFIELD	CA		10/03/2007	6.570	623,738						5,120,000	09/14/2007
0900926		ROCKVILLE	MD		12/06/2007	6.240	2,972,817						5,900,000	10/24/2007
0900932		DALLAS	TX		12/13/2007	6.200	690,475						1,880,000	11/19/2007
0900972		FARMERS BRANCH	TX		02/26/2008	6.200	598,643						3,050,000	02/07/2008
0900976		PONTIAC	MI		02/29/2008	6.150	1,417,041						4,500,000	02/12/2008
0900984		MARTINSBURG	WV		03/17/2008	6.100	1,146,539						8,940,000	02/26/2008
0900986		AUBURN HILLS	MI		05/01/2008	6.150	1,817,194						4,600,000	03/25/2008
0900999		SAN ANTONIO	TX		05/14/2008	6.180	350,414						2,100,000	04/08/2008
0901003		JACKSONVILLE	FL		06/06/2008	6.100	1,829,363						5,190,000	04/01/2008
0901018		UPPER MARLBOROUGH	MD		05/30/2008	6.100	4,138,738						20,700,000	05/01/2008
0901036		GULF BREEZE	FL		05/29/2008	6.150	3,556,254						7,265,000	05/01/2008
0901057		WILSON	NC		07/15/2008	6.150	458,226						1,910,000	06/06/2008
0901077		MADISON HEIGHTS	MI		11/14/2008	6.350	1,888,499						3,550,000	11/01/2008
0901094		PINEVILLE	NC		08/28/2008	6.430	702,175						4,300,000	06/19/2008
0901114		WIXOM	MI		12/17/2008	6.400	1,881,545						4,750,000	06/01/2009
0901117		DALLAS	TX		11/18/2008	6.550	1,604,322						4,490,000	09/22/2008
0901138		LANCASTER	PA		02/05/2009	6.500	4,371,311						8,250,000	01/02/2009
0901172		BETHESDA	MD		07/30/2009	7.000	1,908,755						8,800,000	06/02/2009
0901180		JONESBORO	AR		12/02/2009	7.250	1,960,606						3,860,000	08/26/2009
0901182		CRESTWOOD	MO		08/26/2009	7.000	1,066,150						1,990,000	07/01/2009
0901184		OFALLON	MO		09/24/2009	7.000	3,947,894						7,600,000	07/31/2009
0901187		DALLAS	TX		08/17/2009	7.000	765,496						2,185,000	06/29/2009

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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
0901189		LAKE WORTH	TX		09/29/2009	7.100	115,560						2,370,000	08/27/2009
0901195		MARTINSBURG	WV		11/09/2009	7.000	2,150,174						8,040,000	09/22/2009
0901196		FLOWOOD	MS		09/15/2009	7.000	1,151,469						2,200,000	07/28/2009
0901205		AUSTIN	TX		10/30/2009	4.500	1,793,094						10,100,000	12/22/2014
0901207		HICKORY	NC		10/29/2009	4.950	1,024,504						5,935,000	09/10/2009
0901209		WALTON HILLS	OH		11/20/2009	7.000	3,256,167						7,600,000	11/03/2009
0901223		PASADENA	CA		01/28/2010	6.650	3,538,306						16,970,000	11/12/2009
0901228		BEACHWOOD	OH		12/15/2009	7.000	753,411						3,800,000	11/17/2009
0901233		OVERLAND PARK	KS		02/01/2010	6.650	2,476,723						9,900,000	01/06/2010
0901246		CHARLOTTE	NC		03/15/2010	5.000	926,384						2,920,000	02/16/2010
0901253		SALT LAKE CITY	UT		04/13/2010	6.750	1,865,447						4,800,000	03/29/2010
0901254		BRECKSVILLE	OH		04/19/2010	6.650	4,151,044						7,700,000	02/26/2010
0901261		HELENA	MT		05/06/2010	6.750	196,517						610,000	04/14/2010
0901262		BETHANY	OK		05/06/2010	6.750	227,398						670,000	04/20/2010
0901290		VANDALIA	OH		08/05/2010	6.500	1,325,101						4,000,000	06/24/2010
0901293		JACKSONVILLE	FL		08/12/2010	6.750	1,945,967						5,830,000	07/18/2010
0901294		INDIANAPOLIS	IN		07/01/2010	6.450	1,660,218						4,250,000	06/02/2010
0901299		ARTESIA	CA		08/25/2010	6.600	351,681						875,000	06/22/2010
0901301		ARTESIA	CA		08/25/2010	6.600	1,410,913						3,500,000	06/22/2010
0901302		ARTESIA	CA		08/25/2010	6.600	343,308						900,000	06/22/2010
0901303		ARTESIA	CA		08/25/2010	6.600	494,028						1,400,000	06/22/2010
0901304		AUSTINTOWN	OH		08/19/2010	6.350	1,871,898						3,560,000	07/16/2010
0901305		OREM	UT		07/01/2010	6.250	3,503,075						11,600,000	06/15/2010
0901306		SANTA FE	NM		07/06/2010	6.375	498,288						1,370,000	06/17/2010
0901307		ALBUQUERQUE	NM		07/06/2010	6.375	830,480						1,750,000	06/24/2010
0901308		ALBUQUERQUE	NM		07/06/2010	6.375	830,480						2,390,000	06/25/2010
0901314		PHOENIX	AZ		09/08/2010	6.500	2,239,314						7,350,000	08/04/2010
0901316		WEST HENRIETTA	NY		09/14/2010	6.250	364,262						900,000	08/11/2010
0901322		JACKSON	MS		10/29/2010	6.100	2,575,803						4,900,000	09/01/2010
0901325		BEAUMONT	TX		12/02/2010	6.250	368,736						1,840,000	09/15/2010
0901326		SPARKS	NV		10/19/2010	6.100	1,703,354						3,900,000	08/13/2010
0901331		CARROLLTON	TX		10/08/2010	6.000	802,159						2,100,000	10/01/2010
0901334		CLEVELAND	OH		12/09/2010	6.000	1,121,658						3,300,000	10/22/2010
0901342		STERLING HEIGHTS	MI		11/30/2010	6.100	1,786,436						3,450,000	11/10/2010
0901345		RANCHO SANTA MARGARITA	CA		12/20/2010	5.900	1,059,475						3,016,000	10/11/2010
0901347		NASHVILLE	TN		12/17/2010	6.000	581,235						2,350,000	11/12/2010
0901354		POMPANO BEACH	FL		12/17/2010	5.750	1,186,237						3,150,000	11/09/2010
0901355		PENNSAUKEN	NJ		12/09/2010	5.750	351,266						1,600,000	11/02/2010
0901356		MONTCLAIR	CA		03/01/2011	5.650	1,162,833						6,000,000	12/17/2010
0901361		LINCOLN	NE		02/01/2011	5.900	1,463,205						3,565,000	12/28/2010
0901366		EL PASO	TX		11/22/2010	5.900	816,320						2,175,000	10/07/2010
0901368		HOUSTON	TX		01/13/2011	5.900	1,133,004						2,600,000	12/20/2010
0901371		BOULDER	CO		01/14/2011	5.500	1,484,074						3,070,000	12/02/2010
0901381		ELLISVILLE	MO		03/04/2011	5.600	6,635,656						13,300,000	01/14/2011
0901386		CONROE	TX		02/22/2011	5.750	967,616						1,750,000	01/20/2011
0901394		PORTLAND	OR		02/16/2011	5.750	2,081,849						3,900,000	01/10/2011
0901395		EUGENE	OR		02/22/2011	5.800	4,169,035						9,750,000	01/11/2011
0901398		STROUDSBURG	PA		01/31/2011	5.500	2,391,557						6,000,000	12/31/2010
0901403		TEMPE	AZ		02/28/2011	5.750	1,241,675						5,100,000	01/25/2011
0901417		CINCINNATI	OH		04/04/2011	5.890	1,176,380						2,970,000	02/22/2011
0901424		PINEVILLE	NC		03/17/2011	5.750	1,691,805						3,390,000	02/04/2011
0901432		MONROE	NC		04/12/2011	5.900	1,205,477						3,340,000	03/23/2011
0901436		SWEDESBORO	NJ		04/07/2011	5.850	923,179						1,875,000	02/18/2011
0901437		SWEDESBORO	NJ		03/30/2011	5.850	2,176,045						4,125,000	02/18/2011
0901444		NATIONAL CITY	CA		06/13/2011	5.920	807,724						2,500,000	03/11/2011
0901445		HEBRON	KY		05/11/2011	5.910	608,773						1,480,000	04/19/2011
0901453		LOS ANGELES	CA		06/08/2011	5.840	1,855,459						5,560,000	05/09/2011
0901456		OMAHA	NE		05/31/2011	5.780	1,607,121						3,600,000	05/11/2011
0901458		RIVERSIDE	CA		06/23/2011	5.840	2,277,154						6,500,000	04/29/2011
0901462		STOW	OH		06/09/2011	5.750	3,104,797						5,850,000	05/20/2011
0901467		CHANHASSEN	MN		08/29/2011	5.950	2,051,113						6,810,000	06/22/2011

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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
0901472		MAYFIELD HEIGHTS	OH		07/28/2011	5.650	1,168,528						5,000,000	06/06/2011
0901474		MONTCLAIR	CA		08/11/2011	5.660	4,261,352						11,500,000	07/14/2011
0901475		HUNTSVILLE	AL		06/30/2011	5.750	891,679						2,350,000	06/07/2011
0901480		MILWAUKEE	WI		07/12/2011	5.600	1,917,135						3,300,000	06/01/2011
0901482		JACKSON	MS		07/21/2011	5.600	620,303						1,425,000	06/02/2011
0901484		WEST ALLIS	WI		07/19/2011	5.500	599,301						3,000,000	06/16/2011
0901486		BOULDER	CO		12/06/2011	5.600	1,532,345						3,150,000	10/28/2011
0901492		CARLSBAD	CA		07/29/2011	5.600	1,302,837						2,690,000	06/09/2011
0901500		CAMBRIDGE	MN		09/01/2011	5.600	1,032,209						2,550,000	07/08/2011
0901501		COON RAPIDS	MN		09/01/2011	5.600	1,095,405						2,050,000	07/08/2011
0901514		GLENDALE	WI		09/23/2011	5.600	2,430,567						4,075,000	07/19/2011
0901515		RICHMOND	KY		09/13/2011	5.600	3,573,204						6,200,000	07/29/2011
0901521		TAYLORSVILLE	UT		09/30/2011	5.600	1,513,858						3,600,000	08/23/2011
0901523		KNOXVILLE	TN		09/30/2011	5.600	718,260						4,200,000	08/31/2011
0901525		NIAGARA FALLS	NY		11/29/2011	5.750	848,631						2,100,000	09/06/2011
0901528		EDEN PRAIRIE	MN		09/26/2011	4.250	1,687,759						5,620,000	03/06/2015
0901534		SAN ANTONIO	TX		09/12/2011	4.700	1,227,314						4,900,000	07/16/2015
0901535		SALT LAKE CITY	UT		10/18/2011	4.500	825,558						2,900,000	07/14/2015
0901538		KIRKLAND	WA		12/02/2011	5.600	849,263						2,475,000	09/19/2011
0901542		DRAPER	UT		12/15/2011	5.600	1,898,406						3,900,000	11/16/2011
0901544		LADUE	MO		12/20/2011	5.350	3,319,563						5,350,000	12/01/2011
0901548		AUBURN HILLS	MI		12/23/2011	5.750	648,983						2,300,000	12/02/2011
0901557		CHARLOTTE	NC		02/06/2012	5.350	885,055						1,410,000	01/10/2012
0901559		TACOMA	WA		02/15/2012	5.350	3,814,852						9,000,000	12/15/2011
0901560		TACOMA	WA		02/15/2012	5.350	2,024,207						5,200,000	12/15/2011
0901563		TUCSON	AZ		03/29/2012	5.400	3,544,269						9,100,000	01/23/2012
0901571		HARRISON CITY	PA		04/30/2012	5.100	7,859,252						13,900,000	03/20/2012
0901572		EGAN	MN		04/05/2012	5.100	1,531,070						3,450,000	03/02/2012
0901575		ABERDEEN	NC		04/26/2012	5.000	7,043,916						13,230,000	04/06/2012
0901579		JACKSON	MS		04/17/2012	5.100	5,418,473						9,200,000	03/14/2012
0901580		MEMPHIS	TN		03/27/2012	5.350	5,083,494						9,370,000	02/27/2012
0901583		WIXOM	MI		04/19/2012	5.000	701,646						1,700,000	03/19/2012
0901585		DRAPER	UT		03/30/2012	4.950	516,950						2,460,000	03/07/2012
0901586		FOUNTAIN VALLEY	CA		05/10/2012	4.850	786,668						1,950,000	04/03/2012
0901597		VENTURA	CA		05/29/2012	4.750	1,497,463						4,700,000	04/10/2012
0901602		TIGARD	OR		06/13/2012	4.850	1,530,813						4,700,000	05/07/2012
0901603		ALISA VIEJO	CA		05/31/2012	4.750	3,383,940						7,900,000	05/11/2012
0901604		FORT COLLINS	CO		06/08/2012	4.150	3,622,546						8,830,000	03/09/2015
0901606		ATLANTA	GA		06/13/2012	4.900	1,400,125						2,760,000	04/16/2012
0901608		BRENTWOOD	TN		05/31/2012	4.750	2,641,055						4,500,000	04/19/2012
0901610		SPRINGFIELD	MO		06/27/2012	5.100	1,449,223						2,800,000	06/11/2012
0901611		PENNSAUKEN	NJ		05/18/2012	5.000	1,254,938						2,300,000	02/10/2012
0901612		AKRON	OH		06/27/2012	4.750	1,998,551		4,588				3,900,000	06/14/2012
0901613		LOS ANGELES	CA		06/28/2012	5.000	1,365,006						3,800,000	05/17/2012
0901616		ANDERSON	IN		07/12/2012	4.750	4,229,080						8,500,000	05/15/2012
0901617		JACKSON	MS		06/28/2012	5.000	1,501,479						3,690,000	05/21/2012
0901618		ORANGE	CA		06/27/2012	4.850	1,062,845						2,500,000	05/23/2012
0901622		MINNEAPOLIS	MN		07/10/2012	5.000	1,282,877						2,850,000	05/23/2012
0901625		RIVERVIEW	FL		08/28/2012	4.950	3,239,701						6,900,000	06/15/2012
0901627		GARDNER	KS		09/04/2012	4.800	1,362,180						2,760,000	07/19/2012
0901630		BLAINE	MN		08/16/2012	4.850	1,480,610		5,235				2,800,000	07/30/2012
0901632		SOMERSET	KY		09/07/2012	5.000	2,605,789						5,650,000	07/20/2012
0901633		DULUTH	GA		10/04/2012	5.000	2,406,934						4,700,000	09/14/2012
0901636		PASADENA	CA		09/04/2012	4.600	3,636,933						11,100,000	08/01/2012
0901641		JOHNSON CITY	TN		09/10/2012	4.650	5,972,410						13,300,000	08/16/2012
0901642		LOGAN	UT		09/11/2012	4.650	4,991,229						9,260,000	07/18/2012
0901643		SNELVILLE	GA		10/01/2012	4.850	933,337						2,300,000	08/01/2012
0901644		KALAMAZOO	MI		09/20/2012	4.750	1,792,763						4,710,000	08/14/2012
0901645		WEST SENECA	NY		10/18/2012	4.650	2,124,079						4,350,000	07/14/2012
0901646		BENICIA	CA		09/05/2012	5.000	675,833						2,790,000	07/17/2002
0901648		FOUNTAIN VALLEY	CA		09/10/2012	4.600	1,018,341						2,900,000	08/20/2012

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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
0901650		PORTLAND	OR		11/15/2012	4.550	2,218,808						4,450,000	09/26/2012
0901651		MILL VALLEY	CA		09/25/2012	4.850	1,966,991						6,020,000	08/22/2012
0901654		CAMARILLO	CA		09/28/2012	4.500	1,216,052						3,300,000	08/08/2012
0901655		CITY OF LEON VALLEY	TX		10/10/2012	4.750	954,564						2,000,000	09/03/2012
0901657		SAN ANTONIO	TX		10/29/2012	4.500	1,065,758						2,300,000	09/10/2012
0901660		LEXINGTON	KY		12/04/2012	4.250	4,350,542						7,210,000	09/25/2012
0901661		PINSON	AL		11/20/2012	4.550	3,090,193						6,525,000	09/26/2012
0901664		LEXINGTON	KY		11/01/2012	4.500	2,744,403						5,500,000	09/19/2012
0901665		ATLANTA	GA		11/13/2012	4.500	2,043,430						4,700,000	10/30/2012
0901667		GRAFTON	WI		11/08/2012	4.500	1,233,729						2,350,000	09/04/2012
0901668		FOLSOM	PA		12/18/2012	4.500	1,317,501						3,200,000	10/26/2012
0901673		DRAPER	UT		11/21/2012	4.500	1,023,175						2,400,000	10/18/2012
0901674		LEXINGTON	KY		11/19/2012	4.350	3,323,611						5,575,000	10/25/2012
0901675		MINNEAPOLIS	MN		12/18/2012	4.630	2,514,147						4,600,000	12/14/2012
0901676		STERLING HEIGHTS	MI		12/21/2012	4.550	2,682,945						5,750,000	10/26/2012
0901677		WIXOM	MI		12/21/2012	4.500	3,099,353						5,375,000	10/26/2012
0901678		BROKEN ARROW	OK		12/12/2012	4.550	1,352,570						2,700,000	11/05/2012
0901679		PHENIX CITY	AL		12/14/2012	4.600	2,256,718						5,200,000	11/07/2012
0901682		MARYVILLE	TN		12/13/2012	4.500	1,909,316						3,850,000	11/29/2012
0901683		NEW BERLIN	WI		12/28/2012	4.250	8,743,530						16,740,000	11/27/2012
0901686		REDMOND	WA		12/20/2012	4.350	1,794,345						4,600,000	11/06/2012
0901687		LYNNWOOD	WA		12/20/2012	4.350	982,617						2,400,000	11/06/2012
0901688		NEW HOPE	MN		12/27/2012	4.650	1,333,461						2,400,000	11/06/2012
0901689		SOMERSET	NJ		01/07/2013	4.500	1,718,766						6,800,000	11/15/2012
0901690		AMERICAN FORK	UT		12/27/2012	4.500	2,271,547						4,020,000	11/06/2012
0901691		ST CLOUD	MN		12/20/2012	4.450	2,269,137						4,100,000	11/28/2012
0901693		CINCINNATI	OH		12/27/2012	4.260	1,058,623		15,861				6,710,000	11/07/2012
0901695		BENSALEM	PA		01/08/2013	4.350	7,076,878						14,150,000	12/21/2012
0901697		DURHAM	NC		02/25/2013	4.750	1,577,589						3,400,000	12/07/2012
0901699		FLORENCE	KY		01/24/2013	4.250	1,189,118						4,360,000	12/04/2012
0901700		FRANKLIN	TN		02/19/2013	4.500	1,151,404						2,900,000	01/13/2013
0901701		SNYDER	TX		02/20/2013	4.850	1,777,350						3,750,000	01/04/2013
0901702		ANDREWS	TX		02/19/2013	4.700	1,268,181						3,550,000	01/10/2013
0901703		PACE	FL		02/01/2013	4.500	2,657,180						4,500,000	12/04/2012
0901704		TOWN OF PERINTON	NY		01/28/2013	4.600	1,246,188						2,525,000	12/17/2012
0901705		KENNESAW	GA		01/09/2013	4.650	1,862,217						4,190,000	12/04/2012
0901707		TUCSON	AZ		03/28/2013	4.600	4,967,284						10,850,000	02/13/2013
0901708		ORANGE	CA		01/30/2013	4.250	2,350,886						6,100,000	01/04/2013
0901709		MINNEAPOLIS	MN		02/12/2013	4.250	4,052,031						9,000,000	01/18/2013
0901710		ROCK HALL	MD		01/29/2013	4.350	190,276						2,275,000	01/05/2013
0901711		COMMERCE TOWNSHIP	MI		02/28/2013	4.350	1,117,189						3,200,000	12/28/2012
0901713		CRESTVIEW HILLS	KY		02/26/2013	4.250	1,555,406		11,096				5,500,000	01/22/2013
0901714		ST LOUIS PARK	MN		03/20/2013	4.450	1,942,559						3,890,000	02/01/2013
0901716		KENNESAW	GA		02/28/2013	4.350	1,116,137						2,045,000	01/16/2013
0901717		WEST PALM BEACH	FL		03/05/2013	4.250	2,800,849						8,900,000	02/06/2013
0901718		WOODSIDE	NY		03/25/2013	4.150	5,861,753						11,000,000	03/04/2013
0901719		GLENDALE	WI		03/28/2013	4.250	2,149,540						4,000,000	01/24/2013
0901720		WASHINGTON	DC		03/11/2013	4.250	3,525,246						7,600,000	01/23/2013
0901721		TAKOMA PARK	MD		03/11/2013	4.250	1,289,724						3,200,000	01/18/2013
0901722		CHICAGO	IL		05/17/2013	4.500	1,518,238						5,900,000	03/21/2013
0901725		MINNETONKA	MN		04/01/2013	3.850	3,696,289						11,670,000	02/12/2013
0901726		MINNETONKA	MN		04/01/2013	3.850	3,696,289						12,910,000	02/12/2013
0901730		BLAINE	MN		04/01/2013	3.850	2,957,032						13,800,000	02/07/2013
0901731		SAN ANTONIO	TX		04/18/2013	4.600	1,324,151						2,500,000	03/05/2013
0901734		ROMEOVILLE	IL		04/30/2013	4.150	1,112,138						2,590,000	02/22/2013
0901735		FOUNTAIN VALLEY	CA		04/10/2013	3.890	1,369,241						9,500,000	03/12/2013
0901736		PLANTATION	FL		04/11/2013	4.250	2,178,578						10,900,000	03/24/2013
0901737		KENOSHA	WI		04/16/2013	3.880	5,198,509						10,530,000	03/13/2013
0901738		HIGHLAND PARK	IL		04/16/2013	4.150	3,011,514						6,350,000	03/08/2013
0901743		EAGAN	MN		04/01/2013	4.250	1,469,559						3,520,000	01/07/2016
0901744		ROSWELL	GA		04/30/2013	4.350	5,674,203						13,000,000	03/27/2018

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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
0901745		MANSFIELD	TX		05/16/2013	4.360	1,059,368						2,400,000	04/15/2013
0901746		MOBILE	AL		05/24/2013	4.350	865,732						2,000,000	03/17/2013
0901748		SOUTH JORDAN	UT		05/22/2013	4.000	2,580,143						5,100,000	04/25/2013
0901749		SAN DIEGO	CA		06/25/2013	4.150	2,551,973						5,215,000	06/15/2013
0901750		TUCSON	AZ		05/22/2013	4.350	8,687,581						18,100,000	03/12/2013
0901751		HAMBURG	NY		05/09/2013	4.450	879,574						1,800,000	03/25/2013
0901752		LEE'S SUMMIT	MO		04/23/2013	4.000	3,929,573						6,470,000	03/06/2013
0901753		KIRKLAND	WA		04/30/2013	3.850	1,263,545						4,200,000	03/24/2013
0901754		NOVI	MI		05/15/2013	4.450	923,796						1,650,000	04/24/2013
0901755		DEERFIELD	IL		05/22/2013	4.150	2,070,445						3,750,000	03/08/2013
0901757		WOODBRIDGE	VA		05/31/2013	4.280	903,872						1,730,000	03/19/2013
0901760		SPRING	TX		05/30/2013	4.250	2,480,911						4,180,000	05/02/2013
0901761		FAIRFIELD	OH		05/15/2013	3.950	2,659,115						7,540,000	04/08/2013
0901762		CINCINNATI	OH		05/15/2013	3.950	1,329,558						3,920,000	04/08/2013
0901763		WHITEFISH BAY	WI		06/06/2013	3.900	1,819,777						4,000,000	05/13/2013
0901764		MOBILE	AL		06/18/2013	4.250	1,341,457						3,620,000	05/07/2013
0901765		HAWTHORNE	CA		07/16/2013	4.200	2,688,687						10,300,000	05/24/2013
0901766		LA PUENTE	CA		06/03/2013	3.950	816,267						15,150,000	04/26/2013
0901767		MILL VALLEY	CA		06/10/2013	4.400	829,941						2,270,000	04/22/2013
0901768		RAPID CITY	SD		06/05/2013	4.100	3,543,262						6,400,000	04/16/2013
0901769		SAINT JOHNS	FL		06/20/2013	4.150	2,845,096						6,750,000	05/06/2013
0901770		KANSAS CITY	MO		06/14/2013	4.100	4,656,261						10,140,000	05/15/2013
0901771		INDIANAPOLIS	IN		06/25/2013	4.150	1,029,899						2,100,000	05/07/2013
0901772		TORRANCE	CA		06/27/2013	4.000	1,724,940						3,900,000	05/19/2013
0901773		SOUTHAVEN	MS		07/08/2013	4.250	868,770						2,100,000	05/25/2013
0901774		WINTER PARK	FL		07/09/2013	4.250	861,376						3,660,000	04/24/2013
0901775		PHOENIX	AZ		07/10/2013	4.150	3,382,640						6,500,000	05/13/2013
0901777		ROCKY MOUNT	NC		06/26/2013	4.250	2,026,552						4,700,000	04/29/2013
0901778		ALPHARETTA	GA		06/27/2013	4.350	1,120,171		2,737				2,150,000	05/13/2013
0901780		ORANGE	CA		06/28/2013	4.150	951,583						2,200,000	05/30/2013
0901781		CHARLOTTE	NC		07/19/2013	4.250	1,575,910						4,100,000	06/24/2013
0901782		AGOURA HILLS	CA		08/14/2013	3.950	1,828,926						9,000,000	07/12/2013
0901783		PLANTATION	FL		08/06/2013	4.150	1,478,221						4,300,000	06/07/2013
0901785		TUCSON	AZ		07/03/2013	4.350	2,263,799						3,950,000	06/18/2013
0901788		FERGUSON	MO		08/13/2013	3.900	4,530,739						10,800,000	07/09/2013
0901792		NEW BERLIN	WI		08/07/2013	3.850	2,623,289						4,700,000	06/04/2013
0901793		WINDER	GA		07/18/2013	4.350	1,745,555						3,815,000	06/11/2013
0901797		ELLISVILLE	MO		08/13/2013	3.900	6,903,983						13,000,000	07/12/2013
0901801		STONE MOUNTAIN	GA		08/14/2013	4.050	4,970,846						9,150,000	08/01/2013
0901802		NEWPORT NEWS	VA		08/01/2013	4.000	5,404,243						11,100,000	06/19/2013
0901803		HAMBURG	NY		08/15/2013	4.170	3,131,556						5,700,000	06/21/2013
0901804		WEST JORDAN	UT		08/27/2013	4.150	4,891,173						14,230,000	07/19/2013
0901805		BIRMINGHAM	AL		09/03/2013	4.550	6,928,758						13,950,000	07/16/2013
0901806		BROOKLYN	NY		08/02/2013	4.050	6,357,077						15,100,000	06/24/2013
0901807		EL PASO	TX		09/05/2013	4.500	338,832						1,792,727	07/15/2013
0901808		ANN ARBOR	MI		08/29/2013	4.300	1,670,331						4,100,000	07/11/2013
0901809		PERRY	GA		07/31/2013	4.550	1,759,775						3,000,000	07/01/2013
0901814		TUSCON	AZ		09/26/2013	4.690	851,154						6,397,368	07/16/2013
0901815		ATLANTA	GA		09/10/2013	4.570	1,884,031						3,700,000	07/03/2013
0901816		ATLANTA	GA		09/10/2013	4.570	2,248,710						4,600,000	07/03/2013
0901818		SYRACUSE	NY		09/17/2013	4.620	2,254,088						3,675,000	07/31/2013
0901819		LAWRENCEVILLE	NJ		10/09/2013	4.650	1,940,635						4,000,000	08/14/2013
0901820		CARROLLTON	GA		09/26/2013	4.830	1,112,758						2,125,000	09/09/2013
0901821		ATHENS	GA		09/26/2013	4.830	1,952,207						3,600,000	09/04/2013
0901822		MIAMI	FL		09/25/2013	4.770	2,822,168						7,600,000	08/07/2012
0901823		EL PASO	TX		10/17/2013	4.770	2,580,644						5,720,000	09/04/2013
0901824		SPRING HILL	KS		10/03/2013	4.670	1,272,440						3,270,000	07/31/2013
0901825		RIVERSIDE	CA		10/10/2013	4.680	1,588,638						3,700,000	09/10/2013
0901826		BELLEVUE	WA		09/30/2013	4.660	1,050,431						4,700,000	08/13/2013
0901827		SAN ANTONIO	TX		09/30/2013	4.680	2,817,606						4,650,000	08/20/2013
0901828		INDIANAPOLIS	IN		09/19/2013	4.630	3,140,461						5,750,000	08/26/2013

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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
0901829		ADDISON	IL		10/10/2013	4.500	7,887,642						16,400,000	09/06/2013
0901830		BREA	CA		10/30/2013	4.490	2,198,959						5,100,000	09/12/2013
0901831		REDMOND	WA		10/07/2013	4.550	3,610,189						7,500,000	08/16/2013
0901835		LORTON	VA		11/21/2013	4.810	6,828,385						10,700,000	09/05/2013
0901836		SAINT JOHNS	FL		10/03/2013	4.900	742,793						1,700,000	09/10/2013
0901837		SCOTTSDALE	AZ		10/24/2013	4.600	969,454						2,575,000	09/26/2013
0901838		SCOTTSDALE	AZ		10/24/2013	4.600	1,321,983						5,000,000	09/26/2013
0901839		SCOTTSDALE	AZ		10/24/2013	4.600	1,762,644						5,200,000	09/26/2013
0901842		MIDDLETON	WI		10/24/2013	4.670	5,823,974						11,900,000	09/09/2013
0901843		OAK RIDGE	NC		10/31/2013	4.650	7,321,489						14,600,000	09/03/2013
0901844		HOUSTON	TX		11/12/2013	5.150	1,190,843						2,160,000	10/14/2013
0901845		ORANGE	CA		11/06/2013	4.570	3,832,272						10,600,000	09/18/2013
0901846		MEMPHIS	TN		01/15/2014	4.840	8,257,256						14,600,000	11/05/2013
0901847		KENNESAW	GA		11/01/2013	5.060	1,693,218						3,350,000	10/02/2013
0901849		SHERWOOD	OR		12/18/2013	4.970	2,015,204						5,181,496	09/30/2013
0901850		RIVERVIEW	FL		12/04/2013	5.040	911,202						1,979,167	10/22/2013
0901851		TALLAHASSEE	FL		12/09/2013	5.040	8,610,196						20,400,000	10/16/2013
0901852		SANTA MONICA	CA		01/14/2014	5.090	1,215,640						3,113,514	10/03/2013
0901855		WITCHITA FALLS	TX		11/19/2013	5.150	1,442,745						2,900,000	10/10/2013
0901856		MURRELLS INLET	SC		01/08/2014	4.710	7,203,848						12,600,000	11/04/2013
0901857		NEW YORK	NY		11/22/2013	4.850	2,722,549						4,600,000	10/17/2013
0901860		BROOMFIELD	CO		12/05/2013	4.800	4,265,654						7,700,000	10/15/2013
0901861		LOUISVILLE	KY		01/02/2014	4.600	3,756,368						6,900,000	11/21/2013
0901862		FORT WORTH	TX		01/02/2014	4.900	1,338,102						3,640,000	10/25/2013
0901863		CHITTENANGO	NY		12/19/2013	4.900	2,381,358						4,800,000	11/06/2013
0901866		GERMANTOWN	WI		01/07/2014	4.600	1,648,479						4,888,889	10/22/2013
0901870		ST. PETER	MN		02/07/2014	4.850	2,368,947						4,190,000	12/12/2013
0901871		CHANHASSEN	MN		01/21/2014	4.690	4,276,693						8,780,000	12/05/2013
0901872		ARDMORE	PA		01/07/2014	4.730	1,134,318						2,000,000	11/13/2013
0901873		BROOKFIELD	WI		01/17/2014	4.500	9,113,396						15,650,000	06/23/2013
0901875		CHARLOTTE	NC		01/16/2014	4.750	1,290,439						2,150,000	12/12/2013
0901877		TUALATIN	OR		01/22/2014	4.750	3,064,952						5,900,000	05/06/2016
0901878		STONE MOUNTAIN	GA		01/22/2014	4.650	5,344,148						9,400,000	11/18/2013
0901881		VIRGINIA BEACH	VA		01/31/2014	4.910	1,515,763						2,930,000	12/14/2013
0901882		EXTON	PA		01/23/2014	5.000	690,872		2,363				2,268,452	11/22/2013
0901883		LOGAN	UT		04/14/2014	4.740	8,799,873						17,600,000	02/28/2014
0901886		DUBLIN	OH		02/20/2014	4.860	1,511,781						3,940,000	12/30/2013
0901887		FORT WAYNE	IN		03/17/2014	4.950	7,065,833						15,031,250	01/09/2014
0901888		COLORADO SPRINGS	CO		05/16/2014	5.030	3,903,428						7,250,000	12/31/2013
0901889		CORPUS CHRISTI	TX		03/20/2014	5.200	2,066,135						4,400,000	01/24/2014
0901891		KANNAPOLIS	NC		04/01/2014	5.090	2,697,997						4,350,000	03/03/2014
0901892		CHARLOTTE	NC		03/27/2014	5.010	1,796,413						5,090,000	02/24/2014
0901893		MIDLOTHIAN	VA		03/27/2014	4.840	2,002,089						3,700,000	02/19/2014
0901894		MARIETTA	GA		04/10/2014	5.050	3,788,294						7,190,000	01/27/2014
0901895		MINNEAPOLIS	MN		04/30/2014	4.760	3,791,273						7,200,000	03/03/2014
0901896		TUCSON	AZ		03/27/2014	4.900	1,698,130						3,750,000	02/10/2014
0901897		SNELLVILLE	GA		05/02/2014	4.700	1,791,866						4,100,000	03/18/2014
0901898		ODESSA	TX		04/30/2014	4.900	2,257,352						5,240,000	04/03/2014
0901899		ODESSA	TX		04/30/2014	4.900	2,579,831						5,890,000	04/03/2014
0901900		GAINESVILLE	FL		04/15/2014	4.900	3,729,962						8,100,000	03/25/2014
0901901		VICTORIA	TX		05/14/2014	4.870	1,764,048		4,606				3,240,000	03/19/2014
0901902		MEBANE	NC		05/01/2014	4.790	6,908,718						11,540,000	03/17/2014
0901903		INDIANAPOLIS	IN		06/27/2014	4.600	4,545,031						7,350,000	01/17/2014
0901906		WICHITA FALLS	TX		05/01/2014	4.500	6,708,717						10,650,000	03/19/2014
0901907		SOUTHAVEN	MS		05/14/2014	4.670	1,739,371						3,520,000	03/20/2014
0901911		NEW HUDSON	MI		06/02/2014	4.830	3,265,515						6,350,000	04/22/2014
0901912		BLOOMFIELD HILLS	MI		06/02/2014	4.930	3,434,866						7,000,000	04/24/2014
0901913		HOUSTON	TX		06/05/2014	4.800	3,335,583						6,200,000	04/24/2014
0901914		DENVER	CO		05/01/2014	4.630	2,926,501						5,950,000	04/08/2014
0901915		GAINESVILLE	FL		06/25/2014	4.730	4,945,775						10,055,000	05/02/2014
0901916		CRANBURY	NJ		09/09/2014	4.500	987,380						6,065,217	05/21/2014

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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
0901917		RIALTO	CA		06/16/2014	4.650	3,898,057						13,840,000	05/13/2014
0901919		KATY	TX		07/21/2014	4.730	3,434,451						6,000,000	05/13/2014
0901920		FORT WORTH	TX		10/01/2014	4.680	7,240,613						15,350,000	05/04/2018
0901921		CHESAPEAKE	MD		06/30/2014	4.560	6,467,038						12,000,000	05/06/2014
0901922		WINCHESTER	KY		07/30/2014	4.610	4,008,700						6,100,000	04/30/2014
0901923		DOTHAN	AL		10/01/2014	4.650	1,969,711						3,300,000	06/04/2014
0901926		MINNETONKA	MN		07/29/2014	4.540	4,689,606						9,500,000	06/19/2014
0901927		LONG BEACH	CA		08/18/2014	4.600	2,166,710						4,900,000	06/24/2014
0901928		ANNADALE	VA		09/02/2014	4.600	3,167,359						5,600,000	06/27/2014
0901930		CHICAGO	IL		07/31/2014	4.500	2,338,475						5,275,000	07/10/2014
0901931		AMES	IA		09/18/2014	4.740	2,996,118						5,300,000	07/17/2014
0901932		KENNESAW	GA		09/17/2014	4.500	2,057,941						5,160,000	08/22/2014
0901933		CRANBURY	NJ		12/02/2014	4.500	2,119,912						4,598,529	09/11/2014
0901934		AUSTIN	TX		10/21/2014	4.650	2,541,283						4,930,000	08/27/2014
0901936		AUSTELL	GA		10/30/2014	4.500	2,342,820						5,000,000	09/28/2014
0901937		LOUIVILLE	KY		10/31/2014	4.250	2,317,784						4,320,000	08/28/2014
0901938		URBANDALE	IA		11/03/2014	4.050	12,234,078						18,200,000	10/07/2014
0901939		RIVERSIDE	CA		12/01/2014	4.100	1,805,333						3,930,000	09/25/2014
0901940		PORTLAND	OR		11/20/2014	4.100	6,220,830						12,950,000	10/03/2014
0901942		READINGTON	NJ		12/23/2014	4.100	9,975,889						24,345,113	09/03/2014
0901943		LOPATCONG TWNSHIP/PHILLIPSBURG	NJ		12/23/2014	4.100	5,949,763						21,155,237	09/03/2014
0901944		SEATTLE	WA		02/09/2015	4.000	3,170,920						7,480,000	10/15/2014
0901945		BRENTWOOD	CA		12/01/2014	4.400	4,079,531						7,400,000	10/29/2014
0901946		MADISON	TN		01/06/2015	4.180	1,228,268						3,550,000	12/15/2014
0901947		CHICAGO	IL		12/12/2014	3.960	3,172,392						6,000,000	10/17/2014
0901948		CHICAGO	IL		12/12/2014	3.960	2,744,119						5,225,000	10/17/2014
0901949		BRANCHBURG	NJ		11/25/2014	4.020	4,540,069						10,300,000	10/01/2014
0901951		ROUND ROCK	TX		02/25/2015	4.230	1,913,133						3,580,000	01/22/2015
0901952		LEE'S SUMMIT	MO		01/09/2015	4.050	3,887,551						5,800,000	11/25/2014
0901954		SARTELL	MN		12/17/2014	4.050	4,972,788						7,900,000	10/27/2014
0901955		AUSTIN	TX		01/08/2015	3.950	1,932,054						4,250,000	11/12/2014
0901956		KENNESAW	GA		12/17/2014	4.150	1,900,045						4,450,000	11/03/2014
0901957		FOREST GROVE	OR		12/23/2014	3.900	2,684,393						4,800,000	11/12/2014
0901958		FOREST GROVE	OR		12/23/2014	3.900	1,805,023						3,020,000	11/12/2014
0901959		TUCSON	AZ		12/23/2014	4.250	1,658,122						3,965,453	10/29/2014
0901960		WEST VALLEY CITY	UT		03/02/2015	4.100	5,911,156						10,100,000	01/06/2015
0901961		VALENCIA	CA		12/30/2014	3.950	4,136,396						11,700,000	11/04/2014
0901962		LITHIA SPRINGS	GA		01/13/2015	4.200	2,862,261						6,350,000	11/11/2014
0901963		GRAND FORKS	ND		12/30/2014	4.150	2,263,575						3,900,000	12/03/2014
0901964		LEXINGTON	KY		02/02/2015	3.960	5,355,187						8,000,000	12/05/2014
0901965		THOUSAND OAKS	CA		07/14/2015	4.000	3,291,896						7,100,000	01/13/2015
0901967		NORFOLK	VA		02/18/2015	4.110	3,899,784						9,200,000	12/23/2014
0901968		ORO VALLEY	AZ		01/28/2015	4.120	1,723,592						3,400,000	12/15/2014
0901969		MUKILTEO	WA		01/30/2015	4.100	1,202,557						4,425,000	12/17/2014
0901970		SAINT JOHNS	FL		02/19/2015	4.100	1,917,405						3,560,000	01/08/2015
0901971		JACKSONVILLE	FL		02/19/2015	4.100	2,483,912						4,620,000	01/08/2015
0901972		JACKSON	MS		02/11/2015	4.250	4,270,747						6,800,000	01/05/2015
0901973		TUCSON	AZ		02/10/2015	4.060	4,531,987						7,600,000	01/16/2015
0901974		TUSTIN	CA		03/24/2015	3.900	2,170,910						11,975,000	02/26/2015
0901975		FULLERTON	CA		03/26/2015	3.900	6,060,457						22,200,000	03/02/2015
0901977		GREECE	NY		03/11/2015	4.300	1,727,551						4,950,000	01/06/2015
0901978		HAMBURG	NY		03/13/2015	4.350	928,849						1,750,000	01/06/2015
0901979		ROCK TAVERN	NY		12/23/2014	4.100	1,561,962						5,550,000	08/25/2014
0901980		AMELIA	OH		03/31/2015	3.900	3,914,124						7,750,000	02/23/2015
0901981		GAHANNA	OH		03/10/2015	4.000	5,674,056						8,400,000	02/12/2015
0901982		OAK CREEK	WI		03/11/2015	4.000	3,858,952						6,660,000	02/01/2015
0901983		MONTICELLO	MN		04/28/2015	4.300	1,483,427						3,990,000	02/04/2015
0901984		CHARLESTON	SC		02/26/2015	4.100	1,545,995						2,380,000	01/20/2015
0901985		BRIDGETON	MO		03/16/2015	4.000	3,550,125						5,350,000	01/14/2015
0901986		LOUISVILLE	KY		04/29/2015	4.000	2,141,713						3,720,000	01/21/2015
0901987		BIRMINGHAM	AL		03/02/2015	4.150	3,283,262						7,540,000	01/26/2015

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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
0901989		STERLING HEIGHTS	MI		06/17/2015	4.100	4,434,986						7,600,000	05/20/2015
0901990		DURHAM	NC		03/24/2015	4.100	1,366,986						2,510,000	02/04/2015
0901991		BRONX	NY		04/30/2015	4.100	7,518,764						15,700,000	03/23/2015
0901992		OCOEE	FL		04/28/2015	4.100	2,734,877						8,200,000	03/25/2015
0901993		VISTA	CA		04/15/2015	3.900	3,791,872						13,960,000	02/26/2015
0901994		HILLSBORO	OR		04/30/2015	4.100	3,289,441						7,140,000	03/04/2015
0901995		BROOKFIELD	WI		04/13/2015	3.800	4,721,278						6,930,000	10/24/2014
0901996		BROOKFIELD	WI		04/10/2015	3.800	1,679,685						2,550,000	10/24/2014
0901997		WILMINGTON	CA		07/24/2015	3.975	14,177,513						32,806,240	06/22/2018
0901998		OMAHA	NE		05/15/2015	3.800	4,722,183						7,800,000	04/07/2015
0901999		MIDDLEBURG HEIGHTS	OH		04/23/2015	3.900	3,470,077						5,730,000	02/25/2015
0902000		FULLERTON	CA		04/30/2015	4.100	6,578,882						13,300,000	04/02/2015
0902001		ALBUQUERQUE	NM		04/28/2015	4.000	5,891,701						11,320,000	03/18/2015
0902002		WEBSTER	TX		04/28/2015	4.000	4,671,645						10,173,077	03/03/2015
0902004		LAS VEGAS	NV		05/14/2015	3.900	2,658,442						7,743,125	03/14/2015
0902005		HOLDEN	MA		07/01/2015	3.900	9,417,582						16,640,000	03/26/2015
0902006		GRESHAM	OR		04/30/2015	3.900	4,766,949						8,700,000	03/13/2015
0902007		MENDOTA HEIGHTS	MN		06/11/2015	4.100	3,580,311						7,200,000	04/27/2015
0902008		SAN JOSE	CA		05/21/2015	4.050	1,760,323						4,800,000	03/26/2015
0902009		SAN JOSE	CA		05/28/2015	3.990	3,280,391						10,700,000	04/11/2015
0902010		TUALATIN	OR		05/21/2015	3.900	4,110,633						9,300,000	04/14/2015
0902012		FARMERS BRANCH	TX		06/01/2015	4.000	2,882,283						5,880,000	05/08/2015
0902013		FULLERTON	CA		06/04/2015	3.950	2,346,197						12,000,000	04/17/2015
0902014		MIDLAND	TX		05/14/2015	4.300	12,670,127						21,980,000	12/12/2014
0902015		HUNTINGTON BEACH	CA		09/01/2015	3.850	7,053,820						16,200,000	06/29/2015
0902016		AUSTIN	TX		06/19/2015	4.000	1,750,756						3,281,739	04/22/2015
0902017		SAN JOSE	CA		07/06/2015	3.900	7,261,389						16,800,000	04/01/2015
0902018		OCONOMOWOC	WI		08/27/2015	3.900	16,559,651						24,300,000	05/11/2015
0902019		ORANGE	CA		06/18/2015	3.950	1,823,825						3,800,000	05/08/2015
0902020		SALEM	OR		06/16/2015	3.950	2,056,096						7,800,000	04/30/2015
0902021		NEWARK	DE		10/01/2015	4.050	5,193,076						9,000,000	09/08/2015
0902022		WARREN	MI		06/17/2015	3.950	2,675,657						5,687,500	05/20/2015
0902023		NEWPORT NEWS	VA		07/09/2015	4.100	1,380,149						2,380,000	05/13/2015
0902024		FLORENCE	KY		06/18/2015	3.900	2,316,804						3,650,000	05/05/2015
0902025		ANNAPOLIS	MD		07/01/2015	3.800	6,859,277						13,700,000	05/10/2015
0902027		COLLEYVILLE	TX		06/26/2015	4.000	3,392,476						6,000,000	05/15/2015
0902028		AUSTIN	TX		07/30/2015	4.000	3,289,965						6,650,000	05/21/2015
0902029		SAN ANTONIO	TX		06/24/2015	4.150	2,432,434						3,940,000	05/28/2015
0902030		AUBURN	WA		06/25/2015	4.000	1,458,788						4,232,214	05/08/2015
0902031		TACOMA	WA		06/25/2015	4.000	3,056,508						8,950,063	05/08/2015
0902032		AUBURN	WA		06/25/2015	4.000	2,083,983						5,772,694	05/08/2015
0902033		KENT	WA		06/25/2015	3.800	1,766,125						4,596,552	05/08/2015
0902034		LAWRENCEVILLE	GA		07/23/2015	4.050	2,109,061						3,300,000	05/19/2015
0902035		ST PAUL	MN		07/15/2015	3.950	4,431,596		12,607				8,000,000	06/08/2015
0902036		ST. LOUIS PARK	MN		06/18/2015	3.900	9,752,552						15,700,000	04/30/2015
0902037		MISSION VIEJO	CA		09/17/2015	4.000	6,001,372						15,250,000	07/10/2015
0902038		IRVINE	CA		06/30/2015	4.050	3,211,104						10,000,000	05/27/2015
0902039		CORPUS CHRISTI	TX		08/13/2015	4.150	1,902,788						3,300,000	07/07/2015
0902040		PORT ARANSAS	TX		08/13/2015	4.150	2,402,163						4,400,000	07/07/2015
0902041		SALEM	OR		07/30/2015	4.180	3,868,136						9,400,000	06/04/2015
0902042		SOUTH BEND	IN		08/12/2015	4.400	1,512,583						4,102,729	06/20/2015
0902043		OCOEE	FL		09/15/2015	4.250	1,176,512						4,100,000	08/25/2015
0902044		ORLANDO	FL		09/15/2015	4.250	1,848,805						6,700,000	08/25/2015
0902045		MECHANICSVILLE	VA		08/06/2015	4.040	9,053,859						15,400,000	06/24/2015
0902046		VISTA	CA		07/08/2015	3.975	5,453,616						10,500,000	06/12/2015
0902047		POMPANO BEACH	FL		08/14/2015	4.500	2,682,564						6,800,000	07/16/2015
0902048		PEARLAND	TX		08/04/2015	4.320	3,790,537						6,400,000	06/29/2015
0902050		ALBUQUERQUE	NM		08/13/2015	4.420	5,818,357						11,740,000	07/07/2015
0902051		GREENFIELD	WI		09/09/2015	4.130	8,784,333						13,250,000	08/19/2015
0902052		MIDDLETON	WI		08/13/2015	4.350	4,161,777						6,500,000	07/21/2015
0902053		ALPHARETTA	GA		01/05/2016	4.370	3,732,778						6,175,000	11/01/2015

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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
0902054		NASHVILLE	TN		12/01/2015	4.070	2,599,154						5,500,000	08/26/2015
0902055		JACKSONVILLE	FL		10/07/2015	4.200	2,555,844						5,820,000	07/30/2015
0902056		JACKSONVILLE	FL		10/01/2015	4.200	3,664,912						7,470,000	07/30/2015
0902057		SAN JOSE	CA		11/03/2015	4.150	3,318,845						8,000,000	10/16/2015
0902058		ROCKVILLE	MD		12/14/2015	4.600	3,367,355						5,800,000	11/03/2015
0902059		SCOTTSDALE	AZ		10/01/2015	4.200	2,681,643						13,200,000	09/04/2015
0902060		CHARLOTTE	NC		10/15/2015	4.320	4,420,333						7,100,000	08/20/2015
0902061		STAFFORD	TX		09/29/2015	4.230	4,328,774						12,000,000	08/19/2015
0902062		FLOWOOD	MS		10/27/2015	4.400	2,516,994						5,200,000	09/23/2015
0902063		BELLEVUE	WA		10/26/2015	4.130	7,033,665						15,500,000	09/11/2015
0902064		EARTH CITY	MO		11/17/2015	4.230	3,154,688						4,710,000	09/16/2015
0902065		EXTON	PA		10/30/2015	4.130	4,865,215						8,200,000	09/09/2015
0902066		SERLING HEIGHTS	MI		01/14/2016	4.400	2,472,565						4,173,684	11/23/2015
0902067		WEST CHESTER	OH		01/11/2016	4.150	3,023,265						4,560,000	10/26/2015
0902068		AUSTIN	TX		12/10/2015	4.300	5,090,480						10,000,000	10/06/2015
0902069		WATAUGA	TX		11/19/2015	4.070	3,751,132						6,200,000	10/27/2015
0902070		SAN ANTONIO	TX		11/12/2015	4.420	2,232,003						4,600,000	10/09/2015
0902071		SHOREWOOD	MN		11/04/2015	4.200	5,577,423						8,020,000	10/15/2015
0902072		PORTLAND	OR		11/30/2015	4.280	2,046,801						3,880,000	10/23/2015
0902073		CHULA VISTA	CA		11/19/2015	4.180	2,819,919						5,000,000	10/19/2015
0902074		TUCSON	AZ		12/03/2015	4.330	5,970,093						9,700,000	10/08/2015
0902075		SOUTH JORDAN	UT		11/17/2015	4.400	3,074,093						5,160,000	10/09/2015
0902076		OAKLAND	CA		02/01/2016	4.270	11,210,781						22,350,000	10/29/2015
0902078		ST CLOUD	MN		01/29/2016	4.150	7,838,095						12,300,000	12/21/2015
0902079		BOULDER	CO		12/31/2015	4.150	2,234,066						4,700,000	12/14/2015
0902080		GAINESVILLE	FL		12/30/2015	4.200	2,629,882						6,000,000	11/30/2015
0902081		GAINESVILLE	FL		12/30/2015	4.200	2,629,882						5,000,000	11/30/2015
0902082		ADDISON	TX		12/30/2015	4.220	3,156,609						5,000,000	11/13/2015
0902083		ELK RIVER	MN		01/19/2016	4.420	3,929,609						6,400,000	12/03/2015
0902084		JACKSON	MS		12/21/2015	4.360	2,079,957						3,500,000	11/18/2015
0902085		OWINGS MILLS	MD		01/29/2016	4.460	7,146,686						12,150,000	12/09/2015
0902086		ELLICOTT CITY	MD		01/29/2016	4.460	16,442,048						26,900,000	12/09/2015
0902088		SEATTLE	WA		01/27/2016	4.220	5,229,081						19,360,000	01/07/2016
0902089		LAKE ZURICH	IL		02/11/2016	4.670	5,296,573						10,400,000	11/30/2015
0902091		SURPRISE	AZ		03/01/2016	4.460	4,690,942						8,150,000	12/16/2015
0902093		KIRKWOOD	MO		02/16/2016	4.400	9,376,496						13,500,000	12/30/2015
0902094		WEBSTER	NY		04/15/2016	4.340	1,466,168		5,426				3,625,000	01/25/2016
0902095		PITTSFORD	NY		03/08/2016	4.340	917,035		3,359				2,500,000	01/27/2016
0902096		BRIGHTON	CO		03/24/2016	4.340	751,129		2,727				2,320,000	01/29/2016
0902097		HAMBURG	NY		03/08/2016	4.340	565,309		2,056				1,550,000	01/29/2016
0902098		WESTMINSTER	CO		03/09/2016	4.340	2,771,354		9,170				7,870,000	01/29/2016
0902099		WILSONVILLE	OR		03/17/2016	4.250	2,865,349						5,910,000	02/25/2016
0902101		SAN DIEGO	CA		03/30/2016	3.900	20,105,345						41,020,000	03/02/2016
0902102		MILWAUKEE	WI		02/24/2016	4.280	7,585,062						12,660,000	02/16/2016
0902103		MILWAUKEE	WI		02/24/2016	4.280	4,911,191						7,570,000	02/05/2016
0902104		MADISON	WI		04/26/2016	4.250	5,444,201						7,000,000	03/10/2016
0902105		CANON CITY	CO		04/27/2016	4.300	3,204,071						5,700,000	03/21/2016
0902106		ALBANY	NY		05/13/2016	4.200	8,557,134						14,825,000	05/06/2016
0902107		CORPUS CHRISTI	TX		05/02/2016	4.200	3,861,783						6,570,000	03/16/2016
0902108		PORTLAND	OR		05/02/2016	4.250	2,910,949						6,170,000	04/06/2016
0902109		KINGSTON BOROUGH	PA		05/02/2016	4.200	3,861,783						5,800,000	03/25/2016
0902110		MINNETONKA	MN		11/01/2016	4.000	8,846,654						14,742,444	08/02/2016
0902111		DALLAS	TX		05/06/2016	4.250	10,729,651						19,000,000	04/18/2016
0902112		ST. LOUIS	MO		05/24/2016	4.130	5,367,500						9,210,000	04/18/2016
0902113		VANCOUVER	WA		06/01/2016	4.150	6,354,991						11,150,000	05/06/2016
0902114		CHARLOTTE	NC		06/09/2016	4.200	1,935,184						3,380,000	04/26/2016
0902115		NORCO	CA		07/01/2016	4.150	4,010,244						7,600,000	05/24/2016
0902116		EARTH CITY	MO		06/28/2016	4.100	10,352,933						17,770,000	05/06/2016
0902117		TUCSON	AZ		05/19/2016	4.250	1,628,894						3,152,542	04/20/2016
0902118		FLORA	MS		06/13/2016	4.250	1,892,757		3,503				5,100,000	04/27/2016
0902119		DEERFIELD	IL		07/12/2016	4.150	2,836,677						5,300,000	06/30/2016

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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
0902120		KENNESAW	GA		10/07/2016	4.250	4,181,428						6,943,750	09/09/2016
0902121		KENNESAW	GA		06/22/2016	4.250	9,301,645		15,534				18,100,000	06/06/2016
0902122		ROSWELL	GA		06/23/2016	4.250	4,104,091						7,575,000	06/17/2016
0902123		CONYERS	GA		06/23/2016	4.250	3,022,185						5,200,000	06/01/2016
0902124		SMYRNA	GA		06/23/2016	4.250	4,287,103		7,447				7,800,000	06/01/2016
0902125		SMYRNA	GA		06/15/2016	4.250	5,490,819		9,795				9,600,000	06/01/2016
0902126		NORCROSS	GA		06/23/2016	4.250	3,245,720						5,750,000	06/03/2016
0902127		CARTERSVILLE	GA		06/15/2016	4.250	3,960,668		5,977				7,900,000	06/01/2016
0902128		MARIETTA	GA		06/17/2016	4.250	3,444,557		8,636				6,100,000	06/01/2016
0902129		CONYERS	GA		07/07/2016	4.250	2,536,427						5,850,000	06/02/2016
0902130		PANAMA CITY	FL		06/17/2016	4.250	4,742,042		7,570				9,000,000	06/06/2016
0902131		CHARLOTTE	NC		06/27/2016	4.150	4,941,807						7,800,000	06/21/2016
0902132		BIRMINGHAM	AL		06/13/2016	4.150	5,661,521						8,475,000	05/16/2016
0902133		HERNANDO	MS		06/30/2016	3.900	12,832,262						20,000,000	06/13/2016
0902134		EAGAN	MN		07/01/2016	4.200	1,319,581						3,150,000	05/19/2016
0902135		TUCSON	AZ		08/08/2016	4.300	2,845,946						6,700,000	07/22/2016
0902136		NEWINGTON	VA		11/01/2016	4.450	16,211,726						23,352,632	06/22/2016
0902137		EDINA	MN		08/09/2016	4.150	4,453,363						6,700,000	07/01/2016
0902138		ALPHARETTA	GA		08/10/2016	4.000	3,979,622						7,400,000	08/01/2016
0902139		CORONA	CA		08/02/2016	3.950	5,574,182						10,000,000	06/27/2016
0902140		AUSTIN	TX		08/19/2016	4.150	1,326,534						2,347,059	07/05/2016
0902141		MENTOR	OH		08/22/2016	4.150	2,368,810						3,861,111	06/23/2016
0902142		ARLINGTON	VA		09/01/2016	3.900	1,134,737						2,250,000	08/03/2016
0902143		LAS VEGAS	NV		09/01/2016	4.250	2,987,068						6,789,320	08/09/2016
0902145		WARREN	MI		09/22/2016	4.375	2,232,516						4,675,000	08/24/2016
0902146		BLACKLICK	OH		10/03/2016	4.100	951,209						1,560,000	08/19/2016
0902147		BLACKLICK (COLUMBUS)	OH		10/03/2016	4.100	3,210,331						4,960,465	08/19/2016
0902148		HARRISBURG	PA		09/30/2016	3.750	1,920,879						2,725,000	08/19/2016
0902149		YORBA LINDA	CA		10/31/2016	3.900	1,899,577						3,400,000	09/14/2016
0902150		JACKSONVILLE	FL		10/25/2016	3.950	9,569,989						23,310,000	09/23/2016
0902151		CHESAPEAKE	VA		11/07/2016	3.900	2,213,224						3,359,827	10/14/2016
0902152		BROWNSVILLE	TX		10/19/2016	4.000	7,650,007						13,125,000	09/09/2016
0902153		RACINE	WI		09/15/2016	4.100	3,449,485						5,896,552	08/30/2016
0902154		CHARLOTTE	NC		10/05/2016	4.100	2,042,620						3,357,108	08/31/2016
0902155		COLORADO SPRINGS	CO		11/09/2016	4.150	3,242,342						10,450,000	10/14/2016
0902156		OREM	UT		10/11/2016	4.100	4,280,441						6,640,000	09/27/2016
0902157		GIG HARBOR	WA		11/22/2016	3.750	6,147,441		8,793				20,550,000	11/18/2016
0902158		PANAMA CITY	FL		11/01/2016	3.950	3,853,206						10,200,000	10/18/2016
0902159		SNELLVILLE	GA		11/29/2016	3.900	2,377,069						4,750,000	11/03/2016
0902160		LITTLETON	CO		12/01/2016	3.650	12,999,462						30,800,000	11/14/2016
0902161		SAN ANTONIO	TX		12/08/2016	3.800	17,158,893						28,975,000	11/10/2016
0902162		HOUSTON	TX		12/06/2016	4.250	1,305,117		1,816				3,200,000	11/30/2016
0902163		GLEN BURNIE	MD		11/29/2016	4.150	7,137,573						10,800,000	10/14/2016
0902164		SPOKANE VALLEY	WA		12/01/2016	4.000	2,095,745						3,330,000	10/21/2016
0902165		OAKWOOD VILLAGE	OH		12/21/2016	4.150	2,962,260						4,150,000	11/15/2016
0902166		INDEPENDENCE	OH		12/21/2016	4.150	1,767,800						2,600,000	11/15/2016
0902167		SUGAR LAND	TX		01/18/2017	3.900	3,143,546		8,137				10,720,000	12/13/2016
0902168		SAN ANTONIO	TX		12/19/2016	4.150	2,484,476						4,830,000	12/15/2016
0902169		CRESTVIEW	FL		03/02/2017	4.070	6,690,812						9,700,000	01/08/2017
0902170		EDEN PRAIRIE	MN		12/01/2016	4.000	3,810,445						5,800,000	12/01/2016
0902171		SAN DIEGO	CA		02/15/2017	4.100	3,909,949						7,700,000	01/31/2017
0902172		MIDVALE	UT		04/06/2017	4.350	7,622,060						11,900,000	01/12/2017
0902173		SAN DIEGO	CA		04/11/2017	4.370	6,078,481						10,400,000	12/06/2016
0902174		CYPRESS	CA		01/31/2017	4.320	10,668,702						18,700,000	12/09/2016
0902175		CUMMING	GA		02/01/2017	4.230	3,231,701						5,400,000	01/17/2017
0902176		SAVANNAH	GA		02/01/2017	4.230	4,339,713						6,600,000	01/18/2017
0902177		SAVANNAH	GA		02/01/2017	4.230	6,001,731						9,400,000	01/20/2017
0902178		NORCROSS	GA		02/01/2017	4.230	1,689,718						2,800,000	01/17/2017
0902179		CULVER CITY	CA		02/23/2017	4.580	1,467,517						7,150,000	12/30/2016
0902180		WILMINGTON	DE		02/09/2017	4.420	4,061,723						9,400,000	01/06/2017
0902181		COCOA	FL		01/27/2017	4.570	2,112,504						4,610,000	01/18/2017

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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
0902182		LAS VEGAS	NV		01/18/2017	4.410	9,602,733						17,600,000	12/23/2016
0902183		NOTTINGHAM	MD		02/23/2017	4.330	6,233,367						10,600,000	01/06/2017
0902184		NEWPORT NEWS	VA		03/13/2017	4.440	9,094,802						20,400,000	02/02/2017
0902186		ROCHESTER	NY		03/07/2017	4.880	3,799,806						7,100,000	02/07/2017
0902187		COLUMBUS	OH		01/25/2017	4.690	2,882,212						4,400,000	01/12/2017
0902189		WESTMINSTER	CA		03/23/2017	4.210	4,372,468						8,175,000	03/01/2017
0902190		GAHANNA	OH		02/28/2017	4.550	5,344,656						9,250,000	02/06/2017
0902191		MORAGA	CA		04/13/2017	4.600	3,864,506						7,500,000	02/17/2017
0902192		MANKATO	MN		03/30/2017	4.690	5,209,346						8,050,000	03/15/2017
0902194		CINCINNATI	OH		03/31/2017	4.660	3,954,582						7,500,000	03/28/2017
0902195		SOUTH JORDAN	UT		05/01/2017	4.290	11,670,436						19,200,000	04/21/2017
0902196		SOUTH JORDAN	UT		05/01/2017	4.290	15,528,431						22,400,000	04/05/2017
0902197		PALANTINE	IL		05/04/2017	4.730	2,033,916						2,900,000	04/05/2017
0902198		CINCINNATI	OH		04/03/2017	4.590	2,502,133						3,700,000	03/24/2017
0902199		TUCSON	AZ		05/04/2017	4.690	4,389,021						7,300,000	04/05/2017
0902201		BASKING RIDGE	NJ		05/11/2017	4.530	2,573,872						4,400,000	05/02/2017
0902202		TUCSON	AZ		06/22/2017	4.800	5,669,010						10,100,000	05/04/2017
0902203		CENTENNIAL	CO		05/30/2017	4.570	3,518,108						5,800,000	04/06/2017
0902204		DURHAM	OR		06/14/2017	4.570	4,298,393						8,100,000	04/19/2017
0902205		MILWAUKEE	WI		04/28/2017	4.500	9,824,632						15,350,000	04/17/2017
0902206		MINNETONKA	MN		06/13/2017	4.370	14,046,528						20,300,000	04/19/2017
0902207		CHARLESTON	SC		06/01/2017	4.560	4,934,083						8,180,000	04/07/2017
0902208		DALLAS	TX		07/12/2017	4.320	2,873,292						4,520,000	05/15/2017
0902209		SCOTTSDALE	AZ		05/16/2017	4.500	16,445,957						28,500,000	04/19/2017
0902210		LINCOLN	NE		06/28/2017	4.400	5,038,114						7,675,000	06/21/2017
0902211		LINCOLN	NE		06/28/2017	4.400	2,712,831						4,035,000	06/21/2017
0902212		LINCOLN	NE		06/28/2017	4.400	7,266,511						10,225,000	06/21/2017
0902213		PANAMA CITY	FL		07/24/2017	4.770	3,008,828						4,600,000	05/04/2017
0902214		MILWAUKEE	WI		05/25/2017	4.400	6,415,590						9,875,000	04/30/2017
0902215		SPOKANE VALLEY	WA		07/31/2017	4.300	8,667,807						15,750,000	06/22/2017
0902216		FAYETTEVILLE	NC		07/11/2017	4.250	10,712,170						17,400,000	07/07/2017
0902217		SPRINGFIELD	OR		08/01/2017	4.370	4,537,333						8,840,000	06/14/2017
0902218		HAWAIIAN GARDENS	CA		06/29/2017	4.370	10,980,907						22,400,000	05/30/2017
0902219		OMAHA	NE		07/27/2017	4.200	4,694,371						6,800,000	07/13/2017
0902220		ORLANDO	FL		08/08/2017	4.620	14,616,431						25,800,000	05/26/2017
0902221		ST. LOUIS	MO		06/22/2017	4.000	3,050,528						5,320,000	06/13/2017
0902222		MESA	AZ		08/10/2017	4.450	5,349,868						9,000,000	07/20/2017
0902223		LIVERPOOL	NY		08/18/2017	4.300	3,918,892						5,440,000	08/01/2017
0902224		LOS ANGELES	CA		09/07/2017	4.310	8,279,665						15,100,000	07/19/2017
0902225		VANCOUVER	WA		08/24/2017	4.400	4,278,985						8,300,000	08/16/2017
0902226		LAKEWOOD	CO		07/25/2017	4.350	1,698,311						2,975,000	07/07/2017
0902227		COSTA MESA	CA		10/04/2017	4.250	1,929,599						6,300,000	07/06/2017
0902228		SEATTLE	WA		11/14/2017	4.200	2,932,417						9,300,000	07/27/2017
0902229		PASADENA	CA		08/30/2017	3.850	2,510,700		2,887				12,200,000	08/14/2017
0902230		MESQUITE	TX		09/21/2017	4.170	9,046,500						14,600,000	09/13/2017
0902231		NOTTINGHAM	MD		10/02/2017	4.150	16,670,380						25,000,000	08/24/2017
0902232		WEST DES MOINES	IA		09/28/2017	4.400	18,804,821						33,500,000	08/25/2017
0902233		WILSONVILLE	OR		09/20/2017	4.320	2,304,178						4,750,000	08/24/2017
0902234		ALEXANDRIA	VA		10/02/2017	4.140	3,473,830						5,900,000	09/06/2017
0902235		HALFMOON	NY		09/01/2017	4.420	20,897,437						29,770,000	08/22/2017
0902236		BOISE	ID		10/31/2017	4.150	2,356,710						5,095,000	10/27/2017
0902237		ONTARIO	CA		10/05/2017	4.440	2,245,652						4,500,000	08/21/2017
0902238		FORT WORTH	TX		10/17/2017	4.500	2,464,236						4,200,000	09/08/2017
0902239		VERNON	CA		11/02/2017	4.000	3,115,524						16,000,000	09/13/2017
0902240		LONG BEACH	CA		11/02/2017	4.270	4,798,313						11,200,000	10/11/2017
0902241		WOODLAND HILLS	CA		09/27/2017	4.090	3,921,578						9,040,000	09/14/2017
0902242		ALPHARETTA	GA		10/24/2017	4.060	8,377,854						12,000,000	09/27/2017
0902243		ALPHARETTA	GA		10/24/2017	4.060	3,561,185						6,800,000	10/18/2017
0902244		MARIETTA	GA		10/19/2017	4.340	6,075,666						8,800,000	10/02/2017
0902245		WESTLAKE VILLAGE	CA		10/30/2017	4.040	11,723,273		13,405				24,000,000	09/25/2017
0902246		ALPHARETTA	GA		10/31/2017	4.060	3,952,690						7,100,000	09/25/2017

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0902247		JACKSONVILLE BEACH	FL		11/28/2017	4.200	3,274,532						5,450,000	10/03/2017
0902248		SAN ANTONIO	TX		10/30/2017	4.400	3,660,851						5,823,000	09/06/2017
0902249		CHARLOTTE	NC		10/12/2017	4.150	2,852,802						4,375,000	10/10/2017
0902250		CHATSWORTH	CA		10/25/2017	4.000	3,874,432		6,882				9,650,000	09/21/2017
0902251		SARASOTA	FL		10/27/2017	4.350	2,028,143						8,400,000	10/13/2017
0902252		SARASOTA	FL		10/27/2017	4.350	3,090,504						10,300,000	10/13/2017
0902253		ST. PETERSBURG	FL		10/27/2017	4.350	2,800,769						9,650,000	10/13/2017
0902254		ST. PETERSBURG	FL		10/27/2017	4.350	3,274,003						11,500,000	10/13/2017
0902255		JACKSONVILLE BEACH	FL		11/28/2017	4.200	3,518,900						6,100,000	10/03/2017
0902256		JACKSONVILLE	FL		11/28/2017	4.200	8,015,273						13,200,000	10/17/2017
0902257		SACRAMENTO	CA		11/30/2017	4.500	3,873,745						6,600,000	11/27/2017
0902258		PORTSMOUTH	VA		10/31/2017	4.470	4,638,268						6,900,000	10/16/2017
0902259		EVERETT	WA		12/27/2017	4.360	3,478,317						5,660,000	12/05/2017
0902260		ESCONDIDO	CA		01/30/2018	4.100	2,206,957						6,220,000	01/08/2018
0902261		GAINESVILLE	GA		01/30/2018	4.000	13,018,819						23,310,000	01/24/2018
0902262		MEMPHIS	TN		02/08/2018	4.350	5,115,395						8,000,000	12/18/2017
0902263		OREM	UT		03/29/2018	4.330	6,854,410						11,000,000	02/08/2018
0902264		WEST GOSHEN TOWNSHIP	PA		03/13/2018	4.240	4,699,098						9,100,000	02/22/2018
0902265		COLLIERVILLE	TN		02/06/2018	4.340	9,837,043						17,150,000	12/19/2017
0902266		SYRACUSE	NY		02/22/2018	4.540	2,066,842						4,400,000	01/08/2018
0902268		MADISON	WI		01/17/2018	4.230	1,946,709						3,500,000	12/12/2017
0902269		SANTA ANA	CA		01/25/2018	4.160	23,568,318						38,600,000	01/09/2018
0902270		NORFOLK	VA		02/27/2018	4.240	3,700,000						9,400,000	01/23/2018
0902271		ALBUQUERQUE	NM		01/31/2018	4.450	4,025,560						6,650,000	01/18/2018
0902272		HUNTSVILLE	AL		03/06/2018	4.400	3,133,698						5,000,000	01/31/2018
0902273		FREDERICK	MD		05/16/2018	4.880	7,276,849						15,500,000	04/03/2018
0902274		BRADENTON	FL		04/05/2018	4.700	2,933,352						5,300,000	01/18/2018
0902275		RACINE	WI		02/22/2018	4.650	6,810,106						9,850,000	01/18/2018
0902276		FLOWOOD	MS		03/15/2018	4.800	1,543,189						2,400,000	02/09/2018
0902277		FLOWOOD	MS		03/15/2018	4.800	2,131,070						3,200,000	02/09/2018
0902278		HILLIARD	OH		04/12/2018	4.590	2,564,052						5,320,000	02/28/2018
0902279		VIRGINIA BEACH	VA		03/28/2018	4.630	3,173,679						4,650,000	02/23/2018
0902280		LAS VEGAS	NV		03/27/2018	4.760	8,641,947						12,700,000	02/20/2018
0902281		Corona	CA		04/26/2018	4.410	2,971,579						10,100,000	04/16/2018
0902282		Hazelwood	MO		05/17/2018	4.670	9,139,290						15,410,000	05/10/2018
0902283		BROOK PARK	OH		05/03/2018	4.490	12,857,415						19,020,000	04/24/2018
0902284		MIDLAND	TX		05/10/2018	4.990	3,860,236						7,500,000	04/12/2018
0902285		JACKSONVILLE	FL		05/17/2018	4.830	2,956,104						4,500,000	04/24/2018
0902286		SALT LAKE CITY	UT		05/10/2018	4.650	2,680,094						4,700,000	04/26/2018
0902287		SALT LAKE CITY	UT		06/26/2018	4.700	4,870,584						8,100,000	05/29/2018
0902288		COLUMBIA	MD		04/30/2018	4.690	19,000,000						27,300,000	03/29/2018
0902289		NORTH OLMSTED	OH		05/09/2018	4.580	2,779,064						5,980,000	04/16/2018
0902290		NILES	OH		05/31/2018	4.490	3,446,638						8,740,000	05/16/2018
0902291		NILES	OH		06/07/2018	4.540	5,529,774						11,520,000	05/16/2018
0902292		MILWAUKEE	WI		04/19/2018	4.580	3,880,618						5,600,000	03/29/2018
0902293		CLINTON	MS		05/24/2018	4.770	3,574,095						5,800,000	05/08/2018
0902294		MOUNT PLEASANT	SC		04/30/2018	4.670	3,161,707						4,625,000	04/10/2018
0902295		WILLOWICK	OH		05/24/2018	4.540	3,672,112						6,450,000	05/14/2018
0902296		HOMEWOOD	AL		05/24/2018	4.710	3,214,486						5,460,000	04/03/2018
0902297		MILWAUKEE	WI		06/07/2018	4.300	15,393,422						24,000,000	04/24/2018
0902298		CORONA	CA		06/14/2018	4.250	2,483,548						3,700,000	05/01/2018
0902299		CLINTON	MS		07/02/2018	5.080	1,142,646						1,600,000	04/24/2018
0902300		SAN ANTONIO	TX		07/09/2018	4.690	12,911,435						21,750,000	05/17/2018
0902301		RENTON	WA		06/19/2018	4.280	2,483,647						4,900,000	05/04/2018
0902302		TUCSON	AZ		06/27/2018	4.700	6,063,380						8,650,000	05/11/2018
0902303		AMERICAN FORK	UT		07/05/2018	4.570	9,831,246						16,100,000	06/08/2018
0902304		TWINSBURG	OH		07/19/2018	4.790	3,167,905						5,800,000	07/05/2018
0902305		SIGNAL HILLS	CA		07/11/2018	4.650	4,477,971						9,100,000	06/19/2018
0902306		ALPHARETTA	GA		06/21/2018	4.910	2,082,850						3,000,000	05/18/2018
0902307		TWINSBURG	OH		07/23/2018	4.780	2,467,873						3,620,000	06/19/2018
0902308		ALBUQUERQUE	NM		07/18/2018	4.600	8,651,916		3,264				13,600,000	06/07/2018

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
0902309		ALBUQUERQUE	NM		07/18/2018	4.600	4,631,455		1,781				7,140,000	06/04/2018
0902310		MONTCLAIR	CA		06/15/2018	4.390	6,800,000						13,900,000	05/29/2018
0902311		FAYETTEVILLE	NC		06/28/2018	4.620	11,250,000						20,900,000	06/26/2018
0902312		LITTLETON	CO		06/28/2018	4.800	2,479,210						5,540,000	06/11/2018
0902313		MENLO PARK	CA		07/19/2018	4.470	2,680,948						18,700,000	07/10/2018
0902314		CORPUS CHRISTI	TX		07/26/2018	4.850	4,966,804						7,910,000	06/20/2018
0902315		RIDGELAND	MS		07/19/2018	4.600	2,816,531						7,100,000	06/24/2018
0902316		PITTSBURGH	PA		08/30/2018	4.980	2,654,437						4,700,000	08/01/2018
0902317		HENDERSON	NV		08/07/2018	5.010	2,389,769						4,000,000	07/15/2018
0902318		LOS GATOS	CA		08/08/2018	4.400	4,453,939						10,600,000	07/06/2018
0902319		LIVERPOOL	NY		08/30/2018	4.750	5,180,983						7,300,000	08/14/2018
0902320		LAS VEGAS	NV		08/30/2018	4.470	3,735,516						8,300,000	08/21/2018
0902321		SAN ANTONIO	TX		09/13/2018	4.730	23,846,020						36,900,000	08/17/2018
0902322		WESTMONT	IL		07/25/2018	4.470	6,707,506						11,500,000	07/13/2018
0902323		FORT WORTH	TX		10/01/2018	4.650	4,239,638						9,700,000	09/05/2018
0902324		TIMONIUM	MD		07/31/2018	4.600	2,482,721						5,600,000	07/18/2018
0902325		ROSEVILLE	MI		09/13/2018	4.480	1,444,912						4,300,000	08/03/2018
0902326		MILWAUKEE	WI		09/11/2018	4.580	9,500,000						13,650,000	08/15/2018
0902328		PORTLAND	OR		10/03/2018	4.540	6,988,961						10,790,000	08/08/2018
0902329		PEWAUKEE	WI		08/30/2018	4.640	7,459,989						10,400,000	08/15/2018
0902330		CHARLOTTE	NC		09/13/2018	4.660	2,294,105						5,150,000	08/09/2018
0902331		SANTA CLARITA	CA		10/17/2018	4.530	2,792,810						6,340,000	10/05/2018
0902332		COLLEGE STATION	TX		09/28/2018	4.780	4,065,325						7,000,000	09/14/2018
0902333		ATLANTA	GA		08/29/2018	4.520	4,200,000						6,600,000	08/08/2018
0902334		MURRAY	UT		10/09/2018	4.650	3,493,809						5,830,000	09/19/2018
0902335		MURRAY	UT		09/26/2018	4.650	3,986,341						6,800,000	09/19/2018
0902336		MILWAUKEE	WI		08/30/2018	4.870	9,152,555						13,750,000	08/21/2018
0902337		CHICAGO	IL		10/24/2018	4.870	5,091,268						7,520,000	10/04/2018
0902338		FREDERICK	MD		11/09/2018	4.630	15,000,000						22,300,000	09/27/2018
0902339		MCALLEN	TX		10/25/2018	4.500	13,981,564						21,100,000	09/27/2018
0902340		MILWAUKEE	WI		10/24/2018	4.800	6,987,890						11,350,000	09/27/2018
0902344		PORTLAND	OR		12/05/2018	4.860	2,650,000						4,850,000	11/09/2018
0902345		ST CLOUD	MN		12/20/2018	4.920	2,875,000						4,880,000	11/20/2018
0902346		CHARLOTTE	NC		12/20/2018	5.040	13,975,000						20,880,000	12/03/2018
0902351		ABINGDON	MD		12/14/2018	4.980	9,100,000						14,900,000	12/04/2018
0902352		HOUSTON	TX		12/17/2018	5.380	7,500,000						14,200,000	12/03/2018
9905ST1	0	CHARLOTTESVILLE	VA		05/21/2018	5.500	9,300,000						7,194,880	03/23/2018
9908AVE	0	NEW YORK	NY		05/21/2018	4.419	4,642,857						12,133,072	05/15/2018
990AIR2	0	HONOLULU	HI		01/25/2018	3.677	1,818,182						2,797,212	07/27/2017
990AIR3	0	HONOLULU	HI		01/25/2018	6.086	1,818,182						2,797,212	07/27/2017
990BIS1	0	KATY	TX		12/06/2017	5.130	4,452,434						8,880,000	11/15/2017
990BLK1	0	AMITYVILLE	NY		10/17/2018	4.618	5,022,808						8,638,190	09/12/2018
990COLL	0	PHOENIX	AZ		05/01/2017	5.245	20,000,000						28,653,295	03/15/2017
990ECC1	0	WEST PALM BEACH	FL		09/28/2018	4.990	7,500,000						11,677,200	08/01/2018
990ELJ1	0	LA JOLLA	CA		08/09/2018	5.067	9,941,391						14,780,700	07/01/2018
990ELM1	0	VARIOUS	TX		05/25/2017	5.400	14,985,788		15,186				22,522,523	03/01/2017
990H&R1	0	VARIOUS	FL		06/07/2018	4.730	42,912,621						55,727,160	04/15/2018
990HILL	0	DALLAS	TX		02/28/2017	5.027	15,420,890						21,613,833	12/20/2016
990KIR1	0	HOUSTON	TX		12/28/2018	4.233	5,701,041						12,822,229	09/12/2018
990LAP1	0	CEDAR PARK	TX		07/31/2018	4.800	5,000,000						7,513,760	07/01/2018
990LBV1	0	BOSTON	MA		12/18/2018	4.720	5,000,000						9,134,622	11/01/2018
990MAIN	0	SAN FRANCISCO	CA		04/28/2017	4.900	4,000,000						6,024,096	03/15/2017
990MOTR	0	NORWALK	CT		08/01/2018	5.120	5,000,000						8,940,400	07/18/2018
990NMA1	0	CHICAGO	IL		10/26/2017	4.740	5,000,000						7,704,160	10/05/2017
990OVR1	0	DULUTH	GA		05/25/2017	4.450	3,000,000						4,754,358	04/24/2017
990RBLD	0	WEST HOLLYWOOD	CA		02/22/2018	5.250	10,200,000						14,908,400	01/17/2018
990RED1	0	REDMOND	WA		09/26/2017	4.176	5,000,000						8,250,825	08/29/2017
990REN1	0	PHOENIX	AZ		08/01/2018	5.031	8,668,119						15,571,545	07/01/2018
990RPK1	0	BROOKLYN	NY		07/18/2018	7.592	4,630,621						6,953,555	07/01/2018
990SROA	0	BELLEVILLE	NJ		07/21/2017	5.179	4,626,866						7,904,478	07/14/2017
990STAR	0	CHICAGO	IL		02/08/2018	4.190	2,518,248						3,089,760	01/24/2018

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
990WI561	0	NEW YORK	NY		04/11/2018	8.050	4,020,733						5,047,525	02/01/2015
990WEN1	0	ROCHESTER	NY		11/07/2017	4.618	5,069,383						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
V029644	0	DENVER	CO		11/28/2017	7.270	12,322,532						21,805,000	10/26/2017
V029656	0	DALLAS	TX			6.020	12,273,418						15,704,500	11/14/2017
V029682	0	ARLINGTON HEIGHTS	IL		02/06/2018	7.320	4,900,000						6,811,000	01/25/2018
V029719	0	SAN ANTONIO	TX		04/27/2018	6.020	10,162,908						27,300,000	04/10/2018
V029750	0	BENBROOK	TX		06/20/2018	5.870	10,252,396						30,900,000	06/06/2018
V029754	0	TAMPA	FL		08/01/2018	5.470	14,274,194						19,475,807	07/24/2018
V029761	0	LEWISVILLE	TX		08/07/2018	5.470	13,146,219						17,395,000	07/27/2018
V029762	0	MIAMI	FL		09/12/2018	5.320	12,644,262						17,398,505	07/18/2018
V029781	0	TUCSON	AZ		10/17/2018	6.270	9,398,500						14,834,277	10/01/2018
General Reserve Loan Loss		Iowa	IA		12/31/2018	1.000	(7,900,000)	(1,800,000)					1	12/01/2018
0599999. Mortgages in good standing - Commercial mortgages-all other							3,092,228,810	(1,800,000)	202,444				6,137,767,408	XXX
922USA1	0	VARIOUS	AL		09/11/2013	7.375	69,031,043		262,167				107,047,199	03/01/2013
975TRGI	0	LANCASTER	PA		08/18/2011	8.000	10,589,153						19,007,006	04/01/2011
979MAQI	0	NEW YORK CITY	NY		01/30/2014	7.025	20,000,000						31,746,032	10/03/2013
987JCR9	0	HOLYOKE	MA		02/08/2011	8.500	30,954,465						62,507,435	01/07/2011
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	20,865,777						30,882,353	09/03/2015
990AAL1	0	NEW YORK	NY		04/06/2018	5.000	5,000,000						8,011,080	02/15/2018
990ALB1	0	TRACY	CA		08/24/2018	5.410	5,583,333						8,296,186	07/18/2018
990AON1	0	CHICAGO	IL		10/25/2018	5.450	5,000,000						63,501,000	10/01/2018
990AOS1	0	LOS ANGELES	CA		05/15/2017	5.000	7,500,000						12,908,778	03/15/2017
990APP1	0	SUNNYVALE	CA		01/18/2018	4.620	5,000,000						6,502,380	12/31/2017
990BHP1	0	PHILADELPHIA	PA		06/15/2018	7.111	5,000,000						7,715,535	03/15/2018
990BLCK	0	FAIRBURN	GA		11/07/2018	5.630	7,500,000						10,736,640	10/01/2018
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	23,711,518						46,153,846	09/01/2016
990GVS1	0	HOUSTON	TX		12/03/2018	5.500	5,000,000						15,825,243	11/20/2018
990HIT1	0	MIAMI	FL		05/24/2017	7.493	5,000,000						6,720,430	04/01/2017
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	4,798,926						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
990SVJR	0	VARIOUS	TX		10/11/2016	10.529	3,132,761						7,075,472	10/01/2016
990SVSR	0	VARIOUS	TX		10/11/2016	7.829	21,929,324						43,750,000	10/01/2016
990SWAN	0	LAKE BUENA VISTA	FL		11/02/2018	6.294	428,882						99,622,500	08/01/2018
0699999. Mortgages in good standing - Mezzanine Loans							314,775,182		262,167				694,488,466	XXX
0899999. Total Mortgages in good standing							3,472,037,888	(1,800,000)	473,009				6,978,454,192	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							3,472,037,888	(1,800,000)	473,009				6,978,454,192	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
0AG1000	SELAH	WA		12/20/2018	4.600	11,000,000		38,115,000
0AG1001	COLUMBIA BASIN	WA		12/20/2018	4.600	7,000,000		23,984,800
0AG1002	BURBANK VALLEY	WA		12/20/2018	4.600	7,000,000		18,172,000
0199999. Mortgages in good standing - Farm Mortgages						25,000,000		80,271,800
990CON1	CINCINNATTI	OH		03/02/2018	4.850	878,068	5,082,745	1,196,244
990CSFR	FORT MYERS	FL		08/16/2018	4.032	6,813,917		9,744,237
990GOR1	CLEARWATER	TX		06/29/2018	4.633	8,352,163		29,981,523
990GOR2	CHARLOTTE	FL		07/09/2018	4.633	12,597,888	1,293,930	18,014,997
990HPA1	VARIOUS	CA		07/25/2018	3.886	4,732,605	267,065	6,792,732
990RIV1	HAPPY VALLEY	OR		06/28/2018	8.990	29,239		38,985
990RIV2	OREGON CITY	OR		06/28/2018	7.990	31,806		55,800
990RIV3	GRESHAM	OR		06/28/2018	8.750	67,575		102,000
0399999. Mortgages in good standing - Residential mortgages-all other						33,503,261	6,643,740	65,926,518
0901744	ROSWELL	GA		04/30/2013	4.350		1,200,000	13,000,000
0901920	FORT WORTH	TX		10/01/2014	4.680		1,500,000	15,350,000
0901997	WILMINGTON	CA		07/24/2015	3.975		4,500,000	32,806,240
0902260	ESCONDIDO	CA		01/30/2018	4.100	2,250,000		6,220,000
0902261	GAINESVILLE	GA		01/30/2018	4.000	13,250,000		23,310,000
0902262	MEMPHIS	TN		02/08/2018	4.350	5,200,000		8,000,000
0902263	OREM	UT		03/29/2018	4.330	7,000,000		11,000,000
0902264	WEST GOSHEN TOWNSHIP	PA		03/13/2018	4.240	4,800,000		9,100,000
0902265	COLLIERVILLE	TN		02/06/2018	4.340	10,000,000		17,150,000
0902266	SYRACUSE	NY		02/22/2018	4.540	2,100,000		4,400,000
0902268	MADISON	WI		01/17/2018	4.230	2,000,000		3,500,000
0902269	SANTA ANA	CA		01/25/2018	4.160	23,900,000		38,600,000
0902270	NORFOLK	VA		02/27/2018	4.240	3,700,000		9,400,000
0902271	ALBUQUERQUE	NM		01/31/2018	4.450	4,100,000		6,650,000
0902272	HUNTSVILLE	AL		03/06/2018	4.400	3,181,000		5,000,000
0902273	FREDERICK	MD		05/16/2018	4.880	7,350,000		15,500,000
0902274	BRADENTON	FL		04/05/2018	4.700	3,000,000		5,300,000
0902275	RACINE	WI		02/22/2018	4.650	7,000,000		9,850,000
0902276	FLOWOOD	MS		03/15/2018	4.800	1,575,000		2,400,000
0902277	FLOWOOD	MS		03/15/2018	4.800	2,175,000		3,200,000
0902278	HILLIARD	OH		04/12/2018	4.590	2,600,000		5,320,000
0902279	VIRGINIA BEACH	VA		03/28/2018	4.630	3,220,000		4,650,000
0902280	LAS VEGAS	NV		03/27/2018	4.760	8,758,000		12,700,000
0902281	Corona	CA		04/26/2018	4.410	3,000,000		10,100,000
0902282	Hazelwood	MO		05/17/2018	4.670	9,250,000		15,410,000
0902283	BROOK PARK	OH		05/03/2018	4.490	13,000,000		19,020,000
0902284	MIDLAND	TX		05/10/2018	4.990	3,900,000		7,500,000
0902285	JACKSONVILLE	FL		05/17/2018	4.830	3,000,000		4,500,000
0902286	SALT LAKE CITY	UT		05/10/2018	4.650	2,700,000		4,700,000
0902287	SALT LAKE CITY	UT		06/26/2018	4.700	4,900,000		8,100,000
0902288	COLUMBIA	MD		04/30/2018	4.690	19,000,000		27,300,000
0902289	NORTH OLMSTED	OH		05/09/2018	4.580	2,800,000		5,980,000
0902290	NILES	OH		05/31/2018	4.490	3,500,000		8,740,000
0902291	NILES	OH		06/07/2018	4.540	5,600,000		11,520,000
0902292	MILWAUKEE	WI		04/19/2018	4.580	3,950,000		5,600,000
0902293	CLINTON	MS		05/24/2018	4.770	3,600,000		5,800,000
0902294	MOUNT PLEASANT	SC		04/30/2018	4.670	3,200,000		4,625,000
0902295	WILLOWICK	OH		05/24/2018	4.540	3,700,000		6,450,000
0902296	HOMEWOOD	AL		05/24/2018	4.710	3,249,000		5,460,000
0902297	MILWAUKEE	WI		06/07/2018	4.300	15,500,000		24,000,000
0902298	CORONA	CA		06/14/2018	4.250	2,500,000		3,700,000
0902299	CLINTON	MS		07/02/2018	5.080	1,150,000		1,600,000
0902300	SAN ANTONIO	TX		07/09/2018	4.690	13,000,000		21,750,000
0902301	RENTON	WA		06/19/2018	4.280	2,500,000		4,900,000
0902302	TUCSON	AZ		06/27/2018	4.700	6,100,000		8,650,000
0902303	AMERICAN FORK	UT		07/05/2018	4.570	9,900,000		16,100,000
0902304	TWINSBURG	OH		07/19/2018	4.790	3,200,000		5,800,000
0902305	SIGNAL HILLS	CA		07/11/2018	4.650	4,500,000		9,100,000
0902306	ALPHARETTA	GA		06/21/2018	4.910	2,100,000		3,000,000
0902307	TWINSBURG	OH		07/23/2018	4.780	2,500,000		3,620,000
0902308	ALBUQUERQUE	NM		07/18/2018	4.600	8,709,129		13,600,000

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
0902309	ALBUQUERQUE	NM		07/18/2018	4.600	4,662,055		7,140,000
0902310	MONTCLAIR	CA		06/15/2018	4.390	6,800,000		13,900,000
0902311	FAYETTEVILLE	NC		06/28/2018	4.620	11,250,000		20,900,000
0902312	LITTLETON	CO		06/28/2018	4.800	2,500,000		5,540,000
0902313	MENLO PARK	CA		07/19/2018	4.470	2,700,000		18,700,000
0902314	CORPUS CHRISTI	TX		07/26/2018	4.850	5,000,000		7,910,000
0902315	RIDGELAND	MS		07/19/2018	4.600	2,850,000		7,100,000
0902316	PITTSBURGH	PA		08/30/2018	4.980	2,680,000		4,700,000
0902317	HENDERSON	NV		08/07/2018	5.010	2,400,000		4,000,000
0902318	LOS GATOS	CA		08/08/2018	4.400	4,500,000		10,600,000
0902319	LIVERPOOL	NY		08/30/2018	4.750	5,200,000		7,300,000
0902320	LAS VEGAS	NV		08/30/2018	4.470	3,750,000		8,300,000
0902321	SAN ANTONIO	TX		09/13/2018	4.730	24,000,000		36,900,000
0902322	WESTMONT	IL		07/25/2018	4.470	6,750,000		11,500,000
0902323	FORT WORTH	TX		10/01/2018	4.650	4,250,000		9,700,000
0902324	TIMONIUM	MD		07/31/2018	4.600	2,500,000		5,600,000
0902325	ROSEVILLE	MI		09/13/2018	4.480	1,450,000		4,300,000
0902326	MILWAUKEE	WI		09/11/2018	4.580	9,500,000		13,650,000
0902328	PORTLAND	OR		10/03/2018	4.540	7,000,000		10,790,000
0902329	PEWAUKEE	WI		08/30/2018	4.640	7,500,000		10,400,000
0902330	CHARLOTTE	NC		09/13/2018	4.660	2,300,000		5,150,000
0902331	SANTA CLARITA	CA		10/17/2018	4.530	2,800,000		6,340,000
0902332	COLLEGE STATION	TX		09/28/2018	4.780	4,075,000		7,000,000
0902333	ATLANTA	GA		08/29/2018	4.520	4,200,000		6,600,000
0902334	MURRAY	UT		10/09/2018	4.650	3,500,000		5,830,000
0902335	MURRAY	UT		09/26/2018	4.650	4,000,000		6,800,000
0902336	MILWAUKEE	WI		08/30/2018	4.870	9,200,000		13,750,000
0902337	CHICAGO	IL		10/24/2018	4.870	5,100,000		7,520,000
0902338	FREDERICK	MD		11/09/2018	4.630	15,000,000		22,300,000
0902339	MCALLEN	TX		10/25/2018	4.500	14,000,000		21,100,000
0902340	MILWAUKEE	WI		10/24/2018	4.800	7,000,000		11,350,000
0902344	PORTLAND	OR		12/05/2018	4.860	2,650,000		4,850,000
0902345	ST CLOUD	MN		12/20/2018	4.920	2,875,000		4,880,000
0902346	CHARLOTTE	NC		12/20/2018	5.040	13,975,000		20,880,000
0902351	ABINGDON	MD		12/14/2018	4.980	9,100,000		14,900,000
0902352	HOUSTON	TX		12/17/2018	5.380	7,500,000		14,200,000
9905ST1	CHARLOTTESVILLE	VA		05/21/2018	5.500	9,300,000		7,194,880
9908AVE	NEW YORK	NY		05/21/2018	4.419	4,428,571	214,286	12,133,072
990AIR2	HONOLULU	HI		01/25/2018	3.677	1,818,182		2,797,212
990AIR3	HONOLULU	HI		01/25/2018	6.086	1,818,182		2,797,212
990BLK1	AMITYVILLE	NY		10/17/2018	4.618	5,022,808		8,638,190
990ECC1	WEST PALM BEACH	FL		09/28/2018	4.990	7,500,000		11,677,200
990ELJ1	LA JOLLA	CA		08/09/2018	5.067	10,000,000		14,780,700
990H&R1	VARIOUS	FL		06/07/2018	4.730	42,912,621		55,727,160
990HILL	DALLAS	TX		02/28/2017	5.027		420,890	21,613,833
990KIR1	HOUSTON	TX		12/28/2018	4.233	5,701,041		12,822,229
990LAP1	CEDAR PARK	TX		07/31/2018	4.800	5,000,000		7,513,760
990LBV1	BOSTON	MA		12/18/2018	4.720	5,000,000		9,134,622
990MOTR	NORWALK	CT		08/01/2018	5.120	5,000,000		8,940,400
990RBLD	WEST HOLLYWOOD	CA		02/22/2018	5.250	10,200,000		14,908,400
990REN1	PHOENIX	AZ		08/01/2018	5.031	8,463,950	204,169	15,571,545
990RPK1	BROOKLYN	NY		07/18/2018	7.592	4,592,165	38,456	6,953,555
990STAR	CHICAGO	IL		02/08/2018	4.190	2,518,248		3,089,760
990II561	NEW YORK	NY		04/11/2018	8.050	3,235,548	785,185	5,047,525
Deleted	ROLLA	MO		04/05/2006				4,200,000
V029644	DENVER	CO		11/28/2017	7.099		317,532	21,805,000
V029656	DALLAS	TX			5.849		484,018	15,704,500
V029682	ARLINGTON HEIGHTS	IL		02/06/2018	7.149	4,900,000		6,811,000
V029719	SAN ANTONIO	TX		04/27/2018	5.849	9,958,288	204,620	27,300,000
V029750	BENBROOK	TX		06/20/2018	5.699	10,090,733	161,662	30,900,000
V029754	TAMPA	FL		08/01/2018	5.299	14,274,194		19,475,807
V029761	LEWISVILLE	TX		08/07/2018	5.299	13,146,210		17,395,000
V029762	MIAMI	FL		09/12/2018	5.149	12,644,262		17,398,505
V029781	TUCSON	AZ		10/17/2018	6.099	9,398,500		14,834,277

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
0599999. Mortgages in good standing - Commercial mortgages-all other						708,607,687	10,030,818	1,318,576,584
990AAL1	NEW YORK	NY		04/06/2018	5.000	5,000,000		8,011,080
990ALB1	TRACY	CA		08/24/2018	5.410	5,583,333		8,296,186
990AON1	CHICAGO	IL		10/25/2018	5.450	5,000,000		63,501,000
990APP1	SUNNYVALE	CA		01/18/2018	4.620	5,000,000		6,502,380
990BHP1	PHILADELPHIA	PA		06/15/2018	7.111	5,000,000		7,715,535
990BLCK	FAIRBURN	GA		11/07/2018	5.630	7,500,000		10,736,640
990GVS1	HOUSTON	TX		12/03/2018	5.500	5,000,000		15,825,243
990MBP1	MCCLELLAN	CA		12/20/2017	8.251		149,817	7,084,000
990QPS1	LONG ISLAND CITY	NY		04/10/2017	6.983		1,522	7,306,496
990SWAN	LAKE BUENA VISTA	FL		11/02/2018	6.294	183,488	245,394	99,622,500
0699999. Mortgages in good standing - Mezzanine Loans						38,266,821	396,733	234,601,060
0899999. Total Mortgages in good standing						805,377,769	17,071,291	1,699,375,962
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						805,377,769	17,071,291	1,699,375,962

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					
0900111	FISHERS	IN		02/11/2003	03/01/2018	32,814							10,999	10,999			
0900254	SPOKANE	WA		03/31/2004	11/27/2018	824,599							319,530	319,530			
0900344	LIVONIA	MI		10/28/2004	07/06/2018	1,466,253							1,412,832	1,879,820		466,988	466,988
0900362	HICKORY	NC		11/04/2004	08/23/2018	1,435,951							1,325,782	1,325,782			
0900821	LIVONIA	MI		04/30/2007	07/19/2018	2,223,246							2,146,422	2,146,422			
0900880	CARROLLTON	TX		09/25/2007	09/20/2018	1,015,303							882,717	882,717			
0900883	BEACHWOOD	OH		10/15/2007	01/25/2018	676,353							670,173	670,173			
0900923	NOVI	MI		12/12/2007	06/11/2018	4,839,953							4,703,435	4,703,435			
0900925	COLLEGE STATION	TX		02/13/2008	02/12/2018	709,602							705,355	705,355			
0900928	FRESNO	CA		12/03/2007	02/01/2018	3,229,048							3,200,193	3,200,193			
0900947	TOPEKA	KS		12/21/2007	11/26/2018	809,513							695,364	695,364			
0900949	PENNSAUKEN	NJ		08/28/2008	07/13/2018	620,857							585,246	585,246			
0900962	INDIANAPOLIS	IN		02/28/2008	01/19/2018	2,781,645							2,772,478	2,772,478			
0900974	SYRACUSE	NY		03/20/2008	02/21/2018	2,019,905							1,997,734	1,997,734			
0900975	GREENVILLE	TX		03/25/2008	03/23/2018	3,186,961							3,156,393	3,156,393			
0900989	SARATOGA SPRINGS	UT		05/21/2008	02/06/2018	980,121							970,229	970,229			
0901004	ATLANTA	GA		05/29/2008	01/23/2018	726,651							720,599	720,599			
0901009	PHOENIX	AZ		05/08/2008	05/07/2018	1,600,407							1,572,294	1,572,294			
0901016	PHOENIX	AZ		03/31/2008	02/09/2018	1,967,259							1,955,374	1,955,374			
0901017	HOUSTON	TX		04/30/2008	04/19/2018	1,657,890							1,637,089	1,637,089			
0901040	COLUMBUS	OH		08/01/2008	08/08/2018	768,332							716,667	716,667			
0901041	COLUMBUS	OH		08/01/2008	08/08/2018	2,040,058							1,902,876	1,902,876			
0901049	MENLO PARK	CA		06/02/2008	07/18/2018	2,653,437							2,598,135	2,598,135			
0901060	PACOIMA	CA		07/02/2008	10/01/2018	2,336,255							2,079,908	2,079,908			
0901083	SAN ANTONIO	TX		08/14/2008	07/27/2018	578,410							557,149	557,149			
0901099	SCOTTSDALE	AZ		09/09/2008	02/15/2018	1,390,630							1,386,754	1,386,754			
0901116	BLOOMINGDALE	IL		11/12/2008	11/13/2018	1,419,089							1,338,704	1,338,704			
0901127	SCOTTSDALE	AZ		12/02/2008	02/23/2018	3,404,130							3,394,762	3,394,762			
0901139	SHERMAN	TX		01/15/2009	12/14/2018	1,638,121							1,488,069	1,488,069			
0901157	PAINESVILLE	OH		05/07/2009	06/01/2018	1,385,586							1,367,755	1,367,755			
0901188	BEACHWOOD	OH		09/09/2009	01/25/2018	336,063							333,890	333,890			
0901198	WEST VALLEY CITY	UT		10/02/2009	09/21/2018	2,060,706							2,015,160	2,015,160			
0901234	CINCINNATI	OH		02/18/2010	02/16/2018	1,834,855							1,826,452	1,826,452			
0901239	MURRAY	UT		02/19/2010	10/31/2018	2,645,606							2,580,563	2,580,563			
0901310	BEDFORD HEIGHTS	OH		09/22/2010	02/22/2018	1,211,058							1,201,423	1,201,423			
0901318	HOUSTON	TX		08/26/2010	06/04/2018	4,805,790							4,744,115	4,744,115			
0901338	ALHAMBRA	CA		12/03/2010	11/29/2018	1,861,532							1,786,309	1,786,309			
0901350	CREVE COEUR	MO		12/23/2010	05/31/2018	6,829,336							6,736,287	6,736,287			
0901351	SKOKIE	IL		12/23/2010	10/05/2018	4,246,639							4,146,196	4,146,196			
0901370	COLUMBUS	OH		02/28/2011	08/30/2018	5,971,065							5,762,950	5,762,950			
0901379	TACOMA	WA		01/28/2011	02/01/2018	1,541,089							1,537,396	1,537,396			
0901382	CORONA	CA		01/27/2011	06/13/2018	1,969,170							1,939,235	1,939,235			
0901420	RIDGELAND	MS		04/21/2011	07/18/2018	2,733,632							2,684,618	2,684,618			
0901422	HOPKINSVILLE	KY		03/31/2011	10/10/2018	5,693,734							5,552,675	5,552,675			
0901459	BEDFORD HEIGHTS	OH		05/26/2011	03/09/2018	1,154,361							1,144,913	1,144,913			
0901460	BEDFORD HEIGHTS	OH		05/26/2011	03/09/2018	2,031,992							2,015,361	2,015,361			
0901461	BEDFORD HEIGHTS	OH		05/26/2011	10/12/2018	458,582							439,447	439,447			
0901463	BURNSVILLE	MN		06/01/2011	07/23/2018	1,814,941							1,783,396	1,783,396			
0901466	BISMARCK	ND		06/21/2011	03/07/2018	1,928,355							1,910,104	1,910,104			
0901468	EAGAN	MN		07/01/2011	03/01/2018	911,467							907,286	907,286			
0901499	SKOKIE	IL		08/19/2011	05/29/2018	4,780,932							4,683,518	4,683,518			
0901520	BROCKTON	MA		11/30/2011	08/24/2018	2,591,798							2,461,264	2,461,264			
0901524	ROSEVILLE	MI		08/30/2011	09/12/2018	1,423,572							1,382,994	1,382,994			
0901533	INDEPENDENCE	OH		11/29/2011	08/31/2018	2,015,959							1,951,466	1,951,466			
0901536	WEST BLOOMFIELD	MI		10/05/2011	05/30/2018	1,196,619							1,164,011	1,164,011			
0901553	OAK LAWN	IL		01/25/2012	07/25/2018	3,912,499							3,843,052	3,843,052			
0901595	FREDERICK	MD		05/31/2012	05/15/2018	5,930,617							5,861,087	5,861,087			
0901624	BARTLETT	TN		07/31/2012	12/31/2018	1,717,837		8,324			8,324		1,637,650	1,644,301			
0901647	VICTORIA	TX		08/30/2012	09/10/2018	2,139,950							2,010,587	2,010,587			
0901663	GAINESVILLE	GA		10/24/2012	01/29/2018	6,072,139							6,056,837	6,056,837			

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

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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					
0901680	KANSAS CITY	KS		12/13/2012	08/31/2018	1,657,397							1,604,983	1,604,983			
0901681	ORO VALLEY	AZ		12/18/2012	08/15/2018	3,734,945							3,661,367	3,661,367			
0901692	SIGNAL HILLS	CA		12/27/2012	07/10/2018	2,072,210							2,034,847	2,034,847			
0901747	IRVINE	CA		05/16/2013	11/02/2018	2,800,146							2,655,805	2,655,805			
0901756	CITY OF INDUSTRY	CA		05/24/2013	01/17/2018	901,958							889,878	889,878			
0901758	OSHKOSH	WI		06/14/2013	07/23/2018	4,603,122							4,519,155	4,519,155			
0901759	SUWANEE	GA		05/20/2013	08/20/2018	1,832,115							1,795,830	1,795,830			
0901787	WILMINGTON	NC		08/01/2013	05/18/2018	928,468							867,155	867,155			
0901798	MILWAUKEE	WI		08/08/2013	08/29/2018	6,051,921							5,805,827	5,805,827			
0901811	CORAL SPRINGS	FL		08/15/2013	04/16/2018	1,249,828							1,219,421	1,219,421			
0901834	MADISON HEIGHTS	MI		10/17/2013	05/07/2018	1,516,928							1,450,703	1,450,703			
0901848	WINSTON SALEM	NC		10/31/2013	06/29/2018	1,767,732							1,737,738	1,737,738			
0901859	KILLEEN	TX		12/16/2013	10/25/2018	3,049,144							2,964,677	2,964,677			
0901864	ALBUQUERQUE	NM		12/19/2013	07/17/2018	952,999							895,706	895,706			
0901865	ALBUQUERQUE	NM		12/19/2013	07/17/2018	3,932,240							3,726,989	3,726,989			
0901880	MINNEAPOLIS	MN		01/31/2014	01/05/2018	3,984,158							3,975,668	3,975,668			
0901884	ALBUQUERQUE	NM		03/04/2014	07/17/2018	1,011,299							960,498	960,498			
0901904	INDIANAPOLIS	IN		05/22/2014	05/30/2018	2,753,727							2,721,745	2,721,745			
0901905	INDIANAPOLIS	IN		05/28/2014	05/30/2018	3,648,688							3,606,312	3,606,312			
0901908	BALTIMORE	MD		04/29/2014	10/10/2018	4,797,261							4,689,200	4,689,200			
0901909	TEMECULA	CA		05/30/2014	09/27/2018	1,933,982							1,894,762	1,894,762			
0901918	TEMPLE	TX		07/01/2014	07/17/2018	2,550,793							2,512,779	2,512,779			
0901925	ROME	GA		07/01/2014	01/23/2018	3,331,322							3,312,100	3,312,100			
0901976	NAVARRE BEACH	FL		03/10/2015	09/27/2018	4,310,409							4,222,883	4,222,883			
0901988	TALLAHASSEE	FL		03/16/2015	09/06/2018	3,276,496							3,209,063	3,209,063			
0902003	MEMPHIS	TN		04/16/2015	12/10/2018	4,548,500							4,422,849	4,422,849			
0902144	FLOWOOD	MS		07/26/2016	03/15/2018	4,462,420							4,438,778	4,438,778			
0902193	LAKEWOOD	WA		03/31/2017	04/20/2018	2,416,347							2,398,802	2,398,802			
923FUGI	VARIOUS	NH		11/19/2013	01/18/2018	6,670,204							6,670,204	6,670,204			
977MBYZ	WASHINGTON	DC		03/31/2015	04/10/2018	49,918,710							49,918,710	49,918,710			
987CMS4	SACRAMENTO	CA		08/21/2014	04/06/2018	10,000,000							10,000,000	10,000,000			
987PGA1	PALM BEACH GARDENS	FL		12/03/2014	12/24/2018	10,000,000							10,000,000	10,000,000			
990AIR1	HONOLULU	HI		08/08/2017	01/25/2018	7,500,000							7,500,000	7,500,000			
990KIF1	SANTA CLARA	CA		04/07/2017	03/08/2018	10,000,000							10,000,000	10,000,000			
990QPS1	LONG ISLAND CITY	NY		04/10/2017	12/03/2018	4,998,478							5,000,000	5,000,000			
990RIO1	VARIOUS	TX		06/30/2016	05/17/2018	23,589,693							22,934,330	22,934,330			
990SSM1	VARIOUS	MI		09/19/2016	09/07/2018	19,000,000							19,000,000	19,000,000			
990WORK	TAMPA	FL		12/15/2016	06/13/2018	29,952,562		47,437			47,437		29,985,957	30,000,000			
V029663	IOWA CITY	IA		12/15/2017	12/24/2018	15,000,000							15,000,000	15,000,000			
0199999. Mortgages closed by repayment						400,946,476		55,761			55,761		394,575,980	395,063,662		466,988	466,988
0900111	FISHERS	IN		02/11/2003		32,814								21,815			
0900131	SOLON	OH		01/30/2003		706,911								285,084			
0900189	SPOKANE	WA		08/01/2003		258,308								85,995			
0900208	DUBLIN	OH		10/07/2003		236,490								71,679			
0900209	COLUMBUS	OH		10/07/2003		472,980								143,358			
0900249	ALICE	TX		04/15/2004		747,199								189,058			
0900254	SPOKANE	WA		03/31/2004		824,599								505,069			
0900292	AMMON	ID		05/27/2004		761,690								191,451			
0900344	LIVONIA	MI		10/28/2004		1,466,253								53,421			
0900362	HICKORY	NC		11/04/2004		1,435,951								110,169			
0900374	NORCROSS	GA		12/16/2004		142,450								66,162			
0900377	KNOXVILLE	TN		12/14/2004		394,949								172,036			
0900413	OREM	UT		03/18/2005		553,000								214,216			
0900440	POWDER SPRINGS	GA		04/27/2005		757,771								147,822			
0900447	MEMPHIS	TN		05/10/2005		756,113								144,691			
0900509	ALBUQUERQUE	NM		09/15/2005		663,915								117,422			
0900510	ALBUQUERQUE	NM		09/15/2005		308,890								54,631			
0900513	DORAVILLE	GA		09/19/2005		205,922								65,221			
0900561	SOUTHFIELD	MI		12/15/2005		5,353,611								138,094			
0900588	CAREFREE	AZ		02/21/2006		406,154								110,767			

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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
0900589	SCOTTSDALE	AZ		04/13/2006		326,077								84,328			
0900590	MESA	AZ		02/21/2006		395,747								108,526			
0900601	SAN ANTONIO	TX		02/16/2006		1,138,642								181,128			
0900678	FOUNTAIN HILL	AZ		05/11/2006		1,061,074								37,365			
0900735	LELAND	NC		09/07/2006		403,274								56,031			
0900755	TUALATIN	OR		10/11/2006		585,737								80,478			
0900767	ANN ARBOR	MI		04/30/2007		1,455,475								283,765			
0900783	GARDENDALE	AL		02/16/2007		436,022								56,489			
0900821	LIVONIA	MI		04/30/2007		2,223,246								76,824			
0900863	MADISON HEIGHTS	MI		09/12/2007		686,391								78,946			
0900864	BRIGHTON	MI		09/12/2007		1,317,870								151,576			
0900869	BAKERSFIELD	CA		10/03/2007		755,890								132,152			
0900880	CARROLLTON	TX		09/25/2007		1,015,303								132,585			
0900883	BEACHWOOD	OH		10/15/2007		676,353								6,180			
0900923	NOVI	MI		12/12/2007		4,839,953								136,518			
0900925	COLLEGE STATION	TX		02/13/2008		709,602								4,247			
0900926	ROCKVILLE	MD		12/06/2007		3,092,981								120,164			
0900928	FRESNO	CA		12/03/2007		3,229,048								28,855			
0900932	DALLAS	TX		12/13/2007		777,517								87,042			
0900947	TOPEKA	KS		12/21/2007		809,513								114,148			
0900949	PENNSAUKEN	NJ		08/28/2008		620,857								35,612			
0900962	INDIANAPOLIS	IN		02/28/2008		2,781,645								9,167			
0900972	FARMERS BRANCH	TX		02/26/2008		672,848								74,205			
0900974	SYRACUSE	NY		03/20/2008		2,019,905								22,171			
0900975	GREENVILLE	TX		03/25/2008		3,186,961								30,568			
0900976	PONTIAC	MI		02/29/2008		1,572,500								155,458			
0900984	MARTINSBURG	WV		03/17/2008		1,442,703								296,163			
0900986	AUBURN HILLS	MI		05/01/2008		1,873,671								56,477			
0900989	SARATOGA SPRINGS	UT		05/21/2008		980,121								9,892			
0900999	SAN ANTONIO	TX		05/14/2008		439,616								89,202			
0901003	JACKSONVILLE	FL		06/06/2008		2,040,338								210,975			
0901004	ATLANTA	GA		05/29/2008		726,651								6,052			
0901009	PHOENIX	AZ		05/08/2008		1,600,407								28,113			
0901016	PHOENIX	AZ		03/31/2008		1,967,259								11,885			
0901017	HOUSTON	TX		04/30/2008		1,657,890								20,801			
0901018	UPPER MARLBOROUGH	MD		05/30/2008		4,623,518								484,781			
0901036	GULF BREEZE	FL		05/29/2008		3,695,220								138,966			
0901040	COLUMBUS	OH		08/01/2008		768,332								51,666			
0901041	COLUMBUS	OH		08/01/2008		2,040,058								137,182			
0901049	MENLO PARK	CA		06/02/2008		2,653,437								55,302			
0901057	WILSON	NC		07/15/2008		510,969								52,743			
0901060	PACOIMA	CA		07/02/2008		2,336,255								256,346			
0901077	MADISON HEIGHTS	MI		11/14/2008		1,985,248								96,749			
0901083	SAN ANTONIO	TX		08/14/2008		578,410								21,262			
0901094	PINEVILLE	NC		08/28/2008		779,561								77,386			
0901099	SCOTTSDALE	AZ		09/09/2008		1,390,630								3,876			
0901114	WIXOM	MI		12/17/2008		1,976,644								95,099			
0901116	BLOOMINGDALE	IL		11/12/2008		1,419,089								80,385			
0901117	DALLAS	TX		11/18/2008		1,774,878								170,556			
0901127	SCOTTSDALE	AZ		12/02/2008		3,404,130								9,369			
0901138	LANCASTER	PA		02/05/2009		4,523,400								152,089			
0901139	SHERMAN	TX		01/15/2009		1,638,121								150,052			
0901157	PAINESVILLE	OH		05/07/2009		1,385,586								17,831			
0901172	BETHESDA	MD		07/30/2009		2,090,603								181,848			
0901180	JONESBORO	AR		12/02/2009		2,018,017								57,411			
0901182	CRESTWOOD	MO		08/26/2009		1,099,451								33,301			
0901184	OFALLON	MO		09/24/2009		4,070,077								122,183			
0901187	DALLAS	TX		08/17/2009		834,442								68,946			
0901188	BEACHWOOD	OH		09/09/2009		336,063								2,173			
0901189	LAKE WORTH	TX		09/29/2009		235,472								119,912			

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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					
0901195	MARTINSBURG	WV		11/09/2009		2,418,596								268,422			
0901196	FLOWOOD	MS		09/15/2009		1,187,106								35,637			
0901198	WEST VALLEY CITY	UT		10/02/2009		2,060,706								45,546			
0901205	AUSTIN	TX		10/30/2009		1,975,076								181,983			
0901207	HICKORY	NC		10/29/2009		1,332,394								307,890			
0901209	WALTON HILLS	OH		11/20/2009		3,436,732								180,565			
0901223	PASADENA	CA		01/28/2010		3,648,932								110,626			
0901228	BEACHWOOD	OH		12/15/2009		957,348								203,937			
0901233	OVERLAND PARK	KS		02/01/2010		2,791,267								314,544			
0901234	CINCINNATI	OH		02/18/2010		1,834,855								8,403			
0901239	MURRAY	UT		02/19/2010		2,645,606								65,042			
0901246	CHARLOTTE	NC		03/15/2010		1,013,686								87,302			
0901253	SALT LAKE CITY	UT		04/13/2010		2,112,806								247,360			
0901254	BRECKSVILLE	OH		04/19/2010		4,277,290								126,246			
0901261	HELENA	MT		05/06/2010		219,379								22,862			
0901262	BETHANY	OK		05/06/2010		253,853								26,455			
0901290	VANDALIA	OH		08/05/2010		1,476,620								151,520			
0901293	JACKSONVILLE	FL		08/12/2010		2,046,276								100,309			
0901294	INDIANAPOLIS	IN		07/01/2010		1,711,132								50,914			
0901299	ARTESIA	CA		08/25/2010		362,114								10,432			
0901301	ARTESIA	CA		08/25/2010		1,452,765								41,852			
0901302	ARTESIA	CA		08/25/2010		353,492								10,184			
0901303	ARTESIA	CA		08/25/2010		508,683								14,655			
0901304	AUSTINTOWN	OH		08/19/2010		1,929,155								57,257			
0901305	OREM	UT		07/01/2010		3,807,293								304,218			
0901306	SANTA FE	NM		07/06/2010		513,596								15,308			
0901307	ALBUQUERQUE	NM		07/06/2010		855,993								25,513			
0901308	ALBUQUERQUE	NM		07/06/2010		855,993								25,513			
0901310	BEDFORD HEIGHTS	OH		09/22/2010		1,211,058								9,635			
0901314	PHOENIX	AZ		09/08/2010		2,355,949								116,634			
0901316	WEST HENRIETTA	NY		09/14/2010		393,260								28,998			
0901318	HOUSTON	TX		08/26/2010		4,805,790								61,675			
0901322	JACKSON	MS		10/29/2010		2,655,761								79,958			
0901325	BEAUMONT	TX		12/02/2010		408,308								39,572			
0901326	SPARKS	NV		10/19/2010		1,756,229								52,875			
0901331	CARROLLTON	TX		10/08/2010		866,255								64,096			
0901334	CLEVELAND	OH		12/09/2010		1,241,833								120,175			
0901338	ALHAMBRA	CA		12/03/2010		1,861,532								75,224			
0901342	STERLING HEIGHTS	MI		11/30/2010		1,880,765								94,329			
0901345	RANCHO SANTA MARGARITA	CA		12/20/2010		1,142,674								83,199			
0901347	NASHVILLE	TN		12/17/2010		626,596								45,361			
0901350	CREVE COEUR	MO		12/23/2010		6,829,336								93,049			
0901351	SKOKIE	IL		12/23/2010		4,246,639								100,444			
0901354	POMPANO BEACH	FL		12/17/2010		1,280,258								94,021			
0901355	PENNSAUKEN	NJ		12/09/2010		389,365								38,099			
0901356	MONTCLAIR	CA		03/01/2011		1,196,860								34,027			
0901361	LINCOLN	NE		02/01/2011		1,587,274								124,069			
0901366	EL PASO	TX		11/22/2010		905,441								89,121			
0901368	HOUSTON	TX		01/13/2011		1,220,980								87,976			
0901370	COLUMBUS	OH		02/28/2011		5,971,065								208,115			
0901371	BOULDER	CO		01/14/2011		1,532,489								48,415			
0901379	TACOMA	WA		01/28/2011		1,541,089								3,693			
0901381	ELLISVILLE	MO		03/04/2011		6,847,666								212,010			
0901382	CORONA	CA		01/27/2011		1,969,170								29,935			
0901386	CONROE	TX		02/22/2011		998,192								30,576			
0901394	PORTLAND	OR		02/16/2011		2,147,139								65,289			
0901395	EUGENE	OR		02/22/2011		4,298,988								129,953			
0901398	STROUDSBURG	PA		01/31/2011		2,496,282								104,726			
0901403	TEMPE	AZ		02/28/2011		1,375,472								133,797			
0901417	CINCINNATI	OH		04/04/2011		1,322,969								146,590			

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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					
0901420	RIDGELAND	MS		04/21/2011		2,733,632								49,014			
0901422	HOPKINSVILLE	KY		03/31/2011		5,693,734								141,059			
0901424	PINEVILLE	NC		03/17/2011		1,821,231								129,426			
0901432	MONROE	NC		04/12/2011		1,328,080								122,603			
0901436	SWEDESBORO	NJ		04/07/2011		951,355								28,175			
0901437	SWEDESBORO	NJ		03/30/2011		2,242,986								66,941			
0901444	NATIONAL CITY	CA		06/13/2011		887,595								79,871			
0901445	HEBRON	KY		05/11/2011		671,451								62,677			
0901453	LOS ANGELES	CA		06/08/2011		1,911,316								55,857			
0901456	OMAHA	NE		05/31/2011		1,773,554								166,433			
0901458	RIVERSIDE	CA		06/23/2011		2,345,706								68,552			
0901459	BEDFORD HEIGHTS	OH		05/26/2011		1,154,361								9,448			
0901460	BEDFORD HEIGHTS	OH		05/26/2011		2,031,992								16,631			
0901461	BEDFORD HEIGHTS	OH		05/26/2011		458,582								19,134			
0901462	STOW	OH		06/09/2011		3,264,183								159,386			
0901463	BURNSVILLE	MN		06/01/2011		1,814,941								31,545			
0901466	BISMARCK	ND		06/21/2011		1,928,355								18,250			
0901467	CHANHASSEN	MN		08/29/2011		2,406,209								355,096			
0901468	EAGAN	MN		07/01/2011		911,467								4,181			
0901472	MAYFIELD HEIGHTS	OH		07/28/2011		1,451,299								282,772			
0901474	MONTCLAIR	CA		08/11/2011		4,390,715								129,364			
0901475	HUNTSVILLE	AL		06/30/2011		957,608								65,929			
0901480	MILWAUKEE	WI		07/12/2011		1,979,022								61,888			
0901482	JACKSON	MS		07/21/2011		681,865								61,562			
0901484	WEST ALLIS	WI		07/19/2011		711,204								111,904			
0901486	BOULDER	CO		12/06/2011		1,577,870								45,525			
0901492	CARLSBAD	CA		07/29/2011		1,342,958								40,121			
0901499	SKOKIE	IL		08/19/2011		4,780,932								97,414			
0901500	CAMBRIDGE	MN		09/01/2011		1,063,777								31,568			
0901501	COON RAPIDS	MN		09/01/2011		1,128,906								33,501			
0901514	GLENDALE	WI		09/23/2011		2,507,876								77,309			
0901515	RICHMOND	KY		09/13/2011		3,687,700								114,496			
0901520	BROCKTON	MA		11/30/2011		2,591,798								130,534			
0901521	TAYLORSVILLE	UT		09/30/2011		1,660,223								146,365			
0901523	KNOXVILLE	TN		09/30/2011		945,813								227,553			
0901524	ROSEVILLE	MI		08/30/2011		1,423,572								40,578			
0901525	NIAGARA FALLS	NY		11/29/2011		908,045								59,414			
0901528	EDEN PRAIRIE	MN		09/26/2011		1,866,051								178,291			
0901533	INDEPENDENCE	OH		11/29/2011		2,015,959								64,493			
0901534	SAN ANTONIO	TX		09/12/2011		1,335,560								108,247			
0901535	SALT LAKE CITY	UT		10/18/2011		890,053								64,495			
0901536	WEST BLOOMFIELD	MI		10/05/2011		1,196,619								32,608			
0901538	KIRKLAND	WA		12/02/2011		872,684								23,421			
0901542	DRAPER	UT		12/15/2011		1,954,807								56,400			
0901544	LADUE	MO		12/20/2011		3,425,712								106,149			
0901548	AUBURN HILLS	MI		12/23/2011		708,892								59,909			
0901553	OAK LAWN	IL		01/25/2012		3,912,499								69,447			
0901557	CHARLOTTE	NC		02/06/2012		911,782								26,727			
0901559	TACOMA	WA		02/15/2012		4,001,906								187,054			
0901560	TACOMA	WA		02/15/2012		2,123,460								99,254			
0901563	TUCSON	AZ		03/29/2012		3,649,919								105,650			
0901571	HARRISON CITY	PA		04/30/2012		8,110,361								251,108			
0901572	EGAN	MN		04/05/2012		1,578,110								47,040			
0901575	ABERDEEN	NC		04/26/2012		7,263,035								219,118			
0901579	JACKSON	MS		04/17/2012		5,606,973								188,500			
0901580	MEMPHIS	TN		03/27/2012		5,242,596								159,101			
0901583	WIXOM	MI		04/19/2012		765,841								64,195			
0901585	DRAPER	UT		03/30/2012		636,162								119,212			
0901586	FOUNTAIN VALLEY	CA		05/10/2012		841,641								54,973			
0901595	FREDERICK	MD		05/31/2012		5,930,617								69,530			

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0901597	VENTURA	CA		05/29/2012		1,636,399								138,936			
0901602	TIGARD	OR		06/13/2012		1,670,810								139,997			
0901603	ALISA VIEJO	CA		05/31/2012		3,491,800								107,860			
0901604	FORT COLLINS	CO		06/08/2012		3,747,349								124,803			
0901606	ATLANTA	GA		06/13/2012		1,470,984								70,859			
0901608	BRENTWOOD	TN		05/31/2012		2,728,167								87,113			
0901610	SPRINGFIELD	MO		06/27/2012		1,549,989								100,766			
0901611	PENNSAUKEN	NJ		05/18/2012		1,293,722								38,784			
0901612	AKRON	OH		06/27/2012		2,097,184								103,221			
0901613	LOS ANGELES	CA		06/28/2012		1,406,894								41,887			
0901616	ANDERSON	IN		07/12/2012		4,366,703								137,623			
0901617	JACKSON	MS		06/28/2012		1,592,289								90,810			
0901618	ORANGE	CA		06/27/2012		1,096,075								33,229			
0901622	MINNEAPOLIS	MN		07/10/2012		1,321,989								39,112			
0901624	BARTLETT	TN		07/31/2012		1,717,837								81,860			
0901625	RIVERVIEW	FL		08/28/2012		3,523,350								283,649			
0901627	GARDNER	KS		09/04/2012		1,405,672								43,492			
0901630	BLAINE	MN		08/16/2012		1,521,535								46,160			
0901632	SOMERSET	KY		09/07/2012		2,733,360								127,572			
0901633	DULUTH	GA		10/04/2012		2,485,025								78,091			
0901636	PASADENA	CA		09/04/2012		3,885,489								248,556			
0901641	JOHNSON CITY	TN		09/10/2012		6,160,102								187,691			
0901642	LOGAN	UT		09/11/2012		5,148,085								156,856			
0901643	SNELVILLE	GA		10/01/2012		990,997								57,660			
0901644	KALAMAZOO	MI		09/20/2012		2,093,274								300,511			
0901645	WEST SENECA	NY		10/18/2012		2,267,378								143,299			
0901646	BENICIA	CA		09/05/2012		734,837								59,004			
0901647	VICTORIA	TX		08/30/2012		2,139,950								129,363			
0901648	FOUNTAIN VALLEY	CA		09/10/2012		1,087,937								69,596			
0901650	PORTLAND	OR		11/15/2012		2,327,206								108,398			
0901651	MILL VALLEY	CA		09/25/2012		2,138,166								171,175			
0901654	CAMARILLO	CA		09/28/2012		1,254,985								38,932			
0901655	CITY OF LEON VALLEY	TX		10/10/2012		1,018,515								63,951			
0901657	SAN ANTONIO	TX		10/29/2012		1,099,666								33,908			
0901660	LEXINGTON	KY		12/04/2012		4,495,456								144,913			
0901661	PINSON	AL		11/20/2012		3,361,928								271,736			
0901663	GAINESVILLE	GA		10/24/2012		6,072,139								15,303			
0901664	LEXINGTON	KY		11/01/2012		2,883,211								138,808			
0901665	ATLANTA	GA		11/13/2012		2,182,711								139,281			
0901667	GRAFTON	WI		11/08/2012		1,273,940								40,210			
0901668	FOLSOM	PA		12/18/2012		1,405,622								88,122			
0901673	DRAPER	UT		11/21/2012		1,111,985								88,810			
0901674	LEXINGTON	KY		11/19/2012		3,430,620								107,009			
0901675	MINNEAPOLIS	MN		12/18/2012		2,591,837								77,690			
0901676	STERLING HEIGHTS	MI		12/21/2012		2,912,619								229,675			
0901677	WIXOM	MI		12/21/2012		3,250,277								150,924			
0901678	BROKEN ARROW	OK		12/12/2012		1,418,139								65,569			
0901679	PHENIX CITY	AL		12/14/2012		2,406,601								149,882			
0901680	KANSAS CITY	KS		12/13/2012		1,657,397								52,414			
0901681	ORO VALLEY	AZ		12/18/2012		3,734,945								73,577			
0901682	MARYVILLE	TN		12/13/2012		2,039,308								129,992			
0901683	NEW BERLIN	WI		12/28/2012		9,034,770								291,240			
0901686	REDMOND	WA		12/20/2012		1,847,204								52,860			
0901687	LYNNWOOD	WA		12/20/2012		1,011,564								28,947			
0901688	NEW HOPE	MN		12/27/2012		1,421,712								88,251			
0901689	SOMERSET	NJ		01/07/2013		1,772,416								53,650			
0901690	AMERICAN FORK	UT		12/27/2012		2,342,892								71,345			
0901691	ST CLOUD	MN		12/20/2012		2,340,852								71,714			
0901692	SIGNAL HILLS	CA		12/27/2012		2,072,210								37,363			
0901693	CINCINNATI	OH		12/27/2012		1,525,051								482,288			

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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					
0901695	BENSALEM	PA		01/08/2013		7,423,492								346,614			
0901697	DURHAM	NC		02/25/2013		1,679,223								101,634			
0901699	FLORENCE	KY		01/24/2013		1,352,426								163,308			
0901700	FRANKLIN	TN		02/19/2013		1,228,322								76,917			
0901701	SNYDER	TX		02/20/2013		1,859,792								82,442			
0901702	ANDREWS	TX		02/19/2013		1,327,822								59,641			
0901703	PACE	FL		02/01/2013		2,747,244								90,064			
0901704	TOWN OF PERINTON	NY		01/28/2013		1,328,189								82,001			
0901705	KENNESAW	GA		01/09/2013		1,984,320								122,103			
0901707	TUCSON	AZ		03/28/2013		5,287,804								320,520			
0901708	ORANGE	CA		01/30/2013		2,426,585								75,699			
0901709	MINNEAPOLIS	MN		02/12/2013		4,181,558								129,527			
0901710	ROCK HALL	MD		01/29/2013		296,705								106,429			
0901711	COMMERCE TOWNSHIP	MI		02/28/2013		1,149,659								32,470			
0901713	CRESTVIEW HILLS	KY		02/26/2013		1,728,729								184,420			
0901714	ST LOUIS PARK	MN		03/20/2013		2,002,747								60,188			
0901716	KENNESAW	GA		02/28/2013		1,190,133								73,995			
0901717	WEST PALM BEACH	FL		03/05/2013		2,937,045								136,196			
0901718	WOODSIDE	NY		03/25/2013		6,066,566								204,812			
0901719	GLENDALE	WI		03/28/2013		2,217,837								68,297			
0901720	WASHINGTON	DC		03/11/2013		3,637,253								112,007			
0901721	TAKOMA PARK	MD		03/11/2013		1,330,702								40,978			
0901722	CHICAGO	IL		05/17/2013		1,615,102								96,864			
0901725	MINNETONKA	MN		04/01/2013		3,947,911								251,621			
0901726	MINNETONKA	MN		04/01/2013		3,947,911								251,621			
0901730	BLAINE	MN		04/01/2013		3,158,329								201,297			
0901731	SAN ANTONIO	TX		04/18/2013		1,364,138								39,987			
0901734	ROMEOVILLE	IL		04/30/2013		1,185,567								73,429			
0901735	FOUNTAIN VALLEY	CA		04/10/2013		1,410,840								41,599			
0901736	PLANTATION	FL		04/11/2013		2,247,515								68,937			
0901737	KENOSHA	WI		04/16/2013		5,374,626								176,118			
0901738	HIGHLAND PARK	IL		04/16/2013		3,107,782								96,269			
0901743	EAGAN	MN		04/01/2013		1,566,439								96,879			
0901744	ROSWELL	GA		04/30/2013		4,784,823								310,620			
0901745	MANSFIELD	TX		05/16/2013		1,127,647								68,279			
0901746	MOBILE	AL		05/24/2013		936,721								70,989			
0901747	IRVINE	CA		05/16/2013		2,800,146								144,341			
0901748	SOUTH JORDAN	UT		05/22/2013		2,663,683								83,540			
0901749	SAN DIEGO	CA		06/25/2013		2,632,550								80,577			
0901750	TUCSON	AZ		05/22/2013		8,956,759								269,179			
0901751	HAMBURG	NY		05/09/2013		935,895								56,321			
0901752	LEE'S SUMMIT	MO		04/23/2013		4,060,893								131,320			
0901753	KIRKLAND	WA		04/30/2013		1,371,404								107,859			
0901754	NOVI	MI		05/15/2013		967,228								43,431			
0901755	DEERFIELD	IL		05/22/2013		2,136,236								65,790			
0901756	CITY OF INDUSTRY	CA		05/24/2013		901,958								12,080			
0901757	WOODBRIDGE	VA		05/31/2013		932,127								28,255			
0901758	OSHKOSH	WI		06/14/2013		4,603,122								83,967			
0901759	SUWANEE	GA		05/20/2013		1,832,115								36,285			
0901760	SPRING	TX		05/30/2013		2,558,758								77,847			
0901761	FAIRFIELD	OH		05/15/2013		2,885,366								226,251			
0901762	CINCINNATI	OH		05/15/2013		1,442,683								113,126			
0901763	WHITEFISH BAY	WI		06/06/2013		1,879,427								59,650			
0901764	MOBILE	AL		06/18/2013		1,432,796								91,339			
0901765	HAWTHORNE	CA		07/16/2013		2,906,532								217,845			
0901766	LA PUENTE	CA		06/03/2013		974,072								157,805			
0901767	MILL VALLEY	CA		06/10/2013		897,063								67,122			
0901768	RAPID CITY	SD		06/05/2013		3,655,846								112,584			
0901769	SAINT JOHNS	FL		06/20/2013		3,078,704								233,608			
0901770	KANSAS CITY	MO		06/14/2013		5,043,784								387,524			

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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 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
0901771	INDIANAPOLIS	IN		06/25/2013		1,096,680								66,780			
0901772	TORRANCE	CA		06/27/2013		1,780,441								55,501			
0901773	SOUTHAVEN	MS		07/08/2013		977,911								109,141			
0901774	WINTER PARK	FL		07/09/2013		930,955								69,579			
0901775	PHOENIX	AZ		07/10/2013		3,529,776								147,136			
0901777	ROCKY MOUNT	NC		06/26/2013		2,157,004								130,452			
0901778	ALPHARETTA	GA		06/27/2013		1,152,191								34,757			
0901780	ORANGE	CA		06/28/2013		981,629								30,046			
0901781	CHARLOTTE	NC		07/19/2013		1,725,661								149,751			
0901782	AGOURA HILLS	CA		08/14/2013		1,947,170								118,243			
0901783	PLANTATION	FL		08/06/2013		1,524,343								46,122			
0901785	TUCSON	AZ		07/03/2013		2,333,068								69,270			
0901787	WILMINGTON	NC		08/01/2013		928,468								61,312			
0901788	FERGUSON	MO		08/13/2013		4,677,520								146,781			
0901792	NEW BERLIN	WI		08/07/2013		2,750,728								127,439			
0901793	WINDER	GA		07/18/2013		1,827,749								82,194			
0901797	ELLISVILLE	MO		08/13/2013		7,127,649								223,667			
0901798	MILWAUKEE	WI		08/08/2013		6,051,921								246,094			
0901801	STONE MOUNTAIN	GA		08/14/2013		5,106,615								135,769			
0901802	NEWPORT NEWS	VA		08/01/2013		5,526,124								121,881			
0901803	HAMBURG	NY		08/15/2013		3,229,016								97,460			
0901804	WEST JORDAN	UT		08/27/2013		5,043,783								152,610			
0901805	BIRMINGHAM	AL		09/03/2013		7,241,698								312,940			
0901806	BROOKLYN	NY		08/02/2013		6,557,953								200,877			
0901807	EL PASO	TX		09/05/2013		447,391								108,560			
0901808	ANN ARBOR	MI		08/29/2013		1,775,582								105,251			
0901809	PERRY	GA		07/31/2013		1,840,487								80,712			
0901811	CORAL SPRINGS	FL		08/15/2013		1,249,828								30,407			
0901814	TUSCON	AZ		09/26/2013		1,122,722								271,567			
0901815	ATLANTA	GA		09/10/2013		1,939,369								55,338			
0901816	ATLANTA	GA		09/10/2013		2,314,759								66,049			
0901818	SYRACUSE	NY		09/17/2013		2,338,431								84,343			
0901819	LAWRENCEVILLE	NJ		10/09/2013		1,996,701								56,066			
0901820	CARROLLTON	GA		09/26/2013		1,179,539								66,780			
0901821	ATHENS	GA		09/26/2013		2,069,366								117,158			
0901822	MIAMI	FL		09/25/2013		2,902,923								80,755			
0901823	EL PASO	TX		10/17/2013		2,779,495								198,851			
0901824	SPRING HILL	KS		10/03/2013		1,409,151								136,711			
0901825	RIVERSIDE	CA		10/10/2013		1,630,751								42,113			
0901826	BELLEVUE	WA		09/30/2013		1,114,282								63,851			
0901827	SAN ANTONIO	TX		09/30/2013		2,899,186								81,581			
0901828	INDIANAPOLIS	IN		09/19/2013		3,366,891								226,430			
0901829	ADDISON	IL		10/10/2013		8,250,702								363,060			
0901830	BREA	CA		10/30/2013		2,263,828								64,869			
0901831	REDMOND	WA		10/07/2013		3,715,860								105,671			
0901834	MADISON HEIGHTS	MI		10/17/2013		1,516,928								66,225			
0901835	LORTON	VA		11/21/2013		7,020,269								191,884			
0901836	SAINT JOHNS	FL		10/03/2013		798,650								55,857			
0901837	SCOTTSDALE	AZ		10/24/2013		997,646								28,192			
0901838	SCOTTSDALE	AZ		10/24/2013		1,360,426								38,443			
0901839	SCOTTSDALE	AZ		10/24/2013		1,813,902								51,257			
0901842	MIDDLETON	WI		10/24/2013		5,991,791								167,817			
0901843	OAK RIDGE	NC		10/31/2013		7,533,009								211,521			
0901844	HOUSTON	TX		11/12/2013		1,259,318								68,475			
0901845	ORANGE	CA		11/06/2013		3,944,130								111,858			
0901846	MEMPHIS	TN		01/15/2014		8,493,409								236,153			
0901847	KENNESAW	GA		11/01/2013		1,765,507								72,289			
0901848	WINSTON SALEM	NC		10/31/2013		1,767,732								29,994			
0901849	SHERWOOD	OR		12/18/2013		2,162,945								147,741			
0901850	RIVERVIEW	FL		12/04/2013		987,164								75,962			

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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					
0901851	TALLAHASSEE	FL		12/09/2013		8,843,387								233,191			
0901852	SANTA MONICA	CA		01/14/2014		1,303,177								87,537			
0901855	WITCHITA FALLS	TX		11/19/2013		1,488,668								45,923			
0901856	MURRELLS INLET	SC		01/08/2014		7,406,491								202,642			
0901857	NEW YORK	NY		11/22/2013		2,882,740								160,192			
0901859	KILLEEN	TX		12/16/2013		3,049,144								84,467			
0901860	BROOMFIELD	CO		12/05/2013		4,384,947								119,292			
0901861	LOUISVILLE	KY		01/02/2014		3,833,852								77,484			
0901862	FORT WORTH	TX		01/02/2014		1,488,329								150,227			
0901863	CHITTENANGO	NY		12/19/2013		2,519,706								138,348			
0901864	ALBUQUERQUE	NM		12/19/2013		952,999								57,292			
0901865	ALBUQUERQUE	NM		12/19/2013		3,932,240								205,251			
0901866	GERMANTOWN	WI		01/07/2014		1,772,839								124,360			
0901870	ST. PETER	MN		02/07/2014		2,433,852								64,905			
0901871	CHANHASSEN	MN		01/21/2014		4,431,158								154,465			
0901872	ARDMORE	PA		01/07/2014		1,166,141								31,823			
0901873	BROOKFIELD	WI		01/17/2014		9,384,971								271,575			
0901875	CHARLOTTE	NC		01/16/2014		1,326,546								36,107			
0901877	TUALATIN	OR		01/22/2014		3,153,398								88,445			
0901878	STONE MOUNTAIN	GA		01/22/2014		5,495,678								151,530			
0901880	MINNEAPOLIS	MN		01/31/2014		3,984,158								8,490			
0901881	VIRGINIA BEACH	VA		01/31/2014		1,602,981								87,218			
0901882	EXTON	PA		01/23/2014		739,319								50,811			
0901883	LOGAN	UT		04/14/2014		8,966,602								166,729			
0901884	ALBUQUERQUE	NM		03/04/2014		1,011,299								50,802			
0901886	DUBLIN	OH		02/20/2014		1,681,633								169,851			
0901887	FORT WAYNE	IN		03/17/2014		7,577,153								511,321			
0901888	COLORADO SPRINGS	CO		05/16/2014		4,005,828								102,399			
0901889	CORPUS CHRISTI	TX		03/20/2014		2,180,175								114,041			
0901891	KANNAPOLIS	NC		04/01/2014		2,769,109								71,112			
0901892	CHARLOTTE	NC		03/27/2014		1,844,281								47,868			
0901893	MIDLOTHIAN	VA		03/27/2014		2,056,681								54,593			
0901894	MARIETTA	GA		04/10/2014		3,943,883								155,589			
0901895	MINNEAPOLIS	MN		04/30/2014		3,924,174								132,901			
0901896	TUCSON	AZ		03/27/2014		1,768,918								70,788			
0901897	SNELLVILLE	GA		05/02/2014		1,845,222								53,356			
0901898	ODESSA	TX		04/30/2014		2,386,332								128,980			
0901899	ODESSA	TX		04/30/2014		2,727,236								147,405			
0901900	GAINESVILLE	FL		04/15/2014		3,830,178								100,216			
0901901	VICTORIA	TX		05/14/2014		1,858,986								99,544			
0901902	MEBANE	NC		05/01/2014		7,097,133								188,415			
0901903	INDIANAPOLIS	IN		06/27/2014		4,724,666								179,635			
0901904	INDIANAPOLIS	IN		05/22/2014		2,753,727								31,981			
0901905	INDIANAPOLIS	IN		05/28/2014		3,648,688								42,375			
0901906	WICHITA FALLS	TX		05/01/2014		6,872,512								163,795			
0901907	SOUTHAVEN	MS		05/14/2014		1,814,135								74,765			
0901908	BALTIMORE	MD		04/29/2014		4,797,261								108,061			
0901909	TEMECULA	CA		05/30/2014		1,933,982								39,220			
0901911	NEW HUDSON	MI		06/02/2014		3,446,197								180,682			
0901912	BLOOMFIELD HILLS	MI		06/02/2014		3,623,405								188,539			
0901913	HOUSTON	TX		06/05/2014		3,425,287								89,704			
0901914	DENVER	CO		05/01/2014		3,095,397								168,896			
0901915	GAINESVILLE	FL		06/25/2014		5,152,247								206,472			
0901916	CRANBURY	NJ		09/09/2014		1,132,162								144,782			
0901917	RIALTO	CA		06/16/2014		3,972,259								74,203			
0901918	TEMPLE	TX		07/01/2014		2,550,793								38,013			
0901919	KATY	TX		07/21/2014		3,575,721								141,270			
0901920	FORT WORTH	TX		10/01/2014		6,095,207								354,594			
0901921	CHESAPEAKE	MD		06/30/2014		6,646,713								179,676			
0901922	WINCHESTER	KY		07/30/2014		4,122,214								113,515			

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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					
0901923	DOTHAN	AL		10/01/2014		2,022,789								53,079			
0901925	ROME	GA		07/01/2014		3,331,322								19,222			
0901926	MINNETONKA	MN		07/29/2014		4,841,643								152,038			
0901927	LONG BEACH	CA		08/18/2014		2,225,875								59,165			
0901928	ANNADALE	VA		09/02/2014		3,253,297								85,938			
0901930	CHICAGO	IL		07/31/2014		2,403,586								65,111			
0901931	AMES	IA		09/18/2014		3,158,834								162,715			
0901932	KENNESAW	GA		09/17/2014		2,171,892								113,951			
0901933	CRANBURY	NJ		12/02/2014		2,264,241								144,330			
0901934	AUSTIN	TX		10/21/2014		2,609,359								68,075			
0901936	AUSTELL	GA		10/30/2014		2,437,025								94,205			
0901937	LOUIVILLE	KY		10/31/2014		2,417,597								99,813			
0901938	URBANDALE	IA		11/03/2014		12,596,539								362,461			
0901939	RIVERSIDE	CA		12/01/2014		1,857,126								51,793			
0901940	PORTLAND	OR		11/20/2014		6,428,105								207,275			
0901942	READINGTON	NJ		12/23/2014		10,672,835								696,946			
0901943	LOPATCONG TWNSHIP/PHILLIPSBURG	NJ		12/23/2014		6,365,432								415,668			
0901944	SEATTLE	WA		02/09/2015		3,235,680								64,760			
0901945	BRENTWOOD	CA		12/01/2014		4,191,905								112,374			
0901946	MADISON	TN		01/06/2015		1,438,610								210,342			
0901947	CHICAGO	IL		12/12/2014		3,396,028								223,636			
0901948	CHICAGO	IL		12/12/2014		2,937,564								193,445			
0901949	BRANCHBURG	NJ		11/25/2014		4,856,505								316,435			
0901951	ROUND ROCK	TX		02/25/2015		1,966,085								52,952			
0901952	LEE'S SUMMIT	MO		01/09/2015		4,001,383								113,832			
0901954	SARTELL	MN		12/17/2014		5,104,259								131,472			
0901955	AUSTIN	TX		01/08/2015		1,992,761								60,707			
0901956	KENNESAW	GA		12/17/2014		2,015,016								114,971			
0901957	FOREST GROVE	OR		12/23/2014		2,742,605								58,212			
0901958	FOREST GROVE	OR		12/23/2014		1,844,165								39,143			
0901959	TUCSON	AZ		12/23/2014		1,771,331								113,209			
0901960	WEST VALLEY CITY	UT		03/02/2015		6,077,701								166,545			
0901961	VALENCIA	CA		12/30/2014		4,369,954								233,558			
0901962	LITHIA SPRINGS	GA		01/13/2015		3,019,369								157,108			
0901963	GRAND FORKS	ND		12/30/2014		2,322,626								59,051			
0901964	LEXINGTON	KY		02/02/2015		5,508,967								153,780			
0901965	THOUSAND OAKS	CA		07/14/2015		3,357,462								65,565			
0901967	NORFOLK	VA		02/18/2015		4,027,094								127,310			
0901968	ORO VALLEY	AZ		01/28/2015		1,772,349								48,757			
0901969	MUKILTEO	WA		01/30/2015		1,284,756								82,199			
0901970	SAINT JOHNS	FL		02/19/2015		1,997,267								79,862			
0901971	JACKSONVILLE	FL		02/19/2015		2,587,370								103,458			
0901972	JACKSON	MS		02/11/2015		4,391,971								121,225			
0901973	TUCSON	AZ		02/10/2015		4,661,234								129,247			
0901974	TUSTIN	CA		03/24/2015		2,235,307								64,397			
0901975	FULLERTON	CA		03/26/2015		6,240,233								179,776			
0901976	NAVARRE BEACH	FL		03/10/2015		4,310,409								87,526			
0901977	GREECE	NY		03/11/2015		1,921,841								194,290			
0901978	HAMBURG	NY		03/13/2015		978,360								49,511			
0901979	ROCK TAVERN	NY		12/23/2014		1,671,085								109,123			
0901980	AMELIA	OH		03/31/2015		4,082,291								168,166			
0901981	GAHANNA	OH		03/10/2015		5,793,948								119,892			
0901982	OAK CREEK	WI		03/11/2015		3,971,341								112,389			
0901983	MONTICELLO	MN		04/28/2015		1,562,172								78,745			
0901984	CHARLESTON	SC		02/26/2015		1,589,553								43,558			
0901985	BRIDGETON	MO		03/16/2015		3,650,953								100,828			
0901986	LOUISVILLE	KY		04/29/2015		2,232,229								90,517			
0901987	BIRMINGHAM	AL		03/02/2015		3,461,195								177,933			
0901988	TALLAHASSEE	FL		03/16/2015		3,276,496								67,433			
0901989	STERLING HEIGHTS	MI		06/17/2015		4,651,618								216,631			

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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
0901990	DURHAM	NC		03/24/2015		1,441,375								74,389			
0901991	BRONX	NY		04/30/2015		7,733,731								214,967			
0901992	OCOEE	FL		04/28/2015		2,817,540								82,663			
0901993	VISTA	CA		04/15/2015		3,999,956								208,084			
0901994	HILLSBORO	OR		04/30/2015		3,381,048								91,607			
0901995	BROOKFIELD	WI		04/13/2015		4,861,486								140,207			
0901996	BROOKFIELD	WI		04/10/2015		1,729,567								49,881			
0901997	WILMINGTON	CA		07/24/2015		10,348,696								671,182			
0901998	OMAHA	NE		05/15/2015		4,984,992								262,808			
0901999	MIDDLEBURG HEIGHTS	OH		04/23/2015		3,618,143								148,066			
0902000	FULLERTON	CA		04/30/2015		6,762,096								183,214			
0902001	ALBUQUERQUE	NM		04/28/2015		6,217,110								325,409			
0902002	WEBSTER	TX		04/28/2015		4,988,262								316,617			
0902003	MEMPHIS	TN		04/16/2015		4,548,500								125,651			
0902004	LAS VEGAS	NV		05/14/2015		2,836,031								177,589			
0902005	HOLDEN	MA		07/01/2015		9,672,781								255,199			
0902006	GRESHAM	OR		04/30/2015		4,865,011								98,062			
0902007	MENDOTA HEIGHTS	MN		06/11/2015		3,678,872								98,560			
0902008	SAN JOSE	CA		05/21/2015		1,854,985								94,662			
0902009	SAN JOSE	CA		05/28/2015		3,346,505								66,114			
0902010	TUALATIN	OR		05/21/2015		4,227,635								117,003			
0902012	FARMERS BRANCH	TX		06/01/2015		3,037,926								155,642			
0902013	FULLERTON	CA		06/04/2015		2,393,566								47,369			
0902014	MIDLAND	TX		05/14/2015		13,011,415								341,289			
0902015	HUNTINGTON BEACH	CA		09/01/2015		7,197,360								143,540			
0902016	AUSTIN	TX		06/19/2015		1,865,835								115,078			
0902017	SAN JOSE	CA		07/06/2015		7,650,606								389,217			
0902018	OCONOMOWOC	WI		08/27/2015		17,023,129								463,478			
0902019	ORANGE	CA		06/18/2015		1,876,665								52,841			
0902020	SALEM	OR		06/16/2015		2,207,861								151,765			
0902021	NEWARK	DE		10/01/2015		5,294,571								101,495			
0902022	WARREN	MI		06/17/2015		2,837,900								162,243			
0902023	NEWPORT NEWS	VA		07/09/2015		1,417,931								37,782			
0902024	FLORENCE	KY		06/18/2015		2,382,364								65,560			
0902025	ANNAPOLIS	MD		07/01/2015		7,056,055								196,778			
0902027	COLLEYVILLE	TX		06/26/2015		3,487,164								94,688			
0902028	AUSTIN	TX		07/30/2015		3,381,284								91,319			
0902029	SAN ANTONIO	TX		06/24/2015		2,561,100								128,666			
0902030	AUBURN	WA		06/25/2015		1,554,675								95,887			
0902031	TACOMA	WA		06/25/2015		3,257,414								200,906			
0902032	AUBURN	WA		06/25/2015		2,220,964								136,982			
0902033	KENT	WA		06/25/2015		1,883,877								117,752			
0902034	LAWRENCEVILLE	GA		07/23/2015		2,194,373								85,313			
0902035	ST PAUL	MN		07/15/2015		4,661,621								242,631			
0902036	ST. LOUIS PARK	MN		06/18/2015		10,028,528								275,976			
0902037	MISSION VIEJO	CA		09/17/2015		6,166,065								164,693			
0902038	IRVINE	CA		06/30/2015		3,300,114								89,010			
0902039	CORPUS CHRISTI	TX		08/13/2015		2,001,878								99,090			
0902040	PORT ARANSAS	TX		08/13/2015		2,527,258								125,096			
0902041	SALEM	OR		07/30/2015		3,964,565								96,429			
0902042	SOUTH BEND	IN		08/12/2015		1,699,288								186,704			
0902043	OCOEE	FL		09/15/2015		1,250,465								73,952			
0902044	ORLANDO	FL		09/15/2015		1,965,016								116,211			
0902045	MECHANICSVILLE	VA		08/06/2015		9,302,396								248,537			
0902046	VISTA	CA		07/08/2015		5,562,714								109,098			
0902047	POMPANO BEACH	FL		08/14/2015		2,785,374								102,809			
0902048	PEARLAND	TX		08/04/2015		3,890,596								100,059			
0902050	ALBUQUERQUE	NM		08/13/2015		6,119,370								301,013			
0902051	GREENFIELD	WI		09/09/2015		9,021,060								236,727			
0902052	MIDDLETON	WI		08/13/2015		4,271,173								109,396			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0902053	ALPHARETTA	GA		01/05/2016		3,828,376								95,598			
0902054	NASHVILLE	TN		12/01/2015		2,668,987								69,833			
0902055	JACKSONVILLE	FL		10/07/2015		2,655,565								99,721			
0902056	JACKSONVILLE	FL		10/01/2015		3,808,867								143,954			
0902057	SAN JOSE	CA		11/03/2015		3,381,922								63,077			
0902058	ROCKVILLE	MD		12/14/2015		3,450,768								83,413			
0902059	SCOTTSDALE	AZ		10/01/2015		2,786,976								105,332			
0902060	CHARLOTTE	NC		10/15/2015		4,535,660								115,327			
0902061	STAFFORD	TX		09/29/2015		4,550,871								222,097			
0902062	FLOWOOD	MS		10/27/2015		2,613,135								96,141			
0902063	BELLEVUE	WA		10/26/2015		7,394,848								361,183			
0902064	EARTH CITY	MO		11/17/2015		3,244,598								89,910			
0902065	EXTON	PA		10/30/2015		4,995,599								130,384			
0902066	SERLING HEIGHTS	MI		01/14/2016		2,667,580								195,015			
0902067	WEST CHESTER	OH		01/11/2016		3,102,697								79,432			
0902068	AUSTIN	TX		12/10/2015		5,344,053								253,573			
0902069	WATAUGA	TX		11/19/2015		3,860,499								109,367			
0902070	SAN ANTONIO	TX		11/12/2015		2,342,884								110,881			
0902071	SHOREWOOD	MN		11/04/2015		5,724,550								147,127			
0902072	PORTLAND	OR		11/30/2015		2,100,184								53,383			
0902073	CHULA VISTA	CA		11/19/2015		2,882,588								62,669			
0902074	TUCSON	AZ		12/03/2015		6,123,831								153,738			
0902075	SOUTH JORDAN	UT		11/17/2015		3,152,911								78,818			
0902076	OAKLAND	CA		02/01/2016		11,500,334								289,552			
0902078	ST CLOUD	MN		01/29/2016		8,044,030								205,935			
0902079	BOULDER	CO		12/31/2015		2,346,816								112,749			
0902080	GAINESVILLE	FL		12/30/2015		2,762,031								132,150			
0902081	GAINESVILLE	FL		12/30/2015		2,762,031								132,150			
0902082	ADDISON	TX		12/30/2015		3,314,951								158,341			
0902083	ELK RIVER	MN		01/19/2016		4,028,944								99,334			
0902084	JACKSON	MS		12/21/2015		2,158,651								78,694			
0902085	OWINGS MILLS	MD		01/29/2016		7,331,618								184,932			
0902086	ELLICOTT CITY	MD		01/29/2016		16,867,513								425,464			
0902088	SEATTLE	WA		01/27/2016		5,365,105								136,024			
0902089	LAKE ZURICH	IL		02/11/2016		5,487,602								191,029			
0902091	SURPRISE	AZ		03/01/2016		4,808,079								117,137			
0902093	KIRKWOOD	MO		02/16/2016		9,612,678								236,182			
0902094	WEBSTER	NY		04/15/2016		1,602,613								141,871			
0902095	PITTSFORD	NY		03/08/2016		1,003,447								89,771			
0902096	BRIGHTON	CO		03/24/2016		821,921								73,519			
0902097	HAMBURG	NY		03/08/2016		618,586								55,333			
0902098	WESTMINSTER	CO		03/09/2016		3,033,046								270,861			
0902099	WILSONVILLE	OR		03/17/2016		2,917,752								52,403			
0902101	SAN DIEGO	CA		03/30/2016		20,497,087								391,741			
0902102	MILWAUKEE	WI		02/24/2016		7,870,507								285,445			
0902103	MILWAUKEE	WI		02/24/2016		5,096,012								184,820			
0902104	MADISON	WI		04/26/2016		5,586,573								142,372			
0902105	CANON CITY	CO		04/27/2016		3,322,768								118,696			
0902106	ALBANY	NY		05/13/2016		8,781,131								223,997			
0902107	CORPUS CHRISTI	TX		05/02/2016		3,960,217								98,434			
0902108	PORTLAND	OR		05/02/2016		3,051,039								140,090			
0902109	KINGSTON BOROUGH	PA		05/02/2016		3,960,217								98,434			
0902110	MINNETONKA	MN		11/01/2016		9,044,299								197,645			
0902111	DALLAS	TX		05/06/2016		11,254,012								524,361			
0902112	ST. LOUIS	MO		05/24/2016		5,628,600								261,100			
0902113	VANCOUVER	WA		06/01/2016		6,518,149								163,158			
0902114	CHARLOTTE	NC		06/09/2016		1,984,223								49,038			
0902115	NORCO	CA		07/01/2016		4,112,605								102,361			
0902116	EARTH CITY	MO		06/28/2016		10,641,719								288,786			
0902117	TUCSON	AZ		05/19/2016		1,724,374								95,480			

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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					
0902118	FLORA	MS		06/13/2016		2,045,354								156,101			
0902119	DEERFIELD	IL		07/12/2016		2,908,688								72,011			
0902120	KENNESAW	GA		10/07/2016		4,284,883								103,455			
0902121	KENNESAW	GA		06/22/2016		9,785,126								499,015			
0902122	ROSWELL	GA		06/23/2016		4,320,993								216,901			
0902123	CONYERS	GA		06/23/2016		3,169,880								147,695			
0902124	SMYRNA	GA		06/23/2016		4,492,459								212,803			
0902125	SMYRNA	GA		06/15/2016		5,775,896								294,872			
0902126	NORCROSS	GA		06/23/2016		3,417,256								171,536			
0902127	CARTERSVILLE	GA		06/15/2016		4,166,866								212,176			
0902128	MARIETTA	GA		06/17/2016		3,608,086								172,165			
0902129	CONYERS	GA		07/07/2016		2,659,435								123,008			
0902130	PANAMA CITY	FL		06/17/2016		4,988,705								254,233			
0902131	CHARLOTTE	NC		06/27/2016		5,179,923								238,116			
0902132	BIRMINGHAM	AL		06/13/2016		5,806,031								144,510			
0902133	HERNANDO	MS		06/30/2016		13,179,992								347,730			
0902134	EAGAN	MN		07/01/2016		1,396,560								76,979			
0902135	TUCSON	AZ		08/08/2016		2,916,240								70,294			
0902136	NEWINGTON	VA		11/01/2016		16,598,903								387,178			
0902137	EDINA	MN		08/09/2016		4,565,801								112,438			
0902138	ALPHARETTA	GA		08/10/2016		4,171,138								191,515			
0902139	CORONA	CA		08/02/2016		5,722,564								148,383			
0902140	AUSTIN	TX		08/19/2016		1,360,026								33,492			
0902141	MENTOR	OH		08/22/2016		2,428,618								59,807			
0902142	ARLINGTON	VA		09/01/2016		1,164,445								29,708			
0902143	LAS VEGAS	NV		09/01/2016		3,061,391								74,322			
0902144	FLOWOOD	MS		07/26/2016		4,462,420								23,642			
0902145	WARREN	MI		09/22/2016		2,311,839								79,322			
0902146	BLACKLICK	OH		10/03/2016		975,132								23,923			
0902147	BLACKLICK (COLUMBUS)	OH		10/03/2016		3,291,071								80,741			
0902148	HARRISBURG	PA		09/30/2016		1,958,223								37,343			
0902149	YORBA LINDA	CA		10/31/2016		1,948,767								49,190			
0902150	JACKSONVILLE	FL		10/25/2016		10,025,832								455,843			
0902151	CHESAPEAKE	VA		11/07/2016		2,270,215								56,991			
0902152	BROWNSVILLE	TX		10/19/2016		8,017,794								367,787			
0902153	RACINE	WI		09/15/2016		3,615,128								165,642			
0902154	CHARLOTTE	NC		10/05/2016		2,095,305								52,686			
0902155	COLORADO SPRINGS	CO		11/09/2016		3,322,826								80,484			
0902156	OREM	UT		10/11/2016		4,388,095								107,654			
0902158	PANAMA CITY	FL		11/01/2016		3,925,105								71,899			
0902159	SNELLVILLE	GA		11/29/2016		2,439,731								62,662			
0902160	LITTLETON	CO		12/01/2016		13,254,354								254,892			
0902161	SAN ANTONIO	TX		12/08/2016		17,604,873								445,980			
0902162	HOUSTON	TX		12/06/2016		1,404,269								100,968			
0902163	GLEN BURNIE	MD		11/29/2016		7,329,764								192,191			
0902164	SPOKANE VALLEY	WA		12/01/2016		2,148,928								53,183			
0902165	OAKWOOD VILLAGE	OH		12/21/2016		3,035,396								73,136			
0902166	INDEPENDENCE	OH		12/21/2016		1,811,446								43,645			
0902167	SUGAR LAND	TX		01/18/2017		3,251,882								116,474			
0902168	SAN ANTONIO	TX		12/19/2016		2,545,816								61,340			
0902169	CRESTVIEW	FL		03/02/2017		6,928,816								238,004			
0902170	EDEN PRAIRIE	MN		12/01/2016		3,907,141								96,696			
0902171	SAN DIEGO	CA		02/15/2017		4,006,063								96,114			
0902172	MIDVALE	UT		04/06/2017		7,800,508								178,448			
0902173	SAN DIEGO	CA		04/11/2017		6,284,694								206,213			
0902174	CYPRESS	CA		01/31/2017		10,851,838								183,135			
0902175	CUMMING	GA		02/01/2017		3,380,618								148,916			
0902176	SAVANNAH	GA		02/01/2017		4,539,686								199,973			
0902177	SAVANNAH	GA		02/01/2017		6,278,290								276,559			
0902178	NORCROSS	GA		02/01/2017		1,767,580								77,862			

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 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
0902179	CULVER CITY	CA		02/23/2017		1,501,074								33,557			
0902180	WILMINGTON	DE		02/09/2017		4,200,541								138,817			
0902181	COCOA	FL		01/27/2017		2,455,419								342,915			
0902182	LAS VEGAS	NV		01/18/2017		9,933,748								331,016			
0902183	NOTTINGHAM	MD		02/23/2017		6,382,248								148,881			
0902184	NEWPORT NEWS	VA		03/13/2017		9,402,925								308,123			
0902186	ROCHESTER	NY		03/07/2017		3,922,112								122,306			
0902187	COLUMBUS	OH		01/25/2017		2,947,473								65,261			
0902189	WESTMINSTER	CA		03/23/2017		4,480,476								108,008			
0902190	GAHANNA	OH		02/28/2017		5,467,429								122,774			
0902191	MORAGA	CA		04/13/2017		3,951,592								87,087			
0902192	MANKATO	MN		03/30/2017		5,325,826								116,480			
0902193	LAKEWOOD	WA		03/31/2017		2,416,347								17,544			
0902194	CINCINNATI	OH		03/31/2017		4,043,414								88,832			
0902195	SOUTH JORDAN	UT		05/01/2017		11,946,161								275,725			
0902196	SOUTH JORDAN	UT		05/01/2017		15,895,305								366,874			
0902197	PALANTINE	IL		05/04/2017		2,078,590								44,675			
0902198	CINCINNATI	OH		04/03/2017		2,558,606								56,472			
0902199	TUCSON	AZ		05/04/2017		4,531,538								142,518			
0902201	BASKING RIDGE	NJ		05/11/2017		2,659,032								85,160			
0902202	TUCSON	AZ		06/22/2017		5,781,910								112,900			
0902203	CENTENNIAL	CO		05/30/2017		3,586,973								68,866			
0902204	DURHAM	OR		06/14/2017		4,442,050								143,657			
0902205	MILWAUKEE	WI		04/28/2017		10,256,750								432,118			
0902206	MINNETONKA	MN		06/13/2017		14,370,716								324,188			
0902207	CHARLESTON	SC		06/01/2017		5,096,762								162,678			
0902208	DALLAS	TX		07/12/2017		2,931,331								58,038			
0902209	SCOTTSDALE	AZ		05/16/2017		16,820,226								374,268			
0902210	LINCOLN	NE		06/28/2017		5,153,858								115,744			
0902211	LINCOLN	NE		06/28/2017		2,775,155								62,324			
0902212	LINCOLN	NE		06/28/2017		7,433,450								166,939			
0902213	PANAMA CITY	FL		07/24/2017		3,096,779								87,951			
0902214	MILWAUKEE	WI		05/25/2017		6,674,667								259,077			
0902215	SPOKANE VALLEY	WA		07/31/2017		8,843,481								175,674			
0902216	FAYETTEVILLE	NC		07/11/2017		11,080,617								368,447			
0902217	SPRINGFIELD	OR		08/01/2017		4,641,486								104,153			
0902218	HAWAIIAN GARDENS	CA		06/29/2017		11,177,737								196,830			
0902219	OMAHA	NE		07/27/2017		4,774,295								79,924			
0902220	ORLANDO	FL		08/08/2017		15,085,616								469,186			
0902221	ST. LOUIS	MO		06/22/2017		3,157,157								106,629			
0902222	MESA	AZ		08/10/2017		5,470,512								120,644			
0902223	LIVERPOOL	NY		08/18/2017		3,984,035								65,143			
0902224	LOS ANGELES	CA		09/07/2017		8,469,355								189,690			
0902225	VANCOUVER	WA		08/24/2017		4,376,227								97,242			
0902226	LAKEWOOD	CO		07/25/2017		1,737,415								39,104			
0902227	COSTA MESA	CA		10/04/2017		1,994,699								65,100			
0902228	SEATTLE	WA		11/14/2017		3,000,000								67,583			
0902229	PASADENA	CA		08/30/2017		2,570,142								62,329			
0902230	MESQUITE	TX		09/21/2017		9,350,720								304,219			
0902231	NOTTINGHAM	MD		10/02/2017		16,954,183								283,803			
0902232	WEST DES MOINES	IA		09/28/2017		19,187,791								382,970			
0902233	WILSONVILLE	OR		09/20/2017		2,343,594								39,416			
0902234	ALEXANDRIA	VA		10/02/2017		3,590,338								116,508			
0902235	HALFMOON	NY		09/01/2017		21,236,852								339,414			
0902236	BOISE	ID		10/31/2017		2,396,634								39,924			
0902237	ONTARIO	CA		10/05/2017		2,295,804								50,152			
0902238	FORT WORTH	TX		10/17/2017		2,543,430								79,194			
0902239	VERNON	CA		11/02/2017		3,250,000								134,476			
0902240	LONG BEACH	CA		11/02/2017		5,000,000								201,687			
0902241	WOODLAND HILLS	CA		09/27/2017		3,989,094								67,516			

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
0902242	ALPHARETTA	GA		10/24/2017		8,745,066								367,212			
0902243	ALPHARETTA	GA		10/24/2017		3,717,276								156,091			
0902244	MARIETTA	GA		10/19/2017		6,213,476								137,810			
0902245	WESTLAKE VILLAGE	CA		10/30/2017		11,913,656								203,787			
0902246	ALPHARETTA	GA		10/31/2017		4,088,897								136,207			
0902247	JACKSONVILLE BEACH	FL		11/28/2017		3,350,000								75,468			
0902248	SAN ANTONIO	TX		10/30/2017		3,743,119								82,268			
0902249	CHARLOTTE	NC		10/12/2017		2,919,433								66,631			
0902250	CHATSWORTH	CA		10/25/2017		3,935,989								68,439			
0902251	SARASOTA	FL		10/27/2017		2,094,496								66,353			
0902252	SARASOTA	FL		10/27/2017		3,191,613								101,110			
0902253	ST. PETERSBURG	FL		10/27/2017		2,892,400								91,631			
0902254	ST. PETERSBURG	FL		10/27/2017		3,381,115								107,113			
0902255	JACKSONVILLE BEACH	FL		11/28/2017		3,600,000								81,100			
0902256	JACKSONVILLE	FL		11/28/2017		8,200,000								184,727			
0902257	SACRAMENTO	CA		11/30/2017		4,000,000								126,255			
0902258	PORTSMOUTH	VA		10/31/2017		4,741,373								103,104			
0902259	EVERETT	WA		12/27/2017		3,550,000								71,683			
0902260	ESCONDIDO	CA		01/30/2018										43,043			
0902261	GAINESVILLE	GA		01/30/2018										231,181			
0902262	MEMPHIS	TN		02/08/2018										84,605			
0902263	OREM	UT		03/29/2018										145,590			
0902264	WEST GOSHEN TOWNSHIP	PA		03/13/2018										100,902			
0902265	COLLIERVILLE	TN		02/06/2018										162,957			
0902266	SYRACUSE	NY		02/22/2018										33,158			
0902268	MADISON	WI		01/17/2018										53,291			
0902269	SANTA ANA	CA		01/25/2018										331,682			
0902271	ALBUQUERQUE	NM		01/31/2018										74,440			
0902272	HUNTSVILLE	AL		03/06/2018										47,302			
0902273	FREDERICK	MD		05/16/2018										73,151			
0902274	BRADENTON	FL		04/05/2018										66,648			
0902275	RACINE	WI		02/22/2018										189,894			
0902276	FLOWOOD	MS		03/15/2018										31,811			
0902277	FLOWOOD	MS		03/15/2018										43,930			
0902278	HILLIARD	OH		04/12/2018										35,948			
0902279	VIRGINIA BEACH	VA		03/28/2018										46,321			
0902280	LAS VEGAS	NV		03/27/2018										116,053			
0902281	Corona	CA		04/26/2018										28,421			
0902282	Hazelwood	MO		05/17/2018										110,710			
0902283	BROOK PARK	OH		05/03/2018										142,585			
0902284	MIDLAND	TX		05/10/2018										39,764			
0902285	JACKSONVILLE	FL		05/17/2018										43,896			
0902286	SALT LAKE CITY	UT		05/10/2018										19,906			
0902287	SALT LAKE CITY	UT		06/26/2018										29,416			
0902289	NORTH OLMSTED	OH		05/09/2018										20,936			
0902290	NILES	OH		05/31/2018										53,362			
0902291	NILES	OH		06/07/2018										70,226			
0902292	MILWAUKEE	WI		04/19/2018										69,382			
0902293	CLINTON	MS		05/24/2018										25,905			
0902294	MOUNT PLEASANT	SC		04/30/2018										38,293			
0902295	WILLOWICK	OH		05/24/2018										27,888			
0902296	HOMEWOOD	AL		05/24/2018										34,514			
0902297	MILWAUKEE	WI		06/07/2018										106,578			
0902298	CORONA	CA		06/14/2018										16,452			
0902299	CLINTON	MS		07/02/2018										7,354			
0902300	SAN ANTONIO	TX		07/09/2018										88,565			
0902301	RENTON	WA		06/19/2018										16,353			
0902302	TUCSON	AZ		06/27/2018										36,620			
0902303	AMERICAN FORK	UT		07/05/2018										68,754			
0902304	TWINSBURG	OH		07/19/2018										32,095			

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				
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	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0902305	SIGNAL HILLS	CA		07/11/2018										22,029			
0902306	ALPHARETTA	GA		06/21/2018										17,150			
0902307	TWINSBURG	OH		07/23/2018										32,127			
0902308	ALBUQUERQUE	NM		07/18/2018										60,477			
0902309	ALBUQUERQUE	NM		07/18/2018										32,381			
0902312	LITTLETON	CO		06/28/2018										20,790			
0902313	MENLO PARK	CA		07/19/2018										19,052			
0902314	CORPUS CHRISTI	TX		07/26/2018										33,196			
0902315	RIDGELAND	MS		07/19/2018										33,469			
0902316	PITTSBURGH	PA		08/30/2018										25,563			
0902317	HENDERSON	NV		08/07/2018										10,231			
0902318	LOS GATOS	CA		08/08/2018										46,061			
0902319	LIVERPOOL	NY		08/30/2018										19,017			
0902320	LAS VEGAS	NV		08/30/2018										14,484			
0902321	SAN ANTONIO	TX		09/13/2018										153,980			
0902322	WESTMONT	IL		07/25/2018										42,494			
0902323	FORT WORTH	TX		10/01/2018										10,362			
0902324	TIMONIUM	MD		07/31/2018										17,279			
0902325	ROSEVILLE	MI		09/13/2018										5,088			
0902328	PORTLAND	OR		10/03/2018										11,039			
0902329	PEWAUKEE	WI		08/30/2018										40,011			
0902330	CHARLOTTE	NC		09/13/2018										5,895			
0902331	SANTA CLARITA	CA		10/17/2018										7,190			
0902332	COLLEGE STATION	TX		09/28/2018										9,675			
0902334	MURRAY	UT		10/09/2018										6,191			
0902335	MURRAY	UT		09/26/2018										13,659			
0902336	MILWAUKEE	WI		08/30/2018										47,445			
0902337	CHICAGO	IL		10/24/2018										8,732			
0902339	MCALLEN	TX		10/25/2018										18,436			
0902340	MILWAUKEE	WI		10/24/2018										12,110			
975TRGI	LANCASTER	PA		08/18/2011		10,812,480								223,327			
987JCR9	HOLYOKE	MA		02/08/2011		31,752,565								798,100			
989BEL1	LAKEWOOD	CO		09/24/2015		21,000,000								134,223			
990BIS1	KATY	TX		12/06/2017		5,000,000								547,566			
990CON1	CINCINNATTI	OH		03/02/2018										22,621			
990CSFR	FORT MYERS	FL		08/16/2018										17,605			
990ELJ1	LA JOLLA	CA		08/09/2018										58,609			
990GEN1	PHILADELPHIA	PA		11/17/2016		30,000,000								6,288,482			
990HPA1	VARIOUS	CA		07/25/2018										81,267			
990MBP1	MCCLELLAN	CA		12/20/2017		4,685,484								36,375			
990RIO1	VARIOUS	TX		06/30/2016		23,589,693								655,363			
990RIV1	HAPPY VALLEY	OR		06/28/2018										7			
990SVJR	VARIOUS	TX		10/11/2016		3,729,938								597,178			
990SVSR	VARIOUS	TX		10/11/2016		26,109,567								4,180,243			
990WEN1	ROCHESTER	NY		11/07/2017		5,250,000								180,617			
L900643	ROLLA	MO		04/05/2006		2,014,999								94,520			
0299999. Mortgages with partial repayments						2,738,729,913								114,842,032			
L900643	ROLLA	MO		04/05/2006	10/15/2018	2,014,999			1,254,678		(1,254,678)		665,800	665,800			
0399999. Mortgages disposed						2,014,999			1,254,678		(1,254,678)		665,800	665,800			
0599999 - Totals						3,141,691,388		55,761	1,254,678		(1,198,917)		395,241,780	510,571,494		466,988	466,988

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 and Administrative Symbol/ Market Indicator	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			08/09/2017		1,302,119	1,271,286	1,271,286	(30,833)							3.310
63046#-AC-2	NAPIER PARK AIRCRAFT ROLLOVER LEASING Unaffiliated		New York	NY			11/14/2014		5,604,687	5,898,676	5,898,676	182,032					301,743		3.140
63046#-RC-1	NAPIER PARK RAILCAR Investments II LLC Equipment-		New York	NY			05/02/2013		17,499,005	17,882,855	17,882,855	93,683					280,956		6.010
63046#-RC-2	NAPIER PARK RAILCAR LEASE FUND, LLC		New York	NY			12/18/2015		18,338,547	18,795,596	18,795,596	276,149					682,165		5.400
000000-00-0	NAPIER PARK RAILCAR INVESTMENTS III		New York	NY			12/18/2018		16,234,797	16,234,797	16,234,797								19.780
0399999. Transportation Equipment - Unaffiliated									58,979,155	60,083,210	60,083,210	521,031					1,264,864		XXX
BANOLJ-N8-5	FINANCIAL CREDIT INVESTMENT I 0.500% 12/31/57	0					12/31/2017		57,353,780	57,353,780	57,353,780						4,509,055		55.019
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						881,754		27.025
40166@-10-4	GUGGENHEIM PARTNERS OPPORT LLC Unaffiliated	0					09/10/2009					75,373							0.000
1399999. Joint Venture Interests - Fixed Income - Unaffiliated									101,694,288	101,694,288	101,694,288	75,373					5,390,809		XXX
00032#-10-8	A-A EUROPEAN SR DEBT FUND, LP Unaffiliated	0	DOVER	DE			05/02/2017		15,519,719	16,665,776	16,665,776	596,829							25.000
537784-5*-1	A-A Mortgage Opportunities, LP A-A Mortgage Opportunities, LP	0					12/30/2015		64,144,264	84,250,410	84,250,410	10,363,824							10.640
1BAODS-4G-7	APOLLO ASIA REAL ESTATE FUND APOLLO ASIA REAL ESTATE FUND	0					09/23/2016		3,046,958	3,046,958	3,046,958	215,423					310,605		2.911
1BANON-RP-0	APOLLO NATL RESOURCE PARTNERS APOLLO NATL RESOURCE PARTNERS	0		US			02/10/2017		9,883,752	10,192,516	10,192,516	578,114					144,503		0.940
BANOKX-RF-5	APOLLO STRUCTURED RECOVERY FUN APOLLO STRUCTURED RECOVERY FUN	0					12/11/2017		11,988,505	11,988,505	11,988,505						760,518		4.416
1BANOD-LV-8	APOLLO USREF APOLLO USREF II HP COINVEST	0		US			06/30/2016		4,572,562	7,966,974	7,966,974	2,153,632					2,936,600		25.000
BANOJH-KP-7	APOLLO USREF GRANITE COINVEST APOLLO USREF GRANITE COINVEST	0					08/21/2017		25,375,817	28,668,787	28,668,787	3,368,870							25.340
BANOJF-RS-8	ATHENE MOMENTUM INVESTOR ATHENE MOMENTUM INVESTORS	0					09/28/2017		41,559,466	45,420,234	45,420,234	3,860,769							39.960
1BANOB-IH-0	BLUEWATER INVESTMENT HOLDINGS BLUEWATER INVESTMENT HOLDINGS	0					11/21/2017		20,678,397	20,797,516	20,797,516	119,119					1,325,403		24.000
000000-00-0	CAPITAL ALIGNMENT PARTNERS III		DOVER	DE			09/09/2016		3,800,000	3,387,184	3,387,184	(310,848)							16.873
14307#-10-7	CARLYLE ENERGY MEZZANINE OPP		WASHINGTON	DC			06/26/2012		22,014,370	22,939,723	22,939,723	(126,187)					1,363,796		1.810
1BANOE-V7-2	CASTLELAKE AVIATION III CASTLELAKE AVIATION III	0					07/28/2017		5,149,642	8,184,269	8,184,269	2,744,762					490,497		1.486
000000-00-0	CCSD II, LP		DOVER	DE		RP5	06/28/2012		4,486,501	4,549,349	4,549,349	(923,800)					1,355,708		16.848
18064@-10-3	CLARITAS CAP SPEC DEBT FUND LP		DOVER	DE		RP5	02/03/2011		1,428,087	1,432,781	1,432,781	(696,916)					856,470		12.644
G3435*-10-3	FINANCIAL CREDIT INVESTMENT	0					07/18/2017		12,945,075	16,818,947	16,818,947	3,807,053					1,971,718		1.538
1BANOH-XT-A	LEVINE LEICHTMAN CAPITAL PART	0					05/31/2017		1,882,828	1,968,466	1,968,466	148,959					26,388		1.048
1BANOF-SH-L	MEZZANINE PARTNERS III MEZZANINE PARTNERS III	0		US			02/27/2017		7,001,956	7,403,950	7,403,950	345,072					409,707		0.529
466993-50-8	PEG SECONDARY PRIVATE EQUITY						08/12/2016		2,547,574	2,554,662	2,554,662	29,690							4.730
1BANOJ-GU-9	REDDING RIDGE HOLDINGS LP	0					07/14/2017		15,699,947	16,717,811	16,717,811	590,018					825,111		4.261
001678-41-1	ROCKBRIDGE FUND VII LP						06/30/2017		2,219,205	1,828,950	1,828,950	(114,422)							2.400
BANOKF-BW-4	Rockbridge Hospitality ROCKBRIDGE HOSPITALITY FUND VI	0					10/13/2017		1,122,916	1,002,103	1,002,103	(120,812)							1.264
72002#-11-1	THE HUB	0		US			12/29/2014		49,668,611	72,263,686	72,263,686	5,539,230					1,317,522		72.222
G2957*-10-2	A-A ASIA PRIVATE CREDIT FD, LP	0	GEORGETOWN				04/20/2012		3,744,799	3,297,181	3,297,181	(447,618)					1,262,864		32.000
00163H-AD-7	ALM LOAN FUNDING 2012-7A SUB 144A MIX-CORP LOAN 0.000% 10/19/24	0			DIRECT		10/05/2016		20,468,567	15,082,994	20,468,567		(1,468,551)				3,013,156		35.940
G4384@-10-9	HEDGE FUND SEEDING STRATEGY OFFSHORE: 2011 LP	0	GEORGETOWN				02/27/2012		200,244	280,229	280,229	68,357					55,588		1.602
BANOPE-FS-7	ACE CREDIT FUND	0					10/01/2018		72,377,111	71,848,674	71,848,674	(528,437)							36.850
BANON8-DC-9	APOLLO HYBRID VALUE FUND	0					07/05/2018		3,520,208	3,423,986	3,423,986	(96,222)							2.790
BANON8-DY-1	AA DIRECT	0					07/05/2018		762,556	754,338	754,338	(8,218)							19.000
BANOR5-QS-2	APOLLO INFRA EQUITY US FUND LP	0					12/12/2018		55,000,000	55,000,000	55,000,000								7.890

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 and Administrative Symbol/ Market Indicator	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
BANONK-Z8-7	BISHOP SENIOR LIVING COINVEST	0					06/04/2018		10,195,500	10,195,500	10,195,500								9.600
BANOKP-ET-6	JCR INCOME PLUS FUND	0					05/04/2018		1,073,735	1,103,299	1,103,299	29,564					2		3.477
BANONL-H7-7	NNN INVESTORS	0					06/07/2018		14,082,403	14,082,403	14,082,403						392,479		9.000
BANOKF-BP-9	CIII RECOVERY FUND III	0					09/24/2018		1,967,112	1,819,273	1,819,273	(147,839)							2.049
BANORL-F1-8	AA SPN2 MHC AEL LP	0					11/19/2018		2,744,361	2,744,361	2,744,361								8.200
BANORQ-5D-2	AA INFRASTRUCTURE DEBT FUND I	0					11/20/2018		14,166,250	14,166,250	14,166,250								10.000
2199999. Joint Venture Interests - Other - Unaffiliated									527,038,998	583,848,045	589,233,618	31,037,966	(1,468,551)				18,818,635		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	P1FE	10/01/2011		9,197,964	12,313,269	9,162,134		(5,864)				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	P1FE	10/05/2010		24,585,200	23,056,020	22,122,852		(355,470)				1,475,000		0.000
530790-AC-1	LIBERTY MUTUAL INSURANCE LIBMUT 7 7/8 10/15/26 Debentures, 7.875% 10/15/26		BOSTON	MA	MERRILL LYNCH	P2FE	01/21/2011		11,608,190	13,551,219	11,385,853		(35,743)				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	P1FE	08/01/2009		7,846,445	11,360,825	7,812,287		(5,241)				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.	P1FE	08/01/2009		16,664,987	22,216,339	16,839,302		24,888				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.	P1FE	10/12/2010		10,283,780	13,562,651	10,307,071		3,598				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	P1FE	04/16/2014		6,997,830	7,018,970	6,997,998		39				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	P1FE	07/08/2010		15,273,626	20,411,895	15,176,994		(15,327)				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	P2FE	04/05/2011		1,336,220	1,388,190	1,263,966		(11,587)				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	P1FE	03/04/2010		6,996,640	10,880,464	6,996,828		(14,402)				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.	P1FE	06/16/2009		3,186,750	3,518,577	3,089,365		51				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	P1FE	09/21/2009		19,934,621	25,422,758	20,182,874		30,266				1,412,926		0.000
878091-BF-3	TEACHERS INSUR & ANNUITY TEACHERS INSUR & ANNUITY 4.270% 05/15/47	0			JP MORGAN SECURITIES	P1FE	12/31/2017		1,993,687	1,918,872	1,993,882		194				85,400		0.000
878091-BD-8	TEACHERS INSUR & ANNUITY TIAAGL 4.9 09/15/44 4.900% 09/15/44				JP MORGAN SECURITIES	P1FE	12/31/2017		45,021,564	45,437,172	45,004,909		(16,642)				2,156,000		0.000
878091-BC-0	TEACHERS INSUR & ANNUITY TIAAGL 6.85 12/16/39 6.850% 12/16/39				MORGAN STANLEY	P1FE	12/31/2017		4,994,347	6,438,935	4,994,678		330				342,500		0.000
2999999. Capital Notes - Unaffiliated									185,921,851	218,496,156	183,330,993		(400,910)				12,152,690		XXX
000000-00-0	AERL, LC		DES MOINES	IA	AERL, LC		04/03/2009		49,546,524	2,192,254	2,192,254	1,557,840							
4399999. Any Other Class of Assets - Affiliated									49,546,524	2,192,254	2,192,254	1,557,840							XXX
4499999. Total - Unaffiliated									873,634,292	964,121,699	934,342,109	31,634,370	(1,869,461)				37,626,998		XXX
4599999. Total - Affiliated									49,546,524	2,192,254	2,192,254	1,557,840							XXX
4699999 - Totals									923,180,816	966,313,953	936,534,363	33,192,210	(1,869,461)				37,626,998		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
000000-00-0	NAPIER PARK AIRCRAFT ROLLOVER LEASING		NY		08/09/2017			598,162		0.000
000000-00-0	NAPIER PARK RAILCAR Investments III LLC	New York	NY		12/18/2018		16,234,797			0.000
0399999. Transportation Equipment - Unaffiliated							16,234,797	598,162		XXX
00032#-10-8	A-A EUROPEAN SR DEBT FUND, LP	DOVER	DE		05/02/2017			1,250,000		0.000
BANORQ-5D-2	AA Infrastructure Fund LTD AA Infrastructure Debt Fund 1				11/20/2018		1,710,000	12,456,250		0.000
000000-00-0	APOLLO ASIA REAL ESTATE FUND APOLLO ASIA REAL ESTATE FUND				09/23/2016			1,453,705		0.000
BANON8-DY-1	APOLLO HYBRID VALUE FUND AA DIRECT				07/05/2018		410,508	352,048		0.000
BANON8-DC-9	APOLLO HYBRID VALUE FUND APOLLO HYBRID VALUE FUND				07/05/2018		3,349,147	1,828,951		0.000
1BANON-RP-0	APOLLO NATL RESOURCE PARTNERS APOLLO NATL RESOURCE PARTNERS		US		02/10/2017			4,539,594		0.000
BANOKX-RF-5	APOLLO STRUCTURED RECOVERY FUN APOLLO STRUCTURED RECOVERY FUN				12/11/2017			8,341,658		0.000
BANOR5-QS-2	APOLLO STRUCTURED RECOVERY FUN Apollo Infra Equity US Fund LP				12/12/2018		44,192,648	10,807,352		0.000
BANOJH-KP-7	APOLLO USREF GRANITE COINVEST APOLLO USREF GRANITE COINVEST				08/21/2017			3,509,677		0.000
BANOJF-RS-8	ATHENE MOMENTUM INVESTOR ATHENE MOMENTUM INVESTORS				09/28/2017			26,220,870		0.000
BANORL-F1-8	Apollo Principal Holdings IV A-A SPN-2 (MHC-AEL), LP				11/19/2018		2,738,621	5,740		0.000
BANONK-Z8-7	BISHOP SENIOR LIVING COINVEST BISHOP SENIOR LIVING COINVEST				06/04/2018		1,356,397	9,181,584		0.000
000000-00-0	BLUEWATER INVESTMENT HOLDINGS BLUEWATER INVESTMENT HOLDINGS				11/21/2017			26,133,007		0.000
000000-00-0	CAPITAL ALIGNMENT PARTNERS III	DOVER	DE		09/09/2016			1,700,000		0.000
14307#-10-7	CARLYLE ENERGY MEZZANINE OPP	WASHINGTON	DC		06/26/2012			144,397		0.000
000000-00-0	CASTLELAKE AVIATION III CASTLELAKE AVIATION III				07/28/2017			3,710,116		0.000
000000-00-0	FINANCIAL CREDIT INVESTMENT				07/18/2017			73,967		0.000
BANOKP-ET-6	JCR INCOME PLUS FUND JCR INCOME PLUS FUND IV				05/04/2018		330,000	750,000		0.000
000000-00-0	LEVINE LEICHTMAN CAPITAL PART				05/31/2017			1,982,693		0.000
000000-00-0	MEZZANINE PARTNERS III MEZZANINE PARTNERS III		US		02/27/2017			3,113,326		0.000
BANONL-H7-7	NNN INVESTOR I NNN INVESTOR I				06/07/2018		14,304,207			0.000
466993-50-8	PEG SECONDARY PRIVATE EQUITY				08/12/2016			778,707		0.000
000000-00-0	REDDING RIDGE HOLDINGS LP				07/14/2017			8,779,975		0.000
000000-00-0	ROCKBRIDGE FUND VII LP				06/30/2017			839,329		0.000
BANOKF-BP-9	Rockbridge Hospitality C-III RECOVERY FUND III LP				09/24/2018		1,967,112			0.000
BANOKF-BW-4	Rockbridge Hospitality ROCKBRIDGE HOSPITALITY FUND VI				10/13/2017			419,664		0.000
G2957*-10-2	A-A ASIA PRIVATE CREDIT FD, LP	GEORGETOWN			04/20/2012			50,548		0.000
BANOPE-FS-7					08/10/2018		73,039,213			0.000
2199999. Joint Venture Interests - Other - Unaffiliated							143,397,853	128,423,158		XXX
	AERL, LC	DES MOINES	IA		04/03/2009			665,800		
4399999. Any Other Class of Assets - Affiliated								665,800		XXX
4499999. Total - Unaffiliated							159,632,650	129,021,320		XXX
4599999. Total - Affiliated								665,800		XXX
4699999 - Totals							159,632,650	129,687,120		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
000000-00-0	NAPIER PARK AIRCRAFT LEASING VEHICLE I LLC	New York	NY	Capital Distribution	11/14/2014	02/20/2018	102,961							102,961					
000000-00-0	NAPIER PARK AIRCRAFT ROLLOVER LEASING		NY	Capital Distribution	08/09/2017	01/31/2018	676,161							676,161	676,161				
000000-00-0	NAPIER PARK RAILCAR Investments II LLC	New York	NY	Capital Distribution	12/18/2015	02/13/2018	136,285							136,285					
000000-00-0	NAPIER PARK RAILCAR Investments II LLC	New York	NY	Capital Distribution	12/18/2015	05/22/2018	1,390,238							1,390,238	1,240,123				
000000-00-0	NAPIER PARK RAILCAR Investments II LLC	New York	NY	Capital Distribution	12/18/2015	08/24/2018	306,285							306,285	35,463				
000000-00-0	NAPIER PARK RAILCAR Investments II LLC	New York	NY	Capital Distribution	12/18/2015	11/21/2018	124,943							124,943					
000000-00-0	NAPIER PARK RAILCAR LEASE FUND, LLC	New York	NY	Capital Distribution	05/02/2013	01/31/2018	280,956							280,956					
000000-00-0	NAPIER PARK AIRCRAFT LEASING VEHICLE I LLC	New York	NY	Capital Distribution	11/14/2014	05/17/2018	93,112							93,112					
000000-00-0	NAPIER PARK AIRCRAFT LEASING VEHICLE I LLC	New York	NY	Capital Distribution	11/14/2014	08/24/2018	70,702							70,702					
000000-00-0	NAPIER PARK AIRCRAFT LEASING VEHICLE I LLC	New York	NY	Capital Distribution	11/14/2014	11/20/2018	34,968							34,968					
000000-00-0	NAPIER PARK AIRCRAFT ROLLOVER LEASING		NY	Capital Distribution	08/09/2017	12/28/2018	190,802							190,802	190,802				
0399999. Transportation Equipment - Unaffiliated							3,407,413							3,407,413	2,142,549				
BANQLJ-N8-5	FINANCIAL CREDIT INVESTMENT I 0.500% 12/31/57			Paydown	12/31/2017	02/28/2018													
BANQLJ-N8-5	FINANCIAL CREDIT INVESTMENT I 0.500% 12/31/57			Redemption 100.0000	12/31/2017	09/28/2018	9,916,318							9,916,318	9,916,318				
BANQLK-TW-3	FINANCIAL CREDIT INVESTMENT II 0.500% 12/31/57			Paydown	12/31/2017	02/28/2018													
401668-10-4	GUGGENHEIM PARTNERS OPPORT LLC	DOVER	DE	Sale	09/10/2009	02/28/2018	3,698,211							3,698,211	4,366,140		667,930	667,930	
401668-10-4	GUGGENHEIM PARTNERS OPPORT LLC	DOVER	DE	Capital Distribution	09/10/2009	12/31/2017	698,969							698,969	698,969				
1399999. Joint Venture Interests - Fixed Income - Unaffiliated							14,313,498							14,313,498	14,981,427		667,930	667,930	
000000-00-0	APOLLO ASIA REAL ESTATE FUND APOLLO ASIA REAL ESTATE FUND			Capital Distribution	09/23/2016	05/29/2018	876,115							876,115	876,115				
000000-00-0	APOLLO ASIA REAL ESTATE FUND APOLLO ASIA REAL ESTATE FUND			Capital Distribution	09/23/2016	06/08/2018	279,517							279,517	29,500				
000000-00-0	APOLLO ASIA REAL ESTATE FUND APOLLO ASIA REAL ESTATE FUND			Capital Distribution	09/23/2016	12/21/2018	175,956							175,956	115,368				
BANQN8-DC-9	APOLLO HYBRID VALUE FUND APOLLO HYBRID VALUE FUND			Capital Distribution	07/05/2018	07/30/2018	1,240,714							1,240,714	1,240,714				
BANQN8-DC-9	APOLLO HYBRID VALUE FUND APOLLO HYBRID VALUE FUND			Capital Distribution	07/05/2018	10/29/2018	154,348							154,348	154,348				
BANQN8-DC-9	APOLLO HYBRID VALUE FUND APOLLO HYBRID VALUE FUND			Capital Distribution	07/05/2018	12/24/2018	262,828							262,828	262,828				
1BANQN-RP-0	APOLLO NATL RESOURCE PARTNERS APOLLO NATL RESOURCE PARTNERS		US	Capital Distribution	02/10/2017	03/21/2018	24,618							24,618					
1BANQN-RP-0	APOLLO NATL RESOURCE PARTNERS APOLLO NATL RESOURCE PARTNERS		US	Capital Distribution	02/10/2017	04/24/2018	435,120							435,120	435,120				
1BANQN-RP-0	APOLLO NATL RESOURCE PARTNERS APOLLO NATL RESOURCE PARTNERS		US	Capital Distribution	02/10/2017	05/22/2018	628,589							628,589	600,458				
1BANQN-RP-0	APOLLO NATL RESOURCE PARTNERS APOLLO NATL RESOURCE PARTNERS		US	Capital Distribution	02/10/2017	09/28/2018	22,583							22,583	22,583				
1BANQN-RP-0	APOLLO NATL RESOURCE PARTNERS APOLLO NATL RESOURCE PARTNERS		US	Capital Distribution	02/10/2017	12/27/2018	91,755							91,755					
BANQKX-RF-5	APOLLO STRUCTURED RECOVERY FUN APOLLO STRUCTURED RECOVERY FUN			Capital Distribution	12/11/2017	02/22/2018	8,508							8,508	8,508				
BANQKX-RF-5	APOLLO STRUCTURED RECOVERY FUN APOLLO STRUCTURED RECOVERY FUN			Capital Distribution	12/11/2017	05/22/2018	546,647							546,647	546,647				
BANQKX-RF-5	APOLLO STRUCTURED RECOVERY FUN APOLLO STRUCTURED RECOVERY FUN			Capital Distribution	12/11/2017	06/13/2018	561,377							561,377	424,723				
BANQKX-RF-5	APOLLO STRUCTURED RECOVERY FUN APOLLO STRUCTURED RECOVERY FUN			Capital Distribution	12/11/2017	07/31/2018	471,402							471,402	471,402				
BANQKX-RF-5	APOLLO STRUCTURED RECOVERY FUN APOLLO STRUCTURED RECOVERY FUN			Capital Distribution	12/11/2017	08/22/2018	984,183							984,183	643,784				
BANQKX-RF-5	APOLLO STRUCTURED RECOVERY FUN APOLLO STRUCTURED RECOVERY FUN			Capital Distribution	12/11/2017	10/24/2018	599,471							599,471	599,471				

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
BANOKX-RF-5	APOLLO STRUCTURED RECOVERY FUN APOLLO STRUCTURED RECOVERY FUN			Capital Distribution	12/11/2017	12/14/2018	611,219							611,219	327,754				
000000-00-0	APOLLO USREF APOLLO USREF II HP COINVEST		US	Capital Distribution	06/30/2016	03/20/2018	188,653							188,653					
000000-00-0	APOLLO USREF APOLLO USREF II HP COINVEST		US	Capital Distribution	06/30/2016	05/31/2018	21,143,248							21,143,248	18,395,301				
BANOJH-KP-7	APOLLO USREF GRANITE COINVEST APOLLO USREF GRANITE COINVEST			Capital Distribution	08/21/2017	11/27/2018	13,311,738							13,311,738	13,311,738				
BANOJH-KP-7	APOLLO USREF GRANITE COINVEST APOLLO USREF GRANITE COINVEST			Capital Distribution	08/21/2017	12/04/2018	30							30	30				
BANONK-Z8-7	BISHOP SENIOR LIVING COINVEST BISHOP SENIOR LIVING COINVEST			Capital Distribution	06/04/2018	12/28/2018	342,481							342,481	342,481				
000000-00-0	BLUEWATER INVESTMENT HOLDINGS BLUEWATER INVESTMENT HOLDINGS			Capital Distribution	11/21/2017	08/24/2018	7,183,197							7,183,197	6,213,288				
000000-00-0	BLUEWATER INVESTMENT HOLDINGS BLUEWATER INVESTMENT HOLDINGS			Capital Distribution	11/21/2017	09/12/2018	720,000							720,000	720,000				
000000-00-0	BLUEWATER INVESTMENT HOLDINGS BLUEWATER INVESTMENT HOLDINGS			Capital Distribution	11/21/2017	11/30/2018	3,456,000							3,456,000	3,100,505				
14307#-10-7	CARLYLE ENERGY MEZZANINE OPP	WASHINGTON	DC	Capital Distribution	06/26/2012	02/23/2018	2,503,899							2,503,899	1,452,359				
14307#-10-7	CARLYLE ENERGY MEZZANINE OPP	WASHINGTON	DC	Capital Distribution	06/26/2012	06/14/2018	158,728							158,728					
14307#-10-7	CARLYLE ENERGY MEZZANINE OPP	WASHINGTON	DC	Capital Distribution	06/26/2012	09/25/2018	153,528							153,528					
000000-00-0	CASTLELAKE AVIATION III CASTLELAKE AVIATION III			Capital Distribution	07/28/2017	03/29/2018	66,782							66,782					
000000-00-0	CASTLELAKE AVIATION III CASTLELAKE AVIATION III			Capital Distribution	07/28/2017	06/29/2018	67,543							67,543					
000000-00-0	CASTLELAKE AVIATION III CASTLELAKE AVIATION III			Capital Distribution	07/28/2017	09/28/2018	148,405							148,405					
000000-00-0	CASTLELAKE AVIATION III CASTLELAKE AVIATION III			Capital Distribution	07/28/2017	12/28/2018	207,767							207,767					
000000-00-0	CCSD II, LP	DOVER	DE	Capital Distribution	06/28/2012	02/20/2018	65,646							65,646					
000000-00-0	CCSD II, LP	DOVER	DE	Capital Distribution	06/28/2012	05/11/2018	60,260							60,260					
000000-00-0	CCSD II, LP	DOVER	DE	Capital Distribution	06/28/2012	08/14/2018	875,479							875,479					
000000-00-0	CCSD II, LP	DOVER	DE	Capital Distribution	06/28/2012	11/20/2018	1,015,629							1,015,629	661,306				
18064@-10-3	CLARITAS CAP SPEC DEBT FUND LP	DOVER	DE	Capital Distribution	02/03/2011	01/24/2018	243,391							243,391					
18064@-10-3	CLARITAS CAP SPEC DEBT FUND LP	DOVER	DE	Capital Distribution	02/03/2011	02/20/2018	15,840							15,840					
18064@-10-3	CLARITAS CAP SPEC DEBT FUND LP	DOVER	DE	Capital Distribution	02/03/2011	05/10/2018	11,967							11,967					
18064@-10-3	CLARITAS CAP SPEC DEBT FUND LP	DOVER	DE	Capital Distribution	02/03/2011	08/14/2018	339,813							339,813					
18064@-10-3	CLARITAS CAP SPEC DEBT FUND LP	DOVER	DE	Capital Distribution	02/03/2011	11/20/2018	695,402							695,402	449,943				
000000-00-0	FINANCIAL CREDIT INVESTMENT			Capital Distribution	07/18/2017	01/25/2018	2,832,787							2,832,787	2,765,968				
000000-00-0	FINANCIAL CREDIT INVESTMENT			Capital Distribution	07/18/2017	03/08/2018	188,852							188,852	188,852				
000000-00-0	FINANCIAL CREDIT INVESTMENT			Capital Distribution	07/18/2017	04/13/2018	312,605							312,605					
000000-00-0	FINANCIAL CREDIT INVESTMENT			Capital Distribution	07/18/2017	04/25/2018	236,066							236,066					
000000-00-0	FINANCIAL CREDIT INVESTMENT			Capital Distribution	07/18/2017	05/17/2018	236,066							236,066					
000000-00-0	FINANCIAL CREDIT INVESTMENT			Capital Distribution	07/18/2017	06/27/2018	236,066							236,066					
000000-00-0	FINANCIAL CREDIT INVESTMENT			Capital Distribution	07/18/2017	08/17/2018	330,433							330,433					
000000-00-0	FINANCIAL CREDIT INVESTMENT			Capital Distribution	07/18/2017	08/29/2018	236,066							236,066					
000000-00-0	FINANCIAL CREDIT INVESTMENT			Capital Distribution	07/18/2017	10/18/2018	191,695							191,695					
000000-00-0	FINANCIAL CREDIT INVESTMENT			Capital Distribution	07/18/2017	11/21/2018	125,902							125,902					
BANOKP-ET-6	JCR INCOME PLUS FUND JCR INCOME PLUS FUND IV			Capital Distribution	05/04/2018	09/28/2018	459							459	459				
BANOKP-ET-6	JCR INCOME PLUS FUND JCR INCOME PLUS FUND IV			Capital Distribution	05/04/2018	12/28/2018	5,808							5,808	5,806				
000000-00-0	LEVINE LEICHTMAN CAPITAL PART			Capital Distribution	05/31/2017	02/28/2018	106,289							106,289	106,289				
000000-00-0	LEVINE LEICHTMAN CAPITAL PART			Capital Distribution	05/31/2017	04/30/2018	461,051							461,051	461,051				
000000-00-0	LEVINE LEICHTMAN CAPITAL PART			Capital Distribution	05/31/2017	06/29/2018	186,191							186,191	186,191				
000000-00-0	LEVINE LEICHTMAN CAPITAL PART			Capital Distribution	05/31/2017	08/08/2018	145,238							145,238	145,238				
000000-00-0	LEVINE LEICHTMAN CAPITAL PART			Capital Distribution	05/31/2017	09/28/2018	269,566							269,566	243,178				
000000-00-0	LEVINE LEICHTMAN CAPITAL PART			Capital Distribution	05/31/2017	12/28/2018	33,881							33,881	33,881				

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
000000-00-0	MEZZANINE PARTNERS III MEZZANINE PARTNERS III		US	Capital Distribution	02/27/2017	03/29/2018	91,801							91,801	34,879				
000000-00-0	MEZZANINE PARTNERS III MEZZANINE PARTNERS III		US	Capital Distribution	02/27/2017	05/24/2018	82,311							82,311					
000000-00-0	MEZZANINE PARTNERS III MEZZANINE PARTNERS III		US	Capital Distribution	02/27/2017	12/28/2018	270,474							270,474					
BANONL-H7-7	NNN INVESTOR I NNN INVESTOR I			Capital Distribution	06/07/2018	11/14/2018	411,522							411,522	19,043				
BANONL-H7-7	NNN INVESTOR I NNN INVESTOR I			Capital Distribution	06/07/2018	12/21/2018	202,761							202,761	202,761				
000000-00-0	REDDING RIDGE HOLDINGS LP			Capital Distribution	07/14/2017	01/24/2018	18,453							18,453					
000000-00-0	REDDING RIDGE HOLDINGS LP			Capital Distribution	07/14/2017	03/06/2018	75,915							75,915	75,915				
000000-00-0	REDDING RIDGE HOLDINGS LP			Capital Distribution	07/14/2017	05/23/2018	619,158							619,158					
000000-00-0	REDDING RIDGE HOLDINGS LP			Capital Distribution	07/14/2017	08/30/2018	200,042							200,042	200,042				
000000-00-0	REDDING RIDGE HOLDINGS LP			Capital Distribution	07/14/2017	09/14/2018	890,323							890,323	890,323				
000000-00-0	REDDING RIDGE HOLDINGS LP			Capital Distribution	07/14/2017	11/16/2018	187,500							187,500					
000000-00-0	ROCKBRIDGE FUND VII LP			Capital Distribution	06/30/2017	03/05/2018	6,372							6,372	6,372				
BANOKF-BW-4	Rockbridge Hospitality ROCKBRIDGE HOSPITALITY FUND VI			Capital Distribution	10/13/2017	03/05/2018	2,199							2,199	2,199				
72002#-11-1	THE HUB		US	Capital Distribution	12/29/2014	10/15/2018	397,150							397,150					
72002#-11-1	THE HUB		US	Capital Distribution	12/29/2014	11/13/2018	445,312							445,312					
72002#-11-1	THE HUB		US	Capital Distribution	12/29/2014	12/13/2018	475,060							475,060					
G2957*-10-2	A-A ASIA PRIVATE CREDIT FD, LP	GEORGETOWN		Capital Distribution	04/20/2012	03/07/2018	799,675							799,675	446,571				
G2957*-10-2	A-A ASIA PRIVATE CREDIT FD, LP	GEORGETOWN		Capital Distribution	04/20/2012	05/18/2018	7,095,655							7,095,655	6,492,850				
G2957*-10-2	A-A ASIA PRIVATE CREDIT FD, LP	GEORGETOWN		Capital Distribution	04/20/2012	09/05/2018	2,152,659							2,152,659	1,845,704				
G2957*-10-2	A-A ASIA PRIVATE CREDIT FD, LP	GEORGETOWN		Capital Distribution	04/20/2012	12/21/2018	276,083							276,083	276,083				
00163H-AD-7	ALM LOAN FUNDING 2012-7A SUB 144A MIX-CORP LOAN 0.000% 10/19/24			Paydown	10/05/2016	01/15/2018													
G4384@-10-9	HEDGE FUND SEEDING STRATEGY OFFSHORE: 2011 LP	GEORGETOWN		Capital Distribution	02/27/2012	06/28/2018	112,576							112,576	56,988				
BANOPE-FS-7	ACE CREDIT FUND			Capital Distribution	08/10/2018	10/25/2018	662,103							662,103	662,103				
2199999. Joint Venture Interests - Other - Unaffiliated							82,560,501							82,560,501	66,755,020				
	AERL, LC	DES MOINES	IA		04/03/2009	06/29/2018	5,721,526							5,721,526	5,721,526				
	AERL, LC	DES MOINES	IA		04/03/2009	12/28/2018	1,145,839							1,145,839	1,145,839				
4399999. Any Other Class of Assets - Affiliated							6,867,365							6,867,365	6,867,365				
4499999. Total - Unaffiliated							100,281,412							100,281,412	83,878,996		667,930	667,930	
4599999. Total - Affiliated							6,867,365							6,867,365	6,867,365				
4699999 - Totals							107,148,777							107,148,777	90,746,361		667,930	667,930	

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 Designation and Administrative Symbol	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	6,042,840	98.0880	5,751,898	5,864,000	6,026,911		(6,536)			3.477	3.272	JJ	93,450	203,891	06/28/2016	01/16/2037
912828-B6-6	US TREASURY N/B T 2 3/4 02/15/24	SD			1	916,825	101.0780	894,541	910,000	909,426		(4,480)			2.750	2.176	FA	9,193	24,338	09/13/2017	02/15/2024
912828-B6-6	US TREASURY N/B T 2 3/4 02/15/24				1	170,933	101.0780	166,779	140,000	169,554		(835)			2.750	2.176	FA	1,714	4,537	09/13/2017	02/15/2024
912828-K7-4	US TREASURY N/B T 2 08/15/25	SD			1	487,754	96.4060	482,031	500,000	491,522		1,173			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	100.1720	340,584	340,000	334,927		2,580			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	98.0470	490,234	500,000	506,730		(1,565)			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	99.8130	149,719	150,000	149,072		159			2.500	2.624	MN	487	3,750	06/17/2014	05/15/2024
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						8,598,474	XXX	8,275,786	8,404,000	8,588,142		(9,504)			XXX	XXX	XXX	113,557	265,441	XXX	XXX
0599999. Total - U.S. Government Bonds						8,598,474	XXX	8,275,786	8,404,000	8,588,142		(9,504)			XXX	XXX	XXX	113,557	265,441	XXX	XXX
00254E-MA-7	SWEDISH EXPORT CREDIT SEK 3.91 03/14/32		D	2	1FE	50,000,000	100.1960	50,098,200	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		1FE	8,747,250	119.2510	12,759,825	10,700,000	9,030,461		40,544			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		1FE	4,970,200	98.1760	4,908,810	5,000,000	4,986,827		2,978			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	101.0070	10,100,680	10,000,000	9,997,239		9,896			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	17,167,019	115.8750	16,293,531	14,061,299	15,957,190		(170,388)			6.650	4.000	JJ	431,174	935,076	09/30/2011	07/15/2029
62630C-AC-5	MUNICIPALITY FINANCE PLC KUNTA 3.66 09/30/39		D	2	1FE	50,000,000	99.5500	49,775,000	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	94.8750	11,859,375	12,500,000	14,270,364		(42,667)			6.875	5.710	JJ	384,332	859,375	10/27/2010	01/20/2040
71647N-AV-1	PETROBRAS GLOBAL FINANCE PETROBRAS GLOBAL FINANCE		D		3FE	10,217,267	95.4000	10,136,250	10,625,000	10,232,356		15,089			5.299	6.035	JJ	240,847		09/24/2018	01/27/2025
71654Q-AX-0	PETROLEOS MEXICANOS PEMEX 5 1/2 01/21/21		D		2FE	9,902,468	99.9110	9,991,130	10,000,000	9,976,093		10,685			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	97.4890	9,748,930	10,000,000	9,968,498		9,297			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	125.1870	16,587,278	13,250,000	13,380,626		(2,966)			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	95.7670	23,941,625	25,000,000	25,070,480		(10,220)			3.600	3.548	JJ	377,500	900,000	01/14/2015	01/30/2025
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						223,910,317	XXX	226,200,634	221,136,299	222,870,134		(137,752)			XXX	XXX	XXX	3,678,153	9,916,701	XXX	XXX
1099999. Total - All Other Government Bonds						223,910,317	XXX	226,200,634	221,136,299	222,870,134		(137,752)			XXX	XXX	XXX	3,678,153	9,916,701	XXX	XXX
011770-T8-7	ALASKA ST BUILD AMERICA BONDS				1FE	1,000,000	114.4430	1,144,430	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	115.9370	1,159,370	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	120.6080	2,412,160	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	115.9370	2,318,740	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	114.4430	2,288,860	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	136.5460	5,762,241	4,220,000	5,212,653		(41,677)			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	101.6490	10,164,900	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	107.9090	13,262,016	12,290,000	12,144,399		13,598			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	101.8810	7,641,075	7,500,000	7,584,889		(109,473)			5.600	4.050	AO	105,000	420,000	10/21/2011	10/01/2029
34153P-SJ-8	FLORIDA ST BRD OF EDU PUBLIC E BUILD AMERICA BONDS			2	1FE	4,930,850	101.0170	5,050,850	5,000,000	4,941,559		1,618			5.900	6.004	JD	24,583	295,000	01/21/2010	06/01/2039
373384-SC-1	GEORGIA ST BUILD AMERICA BONDS				1FE	25,596,231	111.2260	26,405,052	23,740,000	25,131,589		(91,585)			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	103.8150	3,124,832	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	98.3060	3,671,729	3,735,000	3,641,046		5,901			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	98.5700	2,301,610	2,335,000	2,272,772		3,538			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	115.8320	2,895,800	2,500,000	2,541,110		(3,454)			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	106.0060	3,625,405	3,420,000	3,420,000					4.000	4.000	JD	11,400	136,800	06/06/2017	12/01/2030
419792-TP-1	HAWAII ST UNREFUNDED-SER DZ			2	1FE	4,580,000	104.3560	4,779,505	4,580,000	4,580,000					4.000	4.000	JD	15,267	183,200	06/06/2017	12/01/2030
59447T-KA-0	MICHIGAN ST FIN AUTH REVENUE TXBL-REF-DETROIT-SER C-1				1FE	15,000,000	92.7890	13,918,350	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	99.5070	9,950,700	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	105.5320	116,085	110,000	109,457		32			4.000	4.050	AO	1,100	4,400	09/01/2017	10/01/2031
60412A-BM-4	MINNESOTA ST SER A			2	1FE	7,052,074	104.0060	7,374,025	7,090,000	7,055,004		2,061			4.000	4.050	AO	70,900	283,600	09/01/2017	10/01/2031
60416S-G4-6	MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG			2	1FE	2,785,000	102.9890	2,868,244	2,785,000	2,785,000					4.630	4.630	JJ	6,805		11/16/2018	07/01/2038
60416S-PY-0	MINNESOTA ST HSG FIN AGY TXBL-REF-RSDL HSG-SER C			2	1FE	375,000	98.7720	370,395	375,000	375,000					3.800	3.800	JJ	7,125	14,668	05/26/2016	07/01/2031
60416S-PZ-7	MINNESOTA ST HSG FIN AGY TXBL-REF-RSDL HSG-SER C			2	1FE	625,000	99.8260	623,913	625,000	625,000					4.200	4.200	JJ	13,125	26,880	05/26/2016	07/01/2037
60416S-YQ-7	MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG			2	1FE	2,305,000	101.0860	2,330,032	2,305,000	2,305,000					4.450	4.450	JJ	52,141		06/11/2018	07/01/2040
605580-4X-4	MISSISSIPPI ST BUILD AMERICA BONDS-TAXABLE-SE			4	1FE	21,827,400	119.9560	23,991,200	20,000,000	21,401,847		(61,309)			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	103.2470	562,696	545,000	531,710		927			4.800	5.101	FA	10,900	26,160	11/23/2010	08/01/2029
64990C-7H-8	NEW YORK ST DORM AUTH REVENUES HIGHER EDUCATION			2	1FE	2,508,042	101.3040	2,542,730	2,510,000	2,508,237		195			3.994	4.000	JJ	62,377		05/04/2018	07/01/2035
64990C-7J-4	NEW YORK ST DORM AUTH REVENUES HIGHER EDUCATION			2	1FE	5,000,000	101.2750	5,063,750	5,000,000	5,000,000					4.071	4.071	JJ	126,653		05/04/2018	07/01/2040
64990C-7K-1	NEW YORK ST DORM AUTH REVENUES HIGHER EDUCATION			2	1FE	5,256,650	106.0640	5,303,200	5,000,000	5,244,166		(12,484)			4.850	4.221	JJ	150,889		05/04/2018	07/01/2048

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 Designation and Administrative Symbol	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
64990C-ER-8	NEW YORK ST DORM AUTH REVENUES TXBL-NEW YORK UNIVERSITY-SER B			2	1FE	10,000,000	96.4050	9,640,500	10,000,000	10,000,000					3.879	3.879	JJ	193,950	387,900	06/02/2016	07/01/2046
64990C-ZV-6	NEW YORK ST DORM AUTH REVENUES NYSHGR-NEW YORK UNIVERSITY			2	1FE	2,500,000	99.7760	2,494,400	2,500,000	2,500,000					3.779	3.779	JJ	47,238	94,475	05/18/2017	07/01/2034
64990C-ZW-4	NEW YORK ST DORM AUTH REVENUES NYSHGR-NEW YORK UNIVERSITY			2	1FE	8,000,000	100.2340	8,018,720	8,000,000	8,000,000					3.998	3.998	JJ	159,920	319,840	05/17/2017	07/01/2039
64990E-AY-3	NEW YORK ST DORM AUTH ST PERSO SER G			2	1FE	1,889,645	103.5940	1,968,286	1,900,000	1,892,404		454			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	109.1950	7,643,650	7,000,000	7,000,000					5.210	5.210	MS	107,384	364,700	12/02/2010	03/15/2023
677521-PY-6	OHIO ST COMMON SCHS-SER B			2	1FE	9,868,900	103.3410	10,334,100	10,000,000	9,907,510		6,050			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	115.2840	213,275	185,000	186,675		(131)			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	102.6040	4,509,446	4,395,000	4,401,607		(4,670)			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	103.8850	15,582,750	15,000,000	14,988,272		913			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	103.9340	8,283,540	7,970,000	8,020,146		(4,021)			6.098	6.007	AO	121,503	486,011	05/13/2010	04/01/2030
772487-Q9-8	ROCK ISLAND IL SER B-TXBL			2	1FE	4,253,512	101.5150	4,370,221	4,305,000	4,260,593		1,903			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			2	1FE	3,865,000	101.3790	3,918,298	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			2	1FE	1,444,362	98.0330	1,450,888	1,480,000	1,460,634		1,932			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			2	1FE	1,715,000	98.5830	1,690,698	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			2	1FE	1,890,000	99.3510	1,877,734	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			2	1FE	1,575,000	99.9980	1,574,969	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			2	1FE	1,635,000	100.4130	1,641,753	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	105.4380	2,635,950	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	105.5460	1,055,460	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			2	1FE	5,000,000	101.5090	5,075,450	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			2	1FE	3,500,000	102.6350	3,592,225	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			2	1FE	6,455,000	100.9010	6,513,160	6,455,000	6,455,000					3.820	3.820	FA	102,742	274,664	05/24/2017	08/01/2037
88278P-VM-3	TEXAS ST UNIV SYS FING REVENUE TXBL-REF-SER B			2	1FE	8,000,000	101.4710	8,117,680	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			2	1FE	165,000	101.3540	167,234	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			2	1FE	175,000	101.6870	177,952	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			2	1FE	185,000	102.0360	188,767	185,000	185,000					3.910	3.910	MN	1,206	7,234	07/29/2015	11/01/2029
92818L-XN-7	VIRGINIA ST RESOURCES AUTH INF TXBL-REF-INFRASTRUCTURE-SER B			2	1FE	145,000	102.0960	148,039	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			2	1FE	740,000	102.6440	759,566	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	99.6900	22,325,576	22,395,000	20,838,330		96,395			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	113.9040	9,915,343	8,705,000	8,816,972		(10,133)			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	104.5080	10,450,800	10,000,000	9,990,755		478			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	103.3000	4,669,160	4,520,000	4,490,501		1,639			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	103.5850	12,927,408	12,480,000	12,346,579		8,145			5.650	5.780	MN	117,520	705,120	03/24/2010	05/01/2030
977100-DR-4	WISCONSIN ST GEN FUND ANNUAL A TXBL-REF-SER B				1FE	5,000,000	90.7910	4,539,550	5,000,000	5,000,000					3.294	3.294	MN	27,450	164,700	08/03/2016	05/01/2037
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						339,205,198	XXX	351,496,443	336,055,000	338,066,416		(193,158)			XXX	XXX	XXX	4,670,631	14,369,853	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						339,205,198	XXX	351,496,443	336,055,000	338,066,416		(193,158)			XXX	XXX	XXX	4,670,631	14,369,853	XXX	XXX
005482-X2-5	ADAMS & ARAPAHOE CNTYS CO JT S BUILD AMERICA BONDS-TAXABLE-SE			2	1FE	2,500,000	104.1800	2,604,500	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	104.9080	2,622,700	2,500,000	2,500,000					5.586	5.586	JD	11,638	139,650	12/09/2010	12/01/2025

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 Designation and Administrative Symbol	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
005482-Y8-1	ADAMS & ARAPAHOE CNTYS CO JT S BUILD AMERICA BONDS			2	1FE	1,500,000	105.5310	1,582,965	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	104.0780	4,194,343	4,030,000	4,049,968		(9,018)			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	104.0780	2,289,716	2,200,000	2,207,407		(3,341)			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	98.7870	143,241	145,000	143,932		106			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	99.4380	89,494	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	103.8140	923,945	890,000	905,780		(12,034)			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	102.8320	5,028,485	4,890,000	4,880,096		808			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	102.7640	5,138,200	5,000,000	5,002,971		(2,242)			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	102.7610	5,138,050	5,000,000	5,005,948		(4,485)			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	103.5150	3,105,450	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			2	1FE	168,496	99.6030	164,345	165,000	167,315		(560)			3.500	3.250	AO	1,444	5,775	03/25/2015	04/01/2028
044357-RJ-2	ASHLAND MA TXBL-QUALIFIED ENERGY CONSV BO			2	1FE	174,136	100.3120	170,530	170,000	172,748		(727)			3.750	3.460	AO	1,594	6,375	03/25/2015	04/01/2029
044357-RK-9	ASHLAND MA TXBL-QUALIFIED ENERGY CONSV BO			2	1FE	179,011	100.3920	175,686	175,000	177,671		(758)			3.875	3.600	AO	1,695	6,781	03/25/2015	04/01/2030
044357-RL-7	ASHLAND MA TXBL-QUALIFIED ENERGY CONSV BO			2	1FE	189,603	100.8710	186,611	185,000	188,070		(924)			4.000	3.700	AO	1,850	7,400	03/25/2015	04/01/2031
044357-RM-5	ASHLAND MA TXBL-QUALIFIED ENERGY CONSV BO			2	1FE	194,704	101.3870	192,635	190,000	193,143		(993)			4.100	3.800	AO	1,948	7,790	03/25/2015	04/01/2032
044357-RN-3	ASHLAND MA TXBL-QUALIFIED ENERGY CONSV BO			2	1FE	204,528	101.4470	202,894	200,000	203,028		(996)			4.125	3.850	AO	2,063	8,250	03/25/2015	04/01/2033
044357-RQ-6	ASHLAND MA TXBL-QUALIFIED ENERGY CONSV BO			2	1FE	430,349	101.8440	427,745	420,000	426,926		(2,438)			4.200	3.900	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	104.9420	2,623,550	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	105.3290	4,755,604	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	99.3130	1,340,726	1,350,000	1,350,000					3.500	3.500	MS	15,750	47,250	08/24/2012	09/01/2032
052396-UV-8	AUSTIN TX BUILD AMERICA BONDS SER B			4	1FE	8,201,370	114.0020	9,331,064	8,185,000	8,194,917		(962)			5.310	5.291	MS	144,875	434,624	11/18/2010	09/01/2029
052397-GQ-3	AUSTIN TX TXBL-PUBLIC IMPT			2	1FE	1,000,000	93.2680	932,680	1,000,000	1,000,000					3.061	3.061	MS	10,203	30,610	09/08/2016	09/01/2034
052397-GR-1	AUSTIN TX TXBL-PUBLIC IMPT			2	1FE	1,525,000	92.2230	1,406,401	1,525,000	1,525,000					3.161	3.161	MS	16,068	48,205	09/08/2016	09/01/2036
052430-FC-4	AUSTIN TX INDEP SCH DIST BUILD AMERICA BONDS-REF-TAXABL			4	1FE	5,000,000	113.9220	5,696,100	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	117.6670	5,295,015	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	104.4260	7,831,950	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	113.6710	13,640,520	12,000,000	11,893,546		6,462			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	105.5940	3,695,790	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	106.2100	1,359,488	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	103.0870	17,921,675	17,385,000	17,458,891		(62,297)			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	103.2090	8,256,720	8,000,000	8,000,000					6.500	6.500	MN	66,444	520,000	06/03/2009	11/15/2031
088365-EU-1	BEXAR CNTY TX HOSP DIST BUILD AMERICA BONDS			2	1FE	10,000,000	102.5220	10,252,200	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	102.7060	138,653	135,000	134,546		46			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	102.7180	205,436	200,000	199,261		66			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	102.7360	215,746	210,000	209,156		66			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	102.7620	226,076	220,000	219,049		66			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	102.8230	236,493	230,000	228,940		65			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	102.8610	174,864	170,000	169,171		46			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			2	1FE	4,065,000	101.4680	4,124,674	4,065,000	4,065,000					3.600	3.600	FA	60,975	146,340	10/05/2015	02/01/2025
139465-GS-1	CAPE GIRARDEAU MO SCH DIST #63 BUILD AMERICA BONDS-TAXABLE-MO			2	1FE	2,470,000	102.8800	2,541,136	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	102.4290	3,585,015	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	102.0070	3,039,809	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	101.6270	1,915,669	1,885,000	1,885,000					4.000	4.000	FA	28,484	75,400	03/26/2015	08/15/2033
150528-NC-7	CEDAR RAPIDS IA TXBL-URBAN RENEWAL-SER C			2	1FE	2,265,000	100.4400	2,274,966	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	99.9150	1,398,810	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	105.0340	204,816	195,000	195,000					5.100	5.100	MN	1,271	9,945	07/09/2013	05/15/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	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
152735-XJ-0	CENTRL BUCKS PA SCH DIST PREREFUNDED-TXBL-SER C			2	1FE	450,000	105.2610	473,675	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	105.1280	1,371,920	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	105.3550	3,571,535	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	103.1730	7,995,908	7,750,000	7,783,990		(1,458)			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	115.9310	7,494,939	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	120.4940	2,277,337	1,890,000	1,957,529		(2,273)			5.720	5.402	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	102.4030	1,280,038	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	122.1230	1,221,230	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	104.4650	5,897,049	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			2	1FE	1,220,000	104.2240	1,271,533	1,220,000	1,220,000					4.434	4.434	FA	20,436	54,095	01/13/2016	08/15/2036
198036-5L-5	COLUMBIA MO SCH DIST QUALIFIED SCH CONSTR BDS-DIREC				1FE	2,610,000	113.0550	2,950,736	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	105.2400	1,841,700	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	103.3680	13,536,040	13,095,000	13,046,414		2,508			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	105.0260	4,799,688	4,570,000	4,599,731		(17,037)			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	103.8470	7,097,942	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	101.9560	7,738,460	7,590,000	7,593,500		(3,310)			5.792	5.744	JJ	219,806	439,613	07/07/2010	01/01/2035
23410N-BL-8	DAKOTA CNTY MN CMNTY DEV AGY G BUILD AMERICA BONDS-SER D			2	1FE	3,462,420	101.8740	3,514,653	3,450,000	3,451,619		(1,534)			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	101.8760	10,467,759	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	101.8260	5,956,821	5,850,000	5,889,105		(60,466)			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	111.0940	3,610,555	3,250,000	3,294,959		(5,601)			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	109.2410	6,008,255	5,500,000	5,325,832		9,788			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	105.2070	10,520,700	10,000,000	10,025,859		(11,237)			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	106.3090	10,630,900	10,000,000	10,039,370		(16,970)			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	B		3	1FE	1,065,078	54.9180	1,842,499	3,355,000	1,750,920		100,512			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	102.5910	11,520,969	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	104.4250	15,872,600	15,200,000	15,228,337		(17,948)			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	103.2660	1,104,946	1,070,000	1,072,656		(2,313)			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	103.1950	1,929,747	1,870,000	1,872,705		(2,353)			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	104.4440	2,443,990	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	104.6220	2,641,706	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	104.7990	1,865,422	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	103.2730	516,365	500,000	507,228		(3,910)			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	99.2950	417,039	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	99.5070	940,341	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	99.8050	973,099	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	100.1210	1,006,216	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	100.3450	1,043,588	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	103.6410	1,663,438	1,605,000	1,574,681		2,375			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	103.8480	1,401,948	1,350,000	1,333,758		1,119			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	103.9770	1,840,393	1,770,000	1,754,959		918			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	104.0720	3,892,293	3,740,000	3,740,000					4.000	4.000	MS	49,867	149,600	12/15/2011	09/01/2031
295139-AR-0	ERIE COUNTY OHIO ERIE CNTY OHIO ECONOMIC DEV RE	O			1Z	3,000,000	98.5210	2,955,636	3,000,000	3,000,000					4.520	4.520	AO	33,900	53,110	05/01/2018	04/01/2038
30747M-6B-7	FARGO ND TXBL REF & IMPT-SER G			2	1FE	1,560,000	101.1680	1,578,221	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			2	1FE	2,335,000	101.7950	2,376,913	2,335,000	2,335,000					4.250	4.250	MN	16,540	99,238	12/09/2014	05/01/2039

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 Designation and Administrative Symbol	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
343534-NL-3	FLOWOOD MS GENERAL OBLIGATION			2	1FE	1,000,000	99.2780	992,780	1,000,000	1,000,000					3.772	3.772	MN	6,287	36,358	11/03/2017	11/01/2037
346622-7X-5	FORSYTH CNTY NC BUILD AMERICA BONDS-SER C			2	1FE	15,429,448	102.5190	15,839,186	15,450,000	15,367,473		(9,895)			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	102.5090	650,932	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	113.3190	6,969,119	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	103.2350	686,513	665,000	668,051		(2,660)			5.850	5.408	FA	16,209	38,903	09/01/2017	02/01/2030
355694-4L-1	FREDERICK CNTY MD BUILD AMERICA BONDS-CONS PUB I			2	1FE	6,866,895	103.1600	7,014,880	6,800,000	6,831,201		(27,198)			5.850	5.408	FA	165,750	397,800	09/01/2017	02/01/2030
359900-8V-2	FULTON CNTY GA DEV AUTH TXBL-GEORGIA TECH FOUNDATION B				1FE	1,900,000	103.7180	1,970,642	1,900,000	1,900,000					3.812	3.812	MN	12,071	72,428	02/16/2017	11/01/2032
359900-8W-0	FULTON CNTY GA DEV AUTH TXBL-GEORGIA TECH FOUNDATION B				1FE	6,009,810	102.7090	6,162,540	6,000,000	6,009,243		(302)			4.029	4.018	MN	40,290	241,740	03/07/2017	11/01/2038
359900-8X-8	FULTON CNTY GA DEV AUTH TXBL-GEORGIA TECH FOUNDATION B				1FE	8,000,000	104.7170	8,377,360	8,000,000	8,000,000					4.234	4.234	MN	56,453	338,720	02/16/2017	11/01/2047
360046-Q9-0	FULTON CNTY GA BUILD AMERICA BONDS			4	1FE	14,285,000	115.1440	16,448,320	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	100.2840	2,582,313	2,575,000	2,576,231		(14,507)			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	102.6350	3,540,908	3,450,000	3,458,789		(4,953)			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	111.2720	6,932,246	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	102.7790	3,011,425	2,930,000	2,892,566		2,114			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	113.0950	2,030,055	1,795,000	1,827,598		(3,612)			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	104.7530	3,142,590	3,000,000	3,000,000					6.650	6.650	MN	33,250	199,500	04/20/2010	05/01/2027
419434-HM-0	HAVERFORD TWP PA SCH DIST BUILD AMERICA BONDS			2	1FE	3,040,000	102.0180	3,101,347	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	103.6360	5,181,800	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	103.7490	5,187,450	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	111.8760	6,656,622	5,950,000	6,142,805		(10,949)			4.650	4.320	JD	23,056	276,675	01/23/2014	12/01/2031
429754-AS-3	HIGH POINT NC GENERAL			2	1FE	2,000,000	96.9800	1,939,600	2,000,000	2,000,000					3.780	3.780	AO	18,900	50,400	01/20/2018	10/01/2038
438670-WR-8	HONOLULU CITY & CNTY HI BUILD AMERICA BDS-TAXABLE-SER			2	1FE	4,000,000	106.5040	4,260,160	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	106.5300	3,100,023	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	104.8940	12,387,981	11,810,000	11,822,805		(994)			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	106.5320	2,130,640	2,000,000	2,021,693		(8,088)			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	105.3180	1,579,770	1,500,000	1,486,926		787			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			2	1FE	5,000,000	104.3720	5,218,600	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	100.4420	954,199	950,000	966,716		(1,260)			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	100.4450	2,008,900	2,000,000	2,000,889		(7,128)			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	12,259,206	98.4670	12,022,821	12,210,000	12,242,189		(4,605)			3.950	3.901	FA	200,956	482,295	02/17/2015	02/01/2035
47844P-CM-5	JOHNSON CNTY KS INTERNAL IMPT-SER A			2	1FE	1,100,000	104.3350	1,147,685	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	102.0000	1,734,000	1,700,000	1,707,683		(11,066)			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	104.2640	1,219,889	1,170,000	1,175,170		(2,906)			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	104.7480	1,309,350	1,250,000	1,261,047		(6,207)			5.600	5.040	MS	23,333	70,000	06/06/2011	09/01/2029
478898-FD-6	JOHNSON CNTY TX TXBL-CTFS OBLIG			2	1FE	1,050,000	103.9090	1,091,045	1,050,000	1,050,000					4.082	4.082	FA	16,192	42,861	11/09/2015	02/15/2029
478898-FE-4	JOHNSON CNTY TX TXBL-CTFS OBLIG			2	1FE	355,000	104.1710	369,807	355,000	355,000					4.202	4.202	FA	5,635	14,917	11/09/2015	02/15/2030
486116-XX-9	KAUAI CNTY HI BUILD AMERICA BONDS-TAXABLE				1FE	2,693,050	119.8060	2,995,150	2,500,000	2,643,564		(7,153)			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	122.7970	6,115,291	4,980,000	5,062,182		(3,192)			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	121.6820	3,820,815	3,140,000	3,411,393		(12,377)			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	121.3700	12,137,000	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	101.4750	8,209,328	8,090,000	8,115,642		(6,949)			3.600	3.501	JD	24,270	291,240	09/18/2012	06/01/2034

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	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	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
494890-YN-0	KING CNTY WA SCH DIST #210 FED BUILD AMERICA BONDS-			2	1FE	10,440,000	102.6850	10,720,314	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	104.8100	1,304,885	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	104.8480	1,352,539	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	105.0180	1,759,052	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	104.9690	1,821,212	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	103.9820	6,758,830	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	105.3020	1,874,376	1,780,000	1,788,993		(3,825)			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	104.0710	2,320,783	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	104.0830	2,404,317	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	104.1120	2,493,482	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	100.3390	913,085	910,000	910,000					3.925	3.925	JD	2,976	33,733	12/16/2017	06/01/2034
517138-VL-4	LARIMER CNTY CO SCH DIST #R-1 BUILD AMERICA BONDS			2	1FE	5,000,000	105.9920	5,299,600	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	103.7830	3,113,490	3,000,000	3,010,743		(9,030)			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	103.6210	4,232,918	4,085,000	4,098,781		(9,164)			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	103.8270	519,135	500,000	501,684		(1,118)			5.450	5.200	JD	2,271	27,250	05/26/2011	06/01/2030
52908E-US-0	LEXINGTON-FAYETTE URBAN CNTY K TXBL-PENSN FUNDING-SER A			2	1FE	1,950,000	101.9920	1,988,844	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			2	1FE	1,750,000	97.8950	1,713,163	1,750,000	1,750,000					3.571	3.571	JJ	31,246	62,493	10/13/2016	07/01/2033
534366-AM-1	LINCOLN W HAYMARKET NE JT PUBL BUILD AMERICA BONDS			4	1FE	7,709,499	111.3120	8,899,394	7,995,000	7,767,396		8,370			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	123.2820	16,852,649	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	103.2560	5,617,126	5,440,000	5,495,297		(4,486)			6.010	5.864	FA	123,512	326,944	03/16/2010	02/15/2030
54465A-GW-6	LOS ANGELES CNTY CA REDEV REFU TXBL-SUB-REF-CRA LA PROJECT-SE			2	1FE	2,952,660	94.7370	2,842,110	3,000,000	2,959,240		2,853			3.000	3.140	MS	30,000	90,000	08/05/2016	09/01/2030
54465A-GY-2	LOS ANGELES CNTY CA REDEV REFU TXBL-SUB-REF-CRA LA PROJECT-SE			2	1FE	3,256,143	94.4440	3,116,652	3,300,000	3,260,157		1,740			3.375	3.471	MS	37,125	111,375	08/05/2016	09/01/2035
548383-HJ-0	LOWER PAXTON TWP PA BUILD AMERICA BONDS TAXABLE			2	1FE	7,964,242	102.8880	8,097,286	7,870,000	7,938,885		(3,361)			6.245	6.146	AO	122,870	491,482	10/09/2009	04/01/2034
54930L-PZ-2	LUCAS CNTY OH PREREFUNDED-TXBL-ARENA IMPT			2	1FE	2,165,000	105.5730	2,285,655	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	105.5730	6,001,825	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			2	1FE	2,655,000	97.4930	2,588,439	2,655,000	2,655,000					3.730	3.730	AO	24,758	99,032	06/30/2017	10/01/2025
54930L-QW-8	LUCAS CNTY OH LUCAS COUNTY OH LTD TX			2	1FE	1,000,000	101.1690	1,011,690	1,000,000	1,000,000					3.850	3.850	AO	9,625	38,500	06/30/2017	10/01/2040
562333-FW-9	MANCHESTER NH BUILD AMERICA BONDS RECOVERY Z			2	1FE	1,487,068	103.2430	1,507,348	1,460,000	1,465,198		(3,248)			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	103.1670	1,294,746	1,255,000	1,257,678		(1,671)			5.500	5.350	JJ	34,513	69,025	12/02/2010	07/01/2029
563657-SB-2	MANKATO MN TAX INCR-TXBL-C			2	1FE	1,585,000	97.1520	1,539,859	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	104.5550	5,342,761	5,110,000	5,139,115		(2,647)			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	122.1880	3,323,514	2,720,000	2,788,954		(5,295)			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	105.3180	3,317,517	3,150,000	3,122,440		1,660			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	103.9580	1,507,391	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	104.1650	1,682,265	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	97.8590	1,223,233	1,250,000	1,160,641		1,996			3.774	4.242	MN	6,028	47,175	09/30/2015	11/15/2043
579086-BH-1	MCALLEN TX DEV CORP TXBL			2	1FE	1,510,000	95.0900	1,435,859	1,510,000	1,510,000					3.150	3.150	FA	17,969	47,565	07/12/2016	08/15/2031
579086-BN-8	MCALLEN TX DEV CORP TXBL			2	1FE	1,780,000	94.8870	1,688,989	1,780,000	1,780,000					3.500	3.500	FA	23,536	62,300	07/12/2016	08/15/2036
579086-CB-3	MCALLEN TX DEV CORP TXBL			2	1FE	1,950,000	100.6080	1,961,856	1,950,000	1,950,000					3.840	3.840	FA	28,288	74,880	03/08/2017	08/15/2032
579086-CF-4	MCALLEN TX DEV CORP TXBL			2	1FE	1,250,000	100.5770	1,257,213	1,250,000	1,250,000					4.070	4.070	FA	19,219	50,875	03/08/2017	08/15/2036

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	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
584002-QB-8	MECKLENBURG CNTY NC TXBL-QUALIFIED SCHOOL CONSTRUC			2	1FE	15,022,300	103.9870	15,598,050	15,000,000	15,007,106		(2,390)			4.349	4.331	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	119.4950	3,572,901	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	120.9500	5,055,710	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	125.2140	6,461,042	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	104.7750	2,923,223	2,790,000	2,710,579		4,520			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	104.3210	2,336,790	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	104.3970	4,003,625	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	104.4410	4,120,197	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	104.4890	4,242,253	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	104.5410	4,369,814	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	104.5980	4,508,174	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	95.0730	2,376,825	2,500,000	2,500,000					3.237	3.237	AO	20,231	80,925	10/27/2016	10/01/2036
592041-XW-2	MET GOVT NASHVILLE & DAVIDSONC TXBL-REF-VANDERBILT UNIVERSITY				1FE	7,500,000	94.4780	7,085,850	7,500,000	7,500,000					3.437	3.437	AO	64,444	257,775	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	123.8200	4,952,800	4,000,000	4,001,412		(97)			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	119.6490	5,982,450	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	100.2840	501,420	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	100.9810	348,384	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	101.6980	376,283	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	103.4450	3,103,350	3,000,000	3,013,204		(1,028)			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	103.3980	2,424,683	2,345,000	2,342,861		93			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	123.7750	6,188,750	5,000,000	5,059,842		(4,145)			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	101.9130	2,787,321	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	104.0120	2,896,734	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	104.2030	2,995,836	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	104.3130	3,103,312	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	104.4270	1,649,947	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	104.5280	3,339,670	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	103.6600	1,606,730	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	103.5890	1,750,654	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	104.1060	2,717,167	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	112.3960	10,115,640	9,000,000	9,065,153		(7,660)			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			2	1FE	2,961,660	100.8330	3,024,990	3,000,000	2,968,121		1,737			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			2	1FE	5,000,000	101.6900	5,084,500	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	97.8600	1,355,361	1,385,000	1,379,296		476			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	96.9060	3,745,417	3,865,000	3,846,542		1,231			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			2	1FE	130,000	99.1650	128,915	130,000	130,000					3.030	3.030	FA	1,641	3,939	03/24/2016	02/01/2025
604204-RD-1	MINNETONKA MN INDEP SCH DIST # TXBL-REF			2	1FE	140,000	100.6970	140,976	140,000	140,000					3.630	3.630	FA	2,118	5,082	03/24/2016	02/01/2028
604204-RE-9	MINNETONKA MN INDEP SCH DIST # TXBL-REF			2	1FE	145,000	100.8740	146,267	145,000	145,000					3.730	3.730	FA	2,254	5,409	03/24/2016	02/01/2029

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 Designation and Administrative Symbol	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
613035-E9-1	MONTGOMERY AL BUILD AMERICA BONDS-RECOVERY Z			2	1FE	5,072,900	102.3260	5,116,300	5,000,000	5,010,312		(9,012)			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	102.1510	3,575,285	3,500,000	3,505,059		(5,796)			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	100.4230	2,159,095	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	3,191,370	102.2080	3,255,325	3,185,000	3,189,570		(265)			6.750	6.730	FA	89,578	214,988	06/17/2009	02/01/2031
625506-MN-7	MULTNOMAH CNTY OR BUILD AMERICA BONDS-RECOVERY Z			2	1FE	7,945,000	102.8820	8,173,975	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	103.9050	2,078,100	2,000,000	2,040,107		(2,829)			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	105.3480	1,343,187	1,275,000	1,269,539		613			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	105.9740	2,808,311	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	105.9740	2,755,324	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	105.9740	2,638,753	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	104.0910	3,747,276	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	103.6950	3,733,020	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	111.6810	5,170,830	4,630,000	4,578,639		4,098			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	113.6150	11,361,500	10,000,000	9,667,945		11,746			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	93.5830	4,679,130	5,000,000	5,000,016		(1)			3.563	3.563	FA	74,229	178,150	06/21/2016	08/01/2036
64966H-4L-1	NEW YORK NY BUILD AMERICA BONDS			2	1FE	3,250,290	104.5840	3,137,520	3,000,000	3,171,419		(12,631)			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	122.7750	7,366,500	6,000,000	6,261,196		(8,905)			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	103.7800	4,146,011	3,995,000	4,030,688		(2,235)			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			2	1FE	6,000,000	99.5050	5,970,300	6,000,000	6,000,000					3.500	3.500	FA	87,500	210,000	09/22/2015	08/01/2027
64985H-XA-0	NEW YORK ST ENVRNMNTL FACS COR TXBL-GREEN BOND-SER C				1FE	1,474,650	90.2790	1,354,185	1,500,000	1,476,334		793			3.113	3.218	JJ	21,532	46,695	10/25/2016	07/15/2039
65857P-AR-2	N CHARLESTON SC TXBL-SER B			2	1FE	1,500,000	99.8870	1,498,305	1,500,000	1,500,000					4.249	4.249	AO	15,934	63,735	01/25/2017	10/01/2032
674735-2N-4	OCEAN CNTY NJ BUILD AMERICA BONDS			2	1FE	2,130,000	101.0280	2,151,896	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	101.0330	2,111,590	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			2	1FE	2,451,438	102.8430	2,545,364	2,475,000	2,455,070		895			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	103.8140	3,088,467	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	98.2820	1,965,640	2,000,000	1,979,680		913			3.750	3.830	FA	31,250	46,042	12/08/2017	08/01/2036
686053-CT-4	OREGON ST SCH BRDS ASSN SHORT- TAXABLE-PENSION-SER B			4	1FE	20,050,890	116.2820	22,093,580	19,000,000	19,677,681		(53,974)			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	100.4250	11,117,048	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	104.5920	1,955,870	1,870,000	1,851,380		1,321			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	117.7070	2,354,140	2,000,000	2,045,186		(4,666)			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	105.0080	3,465,264	3,300,000	3,338,075		(23,715)			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	102.0370	2,040,740	2,000,000	1,896,533		3,607			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	103.5220	1,744,346	1,685,000	1,683,327		111			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			2	1FE	1,350,000	99.9010	1,348,664	1,350,000	1,350,000					3.750	3.750	MN	8,438	50,625	04/21/2017	05/01/2032
73209G-AY-6	POMONA CA REVENUE TXBL-REF-WATER FACILITIES PROJ			2	1FE	2,500,000	96.6620	2,416,550	2,500,000	2,500,000					3.850	3.850	MN	16,042	96,250	04/21/2017	05/01/2037
73209G-AZ-3	POMONA CA REVENUE TXBL-REF-WATER FACILITIES PROJ			2	1FE	5,000,000	96.3700	4,818,500	5,000,000	5,000,000					4.050	4.050	MN	33,750	202,500	04/21/2017	05/01/2047
73209G-BH-2	POMONA CA REVENUE WATER			2	1FE	525,000	100.2620	526,376	525,000	525,000					3.900	3.900	JD	1,706	16,323	01/25/2018	12/01/2033
73209G-BJ-8	POMONA CA REVENUE WATER			2	1FE	480,000	97.6540	468,739	480,000	480,000					4.000	4.000	JD	1,600	15,307	01/25/2018	12/01/2038
73209G-BK-5	POMONA CA REVENUE WATER			2	1FE	1,715,000	96.4920	1,654,838	1,715,000	1,715,000					4.100	4.100	JD	5,860	56,057	01/25/2018	12/01/2046
73723R-JE-4	PORTSMOUTH VA BUILD AMERICA BONDS-SER B			2	1FE	6,254,000	103.1940	6,191,640	6,000,000	6,035,112		(32,105)			6.029	5.441	JJ	166,802	361,740	11/09/2010	01/15/2030
751622-HL-8	RAMSEY CNTY MN TXBL-CAPITAL IMPT PLAN-SER B			2	1FE	645,000	100.3950	647,548	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	100.4790	663,161	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	112.6920	5,488,100	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			2	1FE	100,000	95.1710	95,171	100,000	100,000					3.089	3.089	FA	1,287	3,089	09/27/2016	08/01/2030
752111-KG-8	RANCHO CA WTR DIST FING AUTH TXBL-REF-SER C			2	1FE	100,000	95.0910	95,091	100,000	100,000					3.189	3.189	FA	1,329	3,189	09/27/2016	08/01/2031
752111-KH-6	RANCHO CA WTR DIST FING AUTH TXBL-REF-SER C			2	1FE	3,000,000	95.6690	2,870,070	3,000,000	3,000,000					3.389	3.389	FA	42,363	101,670	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	103.3450	4,133,800	4,000,000	3,989,099		1,022			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	103.4420	3,103,260	3,000,000	2,991,102		721			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	103.8210	5,191,050	5,000,000	5,000,000					5.270	5.270	MN	43,917	263,500	11/03/2010	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 Designation and Administrative Symbol	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
76541V-KK-2	RICHMOND VA QSCB-REF-PUBLIC IMPT-SER D			2	1FE	5,000,000	101.4900	5,074,500	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	109.8780	1,620,701	1,475,000	1,468,569		429			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	110.7440	2,757,526	2,490,000	2,477,193		617			4.800	4.851	MS	39,840	119,520	09/12/2013	03/01/2033
76541V-RD-1	RICHMOND VA TXBL-SER C			2	1FE	897,434	100.9520	913,616	905,000	898,714		435			3.625	3.700	JD	2,734	32,806	11/18/2015	06/01/2030
76541V-RE-9	RICHMOND VA TXBL-SER C			2	1FE	926,285	100.6210	945,837	940,000	928,408		721			3.625	3.750	JD	2,840	34,075	11/18/2015	06/01/2031
76541V-RF-6	RICHMOND VA TXBL-SER C			2	1FE	969,062	101.0140	984,887	975,000	969,901		287			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	102.5400	4,004,187	3,905,000	3,919,438		(20,658)			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	106.8520	747,964	700,000	702,957		(781)			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	101.6950	1,601,696	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	101.6830	1,662,517	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	101.4910	1,730,422	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	101.2610	1,797,383	1,775,000	1,767,034		532			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	101.9190	2,145,395	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	102.8590	9,771,605	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	100.8620	7,060,340	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	102.4560	3,176,136	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	102.5050	6,596,197	6,435,000	6,422,646		419			5.100	5.117	AO	82,046	328,185	09/28/2010	10/01/2036
791697-BP-9	SAINT LOUIS MO SPL ADMIN BRD O QUALIFIED SCH CONSTR BDS-ST LO				1FE	4,000,000	119.6630	4,786,520	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	104.2920	5,214,600	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	110.0200	8,251,500	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	109.4230	1,914,903	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	109.4000	6,290,500	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	102.3970	5,887,828	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	103.3980	2,166,188	2,095,000	2,080,348		1,173			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	103.2630	3,097,890	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	103.4790	2,586,975	2,500,000	2,491,574		1,113			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	103.8700	2,077,400	2,000,000	1,982,372		1,960			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	104.3200	2,608,000	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	97.6310	2,684,853	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			2	1FE	1,295,000	93.6140	1,212,301	1,295,000	1,295,000					3.228	3.228	FA	17,418	41,803	08/03/2016	02/01/2035
796237-5L-5	SAN ANTONIO TX TXBL-CERTIFICATES OF OBLIGATIO			2	1FE	500,000	94.3270	471,635	500,000	500,000					3.278	3.278	FA	6,829	16,390	08/03/2016	02/01/2036
796237-VV-4	SAN ANTONIO TX BUILD AMER BONDS-SAN ANTONIO-B			2	1FE	8,575,000	104.9220	8,997,062	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	104.9000	5,245,000	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	121.7930	2,624,639	2,155,000	2,165,732		(722)			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	116.8880	5,844,400	5,000,000	5,021,481		(1,940)			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	105.0740	4,728,330	4,500,000	4,512,788		(935)			6.028	5.985	FA	102,476	271,260	03/10/2010	08/15/2030
812626-5Z-8	SEATTLE WA TXBL-SER B			2	1FE	1,515,000	100.9280	1,529,059	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			2	1FE	1,570,000	101.2030	1,588,887	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			2	1FE	7,195,000	101.5230	7,304,580	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	99.7920	19,958,400	20,000,000	20,518,820		(64,026)			4.050	3.627	JJ	405,000	810,000	11/01/2016	01/01/2041

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	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	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
815626-GQ-3	SEDGWICK CNTY KS UNIF SCH DIST BUILD AMERICA BONDS-SER B			4	1FE	10,300,044	121.2740	12,188,037	10,050,000	10,201,655		(13,862)			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	98.4460	738,345	750,000	746,383		240			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	97.7720	977,720	1,000,000	987,201		765			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	98.3470	983,470	1,000,000	994,587		294			3.600	3.650	JD	3,000	36,000	10/18/2012	12/01/2032
833085-5Z-2	SNOHOMISH CNTY WA LIMITED TAX-PRE REF-SER B			2	1FE	2,010,000	103.0800	2,071,908	2,010,000	2,010,000					4.000	4.000	JD	6,700		12/10/2018	12/01/2031
833085-6L-2	SNOHOMISH CNTY WA LIMITED TAX-UN REF-SER B			2	1FE	6,305,000	103.0800	6,499,194	6,305,000	6,305,000					4.000	4.000	JD	21,017		12/10/2018	12/01/2031
848644-R3-6	SPOKANE CNTY WA BUILD AMERICA BONDS			2	1FE	8,875,000	103.6030	9,194,766	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	103.6310	6,451,030	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	104.8150	5,240,750	5,000,000	5,022,513		(10,901)			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	104.8100	5,240,500	5,000,000	5,017,996		(8,701)			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	105.3280	6,583,000	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	101.5530	507,765	500,000	500,837		(1,489)			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	103.1350	2,578,375	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	104.5040	475,493	455,000	458,198		(1,583)			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	104.6780	2,093,560	2,000,000	2,004,830		(2,376)			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	103.1380	173,272	168,000	168,681		(552)			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	103.2350	1,342,055	1,300,000	1,300,000					5.000	5.000	JD	5,417	65,000	11/30/2010	12/01/2027
852634-EA-8	STAMFORD CT RECOVERY ZONE ECONOMIC DEV-BUI			2	1FE	1,488,673	102.4740	1,511,492	1,475,000	1,478,191		(1,547)			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	102.3210	1,509,235	1,475,000	1,478,185		(1,542)			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	102.1570	1,506,816	1,475,000	1,476,857		(898)			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			2	1FE	9,700,000	91.0020	9,100,200	10,000,000	9,720,189		9,601			3.000	3.188	JD	25,000	300,000	10/19/2016	06/01/2039
864784-GF-4	SUFFOLK CNTY NY WTR AUTH SER A			2	1FE	9,875,000	93.8880	9,388,800	10,000,000	9,881,998		3,288			3.250	3.323	JD	27,083	325,000	10/19/2016	06/01/2042
864813-T7-5	SUFFOLK VA TXBL-REF-SER B			2	1FE	1,145,000	91.7990	1,051,099	1,145,000	1,145,000					2.850	2.850	FA	13,597	32,633	07/14/2016	02/01/2033
864813-T8-3	SUFFOLK VA TXBL-REF-SER B			2	1FE	1,175,000	92.2660	1,084,126	1,175,000	1,175,000					2.950	2.950	FA	14,443	34,663	07/14/2016	02/01/2034
864813-T9-1	SUFFOLK VA TXBL-REF-SER B			2	1FE	1,000,000	92.1370	921,370	1,000,000	1,000,000					3.000	3.000	FA	12,500	30,000	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	103.3180	3,099,540	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			2	1FE	1,667,338	99.5970	1,732,988	1,740,000	1,671,955		2,561			3.500	3.800	MS	20,300	60,900	01/20/2017	03/01/2037
87122N-EP-0	SYCAMORE OH CMNTY SCH DIST QUALIFIED SCH CONSTR BDS-TAXAB				1FE	10,110,600	118.9590	11,895,900	10,000,000	10,074,225		(5,422)			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	118.8430	4,979,522	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	114.5840	4,583,360	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	118.8810	7,233,909	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	103.1990	2,063,980	2,000,000	2,024,393		(1,979)			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	112.7080	5,297,276	4,700,000	4,671,904		2,442			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	102.2120	3,270,784	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	102.2890	1,022,890	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	102.6160	6,054,344	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	103.0130	3,708,468	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	100.8580	534,547	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	104.8860	8,076,222	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			2	1FE	925,000	98.6280	912,309	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			2	1FE	948,394	98.2610	943,306	960,000	950,446		601			3.500	3.600	JD	2,800	33,600	05/28/2015	06/01/2031
949493-VA-5	WELLESLEY MA TXBL-LD ACQUISITION			2	1FE	985,637	99.0930	985,975	995,000	987,154		445			3.625	3.700	JD	3,006	36,069	05/28/2015	06/01/2032
949493-VB-3	WELLESLEY MA TXBL-LD ACQUISITION			2	1FE	811,586	98.8900	815,843	825,000	813,589		587			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	3,500,000	100.5410	3,518,935	3,500,000	3,500,000					6.100	6.100	MS	71,167	213,500	07/24/2009	03/01/2029
952734-KU-4	W FARGO ND PUBLIC SCH DIST #6 QUALIFIED SCH CONSTR BD				1FE	2,060,660	115.5150	2,368,058	2,050,000	2,056,532		(598)			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	102.7310	5,136,550	5,000,000	5,052,543		(40,620)			4.000	3.135	AO	50,000	200,000	03/13/2013	04/01/2031

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 Designation and Administrative Symbol	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
	WILL CNTY IL HIGH SCH DIST #20 BUILD AMERICA BONDS																				
969037-JT-8				2	1FE	4,471,672	102.9310	4,580,430	4,450,000	4,453,039		(2,861)			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	106.2860	1,594,290	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	102.6770	133,480	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	102.9030	154,355	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	103.0880	123,706	120,000	120,000					4.200	4.200	JD	420	5,040	06/20/2014	06/01/2034
	YELLOWSTONE CNTY MT HIGH SCH D QUALIFIED SCH																				
985697-AA-9	CONSTR BD				1FE	5,660,655	113.9280	6,442,611	5,655,000	5,658,422		(312)			5.400	5.391	JD	13,562	305,370	12/02/2010	06/15/2027
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						1,252,210,871	XXX	1,317,451,468	1,248,628,000	1,248,765,351		(586,912)			XXX	XXX	XXX	17,281,609	63,444,099	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						1,252,210,871	XXX	1,317,451,468	1,248,628,000	1,248,765,351		(586,912)			XXX	XXX	XXX	17,281,609	63,444,099	XXX	XXX
01030L-BS-3	ALABAMA ST INCENTIVES FING AUT TAXABLE-SER B			4	1FE	5,021,050	113.3280	5,666,400	5,000,000	5,010,530		(1,375)			6.042	6.000	MS	100,700	302,100	10/14/2009	09/01/2029
01179P-P6-8	ALASKA ST MUNI BOND BANK AUTH TAXABLE-SER FOUR B			2	1FE	3,220,000	104.2210	3,355,916	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	104.3890	1,320,521	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	104.7210	5,236,050	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	124.8530	9,988,240	8,000,000	8,000,000					7.334	7.335	FA	221,650	586,720	12/16/2010	02/15/2028
	ARIZONA BRD OF RGTS ST UNIV SY BUILD AMERICA																				
04048R-DS-2	BONDS-SER A			4	1FE	5,975,484	119.7620	7,137,815	5,960,000	5,970,239		(778)			6.204	6.177	JJ	184,879	369,758	04/16/2010	07/01/2030
04184R-CK-4	ARLINGTON TX SPL TAX REVENUE GENERAL				1FE	1,500,000	98.6090	1,479,135	1,500,000	1,500,000					4.215	4.215	FA	23,885	25,466	03/08/2018	02/15/2041
	AUBURN WA UTILITY SYS REVENUE BUILD AMERICA BONDS-																				
050625-CM-2	TAXABLE-SE			2	1FE	1,034,480	104.7800	1,047,800	1,000,000	1,008,300		(4,019)			5.661	5.200	JD	4,718	56,610	04/13/2011	12/01/2025
051245-CH-9	AUGUSTA GA URBAN REDEV AGY GENERAL OBLIGATION			2	1FE	815,000	100.0390	815,318	815,000	815,000					4.000	4.000	AO	8,150	10,957	05/09/2018	10/01/2036
051245-CK-2	AUGUSTA GA URBAN REDEV AGY GENERAL OBLIGATION			2	1FE	1,960,000	99.9360	1,958,746	1,960,000	1,960,000					4.100	4.100	AO	20,090	27,010	05/09/2018	10/01/2038
052414-NR-6	AUSTIN TX ELEC UTILITY SYS REV TXBL-REF-SER B			2	1FE	3,000,000	98.4630	2,953,890	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	98.2360	3,438,260	3,500,000	3,500,000					3.006	3.006	MN	13,444	105,210	12/05/2012	11/15/2026
	AUSTIN TX WTR & WSTWTR SYS REV BUILD AMERICA BONDS																				
052476-XD-5				4	1FE	4,500,000	119.9180	5,396,310	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	107.8220	2,593,119	2,405,000	2,468,334		(20,413)			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	101.2960	3,747,937	3,700,000	3,922,274		(5,902)			4.342	3.941	MN	20,528	160,654	11/13/2017	11/15/2041
	BAY AREA CA WTR SPLY & CONSV A TXBL-CAPITAL COST																				
072031-AP-2	RECOVERY				1FE	2,500,000	99.2620	2,481,550	2,500,000	2,500,000					3.365	3.365	AO	21,031	84,125	02/01/2013	10/01/2027
	BAY AREA CA WTR SPLY & CONSV A TXBL-CAPITAL COST																				
072031-AQ-0	RECOVERY				1FE	2,225,000	99.0010	2,202,772	2,225,000	2,225,000					3.465	3.465	AO	19,274	77,096	02/01/2013	10/01/2028
	BAY AREA CA WTR SPLY & CONSV A TXBL-CAPITAL COST																				
072031-AR-8	RECOVERY			4	1FE	5,500,000	100.7290	5,540,095	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	103.4340	1,551,510	1,500,000	1,477,592		2,152			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	103.1160	5,021,749	4,870,000	4,764,158		8,861			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	102.8230	1,583,474	1,540,000	1,497,779		3,309			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	95.4540	3,212,027	3,365,000	3,365,000					3.731	3.731	AO	31,387	109,855	11/09/2017	04/01/2037
130179-LF-9	CALIFORNIA ST EDUCTNL FACS AUT HIGHER EDUCATION			2	1FE	3,320,000	94.0790	3,123,423	3,320,000	3,320,000					3.787	3.787	AO	31,432	110,012	11/09/2017	04/01/2042
13281K-TT-5	CAMDEN CNTY NJ IMPT AUTH LEASE	0		2	1FE	10,000,000	105.5040	10,550,400	10,000,000	10,000,000					7.747	7.746	JJ	387,350	774,700	12/02/2010	07/01/2034
	CAMPBELL & KENTON CNTYS KY SAN BUILD AMERICA																				
134041-FK-3	BONDS-TAXABLE-DI			2	1FE	8,556,543	102.9860	8,779,557	8,525,000	8,530,998		(3,518)			5.900	5.853	FA	209,573	502,975	04/30/2010	08/01/2032
	CAMPBELL & KENTON CNTYS KY SAN RECOVERY ZONE ECON																				
134041-HE-5	DEV BD-TAXA			2	1FE	7,568,540	103.2510	7,697,362	7,455,000	7,483,710		(12,666)			5.750	5.552	FA	178,609	428,663	12/08/2010	08/01/2030
140542-CG-4	CAPITAL TRUST AGY FL SENIOR LI NURSING HOME				2FE	3,315,000	100.0000	3,315,000	3,315,000	3,315,000					4.500	4.503	FA	4,558		12/11/2018	07/01/2021
140542-CL-3	CAPITAL TRUST AGY FL SENIOR LI NURSING HOME				2FE	3,370,000	100.0000	3,370,000	3,370,000	3,370,000					4.750	4.750	JJ	4,891		12/11/2018	07/01/2023
140542-CQ-2	CAPITAL TRUST AGY FL SENIOR LI NURSING HOME				2FE	2,010,000	100.0000	2,010,000	2,010,000	2,010,000					5.000	5.000	JJ	3,071		12/11/2018	07/01/2025
140542-CW-9	CAPITAL TRUST AGY FL SENIOR LI NURSING HOME			2	2FE	6,266,494	99.0750	6,266,494	6,325,000	6,266,512		18			5.250	5.375	JJ	10,146		12/11/2018	07/01/2028
140542-CX-7	CAPITAL TRUST AGY FL SENIOR LI NURSING HOME			2	2FE	3,740,197	98.9470	3,740,197	3,780,000	3,740,197					5.500	5.625	JJ	6,353		12/11/2018	07/01/2030
	CENTRL UT WTR CONSERVANCY DIST BUILD AMERICA																				
155675-BY-6	BONDS-TAXABLE-SE			2	1FE	2,062,260	103.0970	2,061,940	2,000,000	2,010,762		(8,154)			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	2,014,535	100.5740	2,011,480	2,000,000	2,011,031		(564)			6.375	6.310	MS	42,500	127,500	05/09/2011	03/01/2034
	CINCINNATI OH WTR SYS REVENUE BUILD AMERICA BONDS-																				
172311-GB-2	TAXABLE-SE			2	1FE	3,540,800	102.9270	3,602,445	3,500,000	3,529,712		(1,707)			6.458	6.354	JD	18,836	226,030	01/13/2011	12/01/2034
	BALTIMORE MD BRD OF SCH COMMIS QUALIFIED SCH																				
183596-CY-9	CONSTR BD				1FE	4,000,000	116.2520	4,650,080	4,000,000	4,000,000					5.692	5.692	JD	10,119	227,680	02/03/2011	12/15/2025

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	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
186398-JN-4	CLEVELAND OH PUBLIC PWR SYS RE TXBL-REF			2	1FE	9,000,000	102.9370	9,264,330	9,000,000	9,000,000					5.500	5.500	MN	63,250	495,000	10/23/2014	11/15/2038
189342-F8-6	CLOVIS CA UNIF SCH DIST SCHOOL DISTRICT			2	1FE	5,137,926	101.0610	5,356,233	5,300,000	5,138,619		693			4.125	4.358	FA	37,045		10/04/2018	08/01/2038
190760-HQ-4	COBB-MARIETTA COLISEUM & EXHIB TXBL-COBB CNTY COLISEUM			2	1FE	4,477,005	100.9320	4,541,940	4,500,000	4,481,818		1,571			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			2	1FE	5,077,535	102.0340	5,208,836	5,105,000	5,082,713		1,698			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	106.4240	6,385,440	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	126.9190	8,884,330	7,000,000	7,194,567		(7,189)			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	120.2750	1,804,125	1,500,000	1,496,842		111			5.545	5.564	MN	10,628	83,175	06/22/2011	11/15/2039
196632-HE-6	COLORADO SPRINGS CO UTILITIESR BUILD AMERICA BONDS-D2			4	1FE	4,000,000	126.0040	5,040,160	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	104.6380	2,401,442	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	104.7660	2,095,320	2,000,000	2,029,271		(14,669)			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	103.8440	3,857,805	3,715,000	3,712,355		275			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	123.3620	8,635,340	7,000,000	7,000,000					6.218	6.218	JD	36,272	435,260	11/04/2009	06/01/2039
20281P-KT-8	CMWLTH FING AUTH PA EDUCATION				1FE	4,000,000	98.8550	3,954,200	4,000,000	4,000,000					3.864	3.864	JD	12,880	134,381	01/11/2018	06/01/2038
220245-QR-8	CORPUS CHRISTI TX UTILITY SYS BUILD AMERICA BONDS			2	1FE	5,000,000	105.1210	5,256,050	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	124.8170	22,467,060	18,000,000	18,140,740		(3,232)			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				1FE	5,000,000	110.8480	5,542,400	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	122.8550	6,142,750	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	101.9670	3,059,010	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	101.6300	3,643,436	3,585,000	3,579,369		375			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	128.8950	644,475	500,000	521,230		(741)			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	102.9440	13,001,827	12,630,000	12,629,896		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	103.5530	12,478,137	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			2	1FE	4,000,000	100.8020	4,032,080	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	118.7330	3,561,990	3,000,000	3,008,752		(468)			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	112.8020	4,512,080	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	103.9210	4,853,111	4,670,000	4,685,079		(9,419)			5.901	5.673	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	116.6500	15,864,400	13,600,000	13,663,806		(1,529)			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	126.8720	5,772,676	4,550,000	5,016,274		(15,417)			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	96.0210	1,488,326	1,550,000	1,543,945		455			3.750	3.779	AO	14,531	45,208	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	102.9420	8,235,360	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	114.5960	14,525,043	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	101.9940	2,493,753	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	112.6660	16,285,870	14,455,000	14,541,149		(13,167)			5.710	5.582	JJ	412,690	825,381	02/16/2011	07/01/2024
303891-YP-4	FAIRFAX CNTY VA WTR AUTH WTR R TXBL-REF-SER B			2	1FE	1,000,000	99.2700	992,700	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	99.4900	1,741,075	1,750,000	1,685,311		6,501			3.085	3.601	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	99.8750	898,875	900,000	837,160		5,487			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	100.2020	2,730,505	2,725,000	2,657,699		5,251			3.305	3.592	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	100.4760	2,657,590	2,645,000	2,645,000					3.405	3.405	AO	22,516	90,062	02/15/2013	04/01/2030

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	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	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
3130A7-D5-1	FEDERAL HOME LOAN BANK FHLB 3.3 02/22/36			2	1	50,000,000	92.7900	46,394,900	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			2	1	10,000,000	92.9800	9,298,040	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			2	1	31,000,000	93.6490	29,031,283	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			2	1	52,000,000	89.7200	46,654,504	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			2	1	29,955,000	89.3790	26,813,820	30,000,000	29,959,292		1,748			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			2	1	30,000,000	86.4920	25,947,690	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			2	1	150,000,000	86.6970	130,046,100	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			2	1	25,000,000	84.1880	21,047,100	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	105.9200	8,473,632	8,000,000	8,000,000					3.900	3.900	MN	52,000	312,000	04/24/2014	05/01/2029
31331K-PH-7	FEDERAL FARM CREDIT BANK FFCB 4 1/2 06/16/32				1	6,722,769	113.0530	7,035,307	6,223,000	6,624,531		(22,351)			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	123.9120	6,759,372	5,455,000	6,158,253		(44,898)			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	108.4120	10,824,908	9,985,000	9,680,593		14,690			4.140	4.427	JJ	202,096	413,379	08/16/2013	07/05/2033
3133EA-E7-9	FEDERAL FARM CREDIT BANK FFCB 2.84 08/01/30				1	2,808,831	96.4310	3,018,293	3,130,000	2,881,064		16,950			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	98.2410	7,352,379	7,484,000	6,586,033		52,575			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	102.2840	5,102,939	4,989,000	4,692,152		18,428			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	97.8080	2,934,252	3,000,000	2,604,223		18,778			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	97.4270	9,742,710	10,000,000	8,739,736		74,533			3.020	4.336	JJ	131,706	302,000	08/16/2013	07/04/2031
3133EC-MS-0	FEDERAL FARM CREDIT BANK FFCB 3.08 04/29/32				1	2,506,268	97.7330	2,687,644	2,750,000	2,553,742		11,158			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	107.9850	10,247,795	9,490,000	9,159,179		15,859			4.100	4.427	FA	162,121	389,090	08/16/2013	08/01/2033
3133EC-YZ-1	FEDERAL FARM CREDIT BANK FFCB 4.31 09/09/32				1	10,064,600	111.1480	11,114,810	10,000,000	10,051,392		(2,717)			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	110.6330	5,531,655	5,000,000	4,994,138		340			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	109.5610	5,272,090	4,812,000	5,059,204		(13,796)			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	108.9050	43,562,040	40,000,000	40,000,000					4.200	4.200	FA	620,667	1,680,000	02/11/2014	02/18/2033
3133EE-5N-6	FEDERAL FARM CREDIT BANK FFCB 3.8 07/30/35			2	1	4,913,771	97.4240	4,788,370	4,915,000	4,914,062		40			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			2	1	10,000,000	96.2360	9,623,620	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			2	1	19,971,380	95.1330	19,026,580	20,000,000	19,975,484		1,115			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			2	1	30,000,000	92.6070	27,781,950	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	RA		2	1	119,856,000	94.9920	113,990,400	120,000,000	109,298,000					3.140	3.150	FA			02/12/2016	02/24/2031
3133EF-C8-8	FEDERAL FARM CREDIT BANK FFCB 3.14 02/24/31			2	1	104,874,000	94.9920	99,741,600	105,000,000	115,474,111		15,187			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			2	1	160,000,000	93.4500	149,520,160	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			2	1	20,000,000	91.7500	18,350,080	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			2	1	141,400,000	93.6460	132,415,868	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			2	1	34,400,000	93.5770	32,190,591	34,400,000	34,400,000					3.420	3.420	FA	421,572	1,176,480	02/04/2016	02/22/2036
340333-LD-3	FLORENCE SC WTR & SWR REVENUE BUILD AMERICA BONDS-COMB-CAP I			2	1FE	5,195,500	103.8390	5,191,950	5,000,000	5,039,748		(22,123)			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	103.4280	2,994,241	2,895,000	2,894,889		10			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	103.3020	3,346,985	3,240,000	3,239,871		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	118.6610	5,933,050	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	102.1820	20,436,320	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	106.4820	4,259,280	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	106.6420	4,265,680	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	106.6140	4,264,560	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	106.7820	4,719,764	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	132.6750	13,267,500	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	104.9690	1,180,901	1,125,000	1,165,786		(9,453)			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	104.4280	1,566,420	1,500,000	1,551,519		(11,925)			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	103.7760	1,556,640	1,500,000	1,548,668		(11,251)			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			2	1FE	2,536,607	94.0660	2,511,562	2,670,000	2,544,778		4,404			3.500	3.850	JJ	46,725	93,450	02/07/2017	01/01/2038
407288-XX-2	HAMILTON CNTY OH SWR SYS REVEN BUILD AMERICA BONDS-TAXABLE-GT			2	1FE	1,848,825	105.2280	2,083,514	1,980,000	1,884,495		5,422			5.270	5.837	JD	8,696	104,346	02/09/2011	12/01/2030

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	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	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
409327-DR-1	HAMPTON ROADS VA SANTN DIST WS BUILD AMERICA BONDS-SER B			4	1FE	914,395	117.2520	1,014,230	865,000	895,693		(2,863)			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	0		4	1FE	2,845,000	129.7500	3,691,388	2,845,000	2,845,000					7.600	7.600	JD	9,610	202,160	12/16/2009	12/15/2039
412493-AG-3	HARFORD CNTY MD ECON DEV REVEN ABERDEEN PROVING GROUND-MILITA			4	1FE	9,480,000	129.7500	12,300,300	9,480,000	9,480,000					7.600	7.600	JD	32,021	734,540	12/16/2009	12/15/2039
429749-DC-5	HIGH POINT NC COMB ENTERPRISE BUILD AMERICA BONDS-RECOVERY Z			2	1FE	5,000,000	103.9290	5,196,450	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			2	1FE	915,000	100.4770	919,365	915,000	915,000					4.000	4.000	AO	9,150	36,600	01/24/2017	10/01/2030
43232B-BT-1	HILLSBOROUGH CNTY FL 4TH CENT TXBL-REF-SER B			2	1FE	985,000	99.6890	981,937	985,000	985,000					4.100	4.100	AO	10,096	40,385	01/24/2017	10/01/2032
432347-LN-0	HILLSBOROUGH CNTY FL UTILITY R BUILD AMERICA BONDS-SER B			2	1FE	4,971,800	103.6220	5,181,100	5,000,000	4,982,336		1,600			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	103.7530	6,105,864	5,885,000	5,862,405		1,774			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	103.8880	5,433,342	5,230,000	5,183,488		3,184			5.300	5.411	FA	115,496	277,190	11/04/2010	08/01/2029
44244C-TT-4	HOUSTON TX UTILITY SYS REVENUE WATER			2	1FE	3,000,000	101.1830	3,035,490	3,000,000	3,000,000					4.172	4.172	MN	15,993	29,204	08/08/2018	11/15/2038
451152-2A-9	IDAHO ST BOND BANK AUTH REVENU TXBL-SER B			2	1FE	1,000,000	102.2430	1,022,430	1,000,000	1,000,000					4.250	4.250	MS	12,514	42,500	03/02/2017	09/15/2046
451152-Y4-8	IDAHO ST BOND BANK AUTH REVENU TXBL-SER B			2	1FE	1,175,000	101.2040	1,189,147	1,175,000	1,175,000					3.800	3.800	MS	13,147	44,650	03/02/2017	09/15/2032
451152-Y9-7	IDAHO ST BOND BANK AUTH REVENU TXBL-SER B			2	1FE	710,000	101.4770	720,487	710,000	710,000					4.000	4.000	MS	8,362	28,400	03/02/2017	09/15/2037
451443-A9-6	IDAHO ST BLDG AUTH BLDG REVENU DEVELOPMENT			2	1FE	7,000,000	101.1600	7,081,200	7,000,000	7,000,000					4.124	4.124	MS	96,227	105,849	04/05/2018	09/01/2039
451443-ZR-9	IDAHO ST BLDG AUTH BLDG REVENU GENERAL			2	1FE	1,000,000	98.3200	983,200	1,000,000	1,000,000					3.790	3.790	MS	12,633	26,319	12/11/2017	09/01/2037
451443-ZS-7	IDAHO ST BLDG AUTH BLDG REVENU GENERAL			2	1FE	1,445,000	97.3420	1,406,592	1,445,000	1,445,000					3.870	3.870	MS	18,641	38,834	12/11/2017	09/01/2043
452024-GS-5	ILLINOIS ST MUNI ELEC AGY PWR BUILD AMERICA BONDS				1FE	3,888,885	105.9340	4,115,536	3,885,000	3,885,906		(396)			6.128	6.116	FA	99,197	238,073	07/16/2009	02/01/2021
45204E-D4-7	ILLINOIS ST FIN AUTH REVENUE MEDICAL				1FE	10,000,000	97.9340	9,793,400	10,000,000	10,000,000					3.944	3.944	FA	148,996	226,780	01/11/2018	08/15/2047
45204E-E5-3	ILLINOIS ST FIN AUTH REVENUE HIGHER EDUCATION				1FE	4,500,000	99.7040	4,486,680	4,500,000	4,500,000					3.951	3.951	AO	44,449	100,751	02/23/2018	10/01/2040
452252-FH-7	ILLINOIS ST TOLL HIGHWAY AUTH BUILD AMERICA BONDS-DIRECT PAY			4	1FE	6,098,950	125.7510	7,545,060	6,000,000	6,075,452		(3,195)			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	107.6260	4,703,256	4,370,000	4,415,957		(7,779)			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	114.1000	9,384,725	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	105.3130	9,372,857	8,900,000	8,937,048		(21,749)			6.136	5.857	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	114.6890	17,358,180	15,135,000	15,135,000					5.272	5.271	FA	332,466	797,917	11/10/2010	08/01/2030
46613C-J8-9	JEA FL ELEC SYS REVENUE TAXABLE-SUB-ISSUER SUBSIDY-BUI			4	1FE	3,795,000	112.9310	4,285,731	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	119.8190	9,166,154	7,650,000	7,794,111		(8,669)			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	118.3950	2,959,875	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	100.0240	8,096,943	8,095,000	8,095,131		131			3.700	3.692	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	103.2260	18,931,648	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	102.4540	2,049,080	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	6,245,000	107.4230	6,708,566	6,245,000	6,245,000					5.000	4.996	JD	13,878	312,250	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	102.8540	2,571,350	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	104.0150	582,484	560,000	561,537		(1,241)			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	103.9180	1,865,328	1,795,000	1,796,932		(1,557)			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	106.8720	8,710,068	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	100.5540	1,246,870	1,240,000	1,240,000					3.925	3.925	JD	4,056	45,966	12/16/2017	06/01/2034

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	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	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
537011-BA-5	LITTLE BLUE VLY MO SWR DIST SW BUILD AMERICA BONDS				1FE	13,020,000	116.3030	15,142,651	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			2	1FE	12,000,000	101.8200	12,218,400	12,000,000	12,000,000					4.029	4.029	JD	40,290	483,480	05/10/2017	06/01/2039
543098-AV-9	LONGMONT CO ENTERPRISE WSTWTR BUILD AMERICA BONDS-TAXABLE-SE			2	1FE	947,239	103.9170	971,624	935,000	937,909		(1,480)			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	104.5650	2,614,125	2,500,000	2,455,790		976			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	116.3450	3,490,350	3,000,000	2,904,164		8,426			5.516	6.001	JJ	82,740	165,480	04/04/2011	07/01/2027
544495-VZ-4	LOS ANGELES CA DEPT WTR & PWR		0	2	1FE	12,500,000	108.9620	13,620,250	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		0	2	1FE	1,710,270	105.5490	1,583,235	1,500,000	1,543,102		(27,014)			7.003	5.259	JJ	52,522	105,045	10/27/2011	07/01/2041
544495-WB-6	LOS ANGELES CA DEPT WTR & PWR BUILD AMERICA BONDS			2	1FE	919,259	105.5490	891,889	845,000	860,131		(9,397)			7.003	5.259	JJ	29,588	59,175	10/27/2011	07/01/2041
54589S-EC-4	LOUDOUN CNTY VA ECON DEV AUTH GENERAL			2	1FE	24,271,302	101.7940	24,807,198	24,370,000	24,271,540		238			4.200	4.231	JD	85,295	318,435	08/02/2018	06/01/2038
546282-FE-9	LOUISIANA ST LOCAL GOVT ENVRNM BUILD AMERICA BONDS-TAXABLE-BO			2	1FE	10,196,047	105.6410	10,495,433	9,935,000	9,994,443		(29,932)			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	125.5960	9,419,700	7,500,000	7,481,816		414			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	107.6480	4,192,890	3,895,000	3,987,915		(29,894)			5.000	4.111	MN	24,885	194,750	10/06/2011	05/15/2030
546589-ZF-2	LOUISVILLE & JEFFERSON CNTY KY SER A			2	1FE	4,139,142	92.3090	3,849,285	4,170,000	4,141,810		1,215			3.000	3.050	MN	15,985	125,100	08/10/2016	05/15/2036
546589-ZG-0	LOUISVILLE & JEFFERSON CNTY KY SER A			2	1FE	4,662,369	91.0630	4,298,174	4,720,000	4,667,080		2,115			3.000	3.080	MN	18,093	141,600	08/10/2016	05/15/2037
558614-GP-2	MADISON WI WTR UTILITY REVENUE REF & IMPT			2	1FE	1,387,238	108.6340	1,423,105	1,310,000	1,371,904		(10,496)			4.000	3.240	JJ	26,200	52,400	12/07/2016	01/01/2030
56045R-BW-8	MAINE ST MUNI BOND BANK QUALIFIED SCHOOL CONSTR BOND-M				1FE	4,500,000	114.9770	5,173,965	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	111.4590	4,737,008	4,250,000	4,319,897		(8,259)			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			2	1FE	3,411,450	99.5570	3,404,849	3,420,000	3,412,032		228			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	100.8720	1,260,900	1,250,000	1,236,723		674			4.250	4.353	AO	13,281	49,583	10/12/2017	10/01/2032
561851-GJ-9	MANATEE CNTY FL PUBLIC UTILITI BUILD AMERICA BONDS-RECOVERY Z			2	1FE	1,710,000	107.5700	1,839,447	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	107.2330	1,608,495	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	857,599	102.4830	871,106	850,000	853,908		(515)			6.515	6.421	JD	4,615	55,378	12/08/2009	12/01/2026
564393-HQ-2	MANSFIELD TX PARK FACS DEV COR GENERAL			2	1FE	1,675,000	100.5580	1,684,347	1,675,000	1,675,000					4.250	4.250	FA	29,661	35,594	06/26/2018	08/01/2041
57419R-D7-7	MARYLAND ST CMNTY DEV ADMIN DE MULTIFAMILY HSG			2	1FE	5,642,500	94.5690	5,437,718	5,750,000	5,645,213		2,669			3.797	3.928	MS	72,776	147,134	04/12/2018	03/01/2039
57563R-PQ-6	MASSACHUSETTS ST EDUCTNL FING STUDENT LOAN			2	1FE	15,755,000	101.9390	16,060,489	15,755,000	15,755,000					4.408	4.408	JJ	381,964		05/21/2018	07/01/2034
575718-AE-1	MASS INSTITUTE OF TECH MASSIN 3.959 07/01/38				1FE	12,588,021	101.6900	12,762,082	12,550,000	12,584,420		(1,166)			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	96.3310	8,173,685	8,485,000	8,485,000					3.805	3.805	JJ	161,427	172,189	12/13/2017	01/01/2037
57584X-6Q-9	MASSACHUSETTS ST DEV FIN AGY R GENERAL			2	1FE	19,130,000	96.0800	18,380,104	19,130,000	19,130,000					3.955	3.955	JJ	378,296	403,515	12/13/2017	01/01/2042
576051-EF-9	MASSACHUSETTS ST WTR RESOURCES REF-GEN-SER C			2	1FE	14,690,000	103.3150	15,176,974	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	103.4630	3,103,890	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	103.6220	5,263,998	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	101.7100	8,930,138	8,780,000	8,770,174		(4,379)			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	105.1450	5,525,370	5,255,000	5,266,164		(6,915)			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	120.9410	7,861,165	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	115.6260	11,562,600	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	105.8790	7,940,925	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	102.0260	2,040,520	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	101.8870	7,132,090	7,000,000	7,573,129		(19,718)			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	115.8820	2,317,640	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	110.4110	17,378,691	15,740,000	15,578,228		10,595			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	110.4360	5,886,239	5,330,000	5,243,124		5,054			4.900	5.081	MS	87,057	261,170	11/03/2010	03/01/2031

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 Designation and Administrative Symbol	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
60416H-3Q-5	MINNESOTA ST HGR EDU FACS AUTH REF-CARLETON COLLEGE			2	1FE	2,110,000	100.4860	2,120,255	2,110,000	2,110,000					3.750	3.750	MS	26,375	79,125	04/28/2017	03/01/2038
60636A-BH-5	MISSOURI ST HLTH & EDUCTNL FAC WASHINGTON UNIV-SER A-TXBL			4	1FE	12,281,375	114.1040	14,006,266	12,275,000	12,279,707		(237)			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	97.2470	267,429	275,000	273,639		73			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	121.7750	4,931,888	4,050,000	4,173,137		(9,353)			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	133.8470	10,707,760	8,000,000	8,305,212		(7,240)			6.459	6.130	FA	215,300	516,720	01/05/2011	08/01/2042
61204K-MD-0	MONTANA ST FAC FIN AUTH REVENU MEDICAL				1FE	1,500,000	104.6920	1,570,380	1,500,000	1,500,000					4.274	4.274	FA	16,028		09/12/2018	08/15/2031
61204K-ME-8	MONTANA ST FAC FIN AUTH REVENU MEDICAL				1FE	2,085,000	105.1750	2,192,899	2,085,000	2,085,000					4.334	4.334	FA	22,591		09/12/2018	08/15/2032
61204K-MF-5	MONTANA ST FAC FIN AUTH REVENU MEDICAL				1FE	2,175,000	105.1780	2,287,622	2,175,000	2,175,000					4.354	4.354	FA	23,675		09/12/2018	08/15/2033
61204K-MG-3	MONTANA ST FAC FIN AUTH REVENU MEDICAL			2	1FE	6,000,000	104.9910	6,299,460	6,000,000	6,000,000					4.368	4.368	FA	65,520		09/12/2018	08/15/2038
613357-BM-3	MONTGOMERY CNTY MD LIMITED OBL GENERAL			2	1FE	8,672,219	100.7050	8,756,300	8,695,000	8,672,259		40			4.400	4.420	MN	44,634		11/08/2018	05/01/2038
616110-CL-4	MOORESVILLE NC ENTERPRISE SYS BUILD AMERICA BONDS-RECOVERY Z			2	1FE	3,000,000	104.1950	3,125,850	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			2	1FE	5,402,485	96.9330	5,331,315	5,500,000	5,405,467		1,809			3.750	3.850	JD	17,188	206,250	04/27/2017	06/01/2047
623115-AD-4	MT SINAI HOSPITAL BASIC				1FE	10,000,000	93.7830	9,378,300	10,000,000	10,000,000					3.981	3.981	JJ	199,050	210,108	12/15/2017	07/01/2048
628577-KY-3	MYRTLE BEACH SC WTR & SWR REVE SYS			2	1FE	259,103	104.1890	270,891	260,000	259,445		56			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	104.4730	261,183	250,000	247,015		203			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			2	1FE	3,254,113	96.6650	3,141,613	3,250,000	3,253,275		(589)			3.541	3.525	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	100.0000	4,130,000	4,130,000	4,202,119		(3,656)			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	100.9130	252,283	250,000	248,208		98			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			2	1FE	285,000	99.8590	284,598	285,000	285,000					3.611	3.611	JJ	5,146	11,408	04/27/2017	07/01/2028
64469D-B5-9	NEW HAMPSHIRE ST HSG FIN AUTHS TXBL-REF-ACQ-SER A SER A			2	1FE	1,815,000	99.4030	1,804,164	1,815,000	1,815,000					4.077	4.077	JJ	36,999	81,805	04/27/2017	01/01/2034
64469D-E7-2	NEW HAMPSHIRE ST HSG FIN AUTHS SINGLE FAMILY HSG			2	1FE	615,000	96.6960	594,680	615,000	615,000					3.736	3.736	JJ	11,488	13,467	11/17/2017	01/01/2033
646139-W3-5	NEW JERSEY ST TURNPIKE AUTH BUILD AMERICA BDS-TAXABLE-SER				1FE	5,000,000	141.2330	7,061,650	5,000,000	5,000,000					7.414	7.414	JJ	185,350	370,700	04/20/2009	01/01/2040
649710-PC-1	NEW YORK CITY NY TRANSITIONALF REF-FUTRUE TAX SECD-SER C			2	1FE	8,735,000	103.8460	9,070,948	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	103.4860	11,383,460	11,000,000	10,928,183		4,643			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	103.4030	1,711,320	1,655,000	1,638,612		954			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	129.4270	19,414,050	15,000,000	16,767,916		(39,737)			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	104.6200	5,231,000	5,000,000	5,004,239		(2,696)			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	105.7540	16,571,652	15,670,000	15,699,870		(13,964)			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			2	1FE	11,637,355	100.9940	11,614,310	11,500,000	11,617,444		(15,481)			3.816	3.674	JD	19,504	438,840	04/17/2017	06/15/2034
64986D-ET-8	NEW YORK ST ENVRNMNTL FACS COR TXBL-REF-NEW YORK CITY MUNI WT			2	1FE	6,000,000	101.0630	6,063,780	6,000,000	6,000,000					3.866	3.866	JD	10,309	231,960	04/06/2017	06/15/2035
64986D-EU-5	NEW YORK ST ENVRNMNTL FACS COR TXBL-REF-NEW YORK CITY MUNI WT			2	1FE	3,300,000	101.2140	3,340,062	3,300,000	3,300,000					3.916	3.916	JD	5,743	129,228	04/06/2017	06/15/2036
649902-6W-8	NEW YORK ST DORM AUTH ST PERSO SER E			2	1FE	5,970,000	104.1100	6,246,600	6,000,000	5,979,468		1,521			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	119.6790	9,526,448	7,960,000	7,902,977		3,579			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	121.4070	9,591,153	7,900,000	8,254,156		(8,943)			5.600	5.247	MS	130,262	442,400	06/22/2011	03/15/2040
658289-ZC-0	NORTH CAROLINA ST UNIV AT RALE BUILD AMERICA BONDS-SER B			2	1FE	3,000,000	105.4450	3,163,350	3,000,000	3,000,000					5.927	5.927	AO	44,453	177,810	04/21/2010	10/01/2030

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 Designation and Administrative Symbol	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
658308-AA-9	NORTH CAROLINA ST TURNPIKE AUT BUILD AMERICA BONDS			4	1FE	6,452,880	115.6410	7,771,075	6,720,000	6,543,944		13,617			5.318	5.678	JJ	178,685	357,370	11/12/2010	01/01/2031
65830T-AH-8	NORTH CAROLINA ST TURNPIKE AUT BUILD AMERICA BONDS-TAXABLE-SE			2	1	1,147,705	100.0000	1,150,000	1,150,000	1,147,866		161			6.700	6.721	JJ	38,525	38,525	05/24/2018	01/01/2039
65830T-AJ-4	NORTH CAROLINA ST TURNPIKE AUT BUILD AMERICA BONDS-TAXABLE-SE			2	1FE	848,304	100.3300	852,805	850,000	848,423		119			6.700	6.721	JJ	28,475	28,475	05/24/2018	01/01/2039
65887P-PN-9	NORTH DAKOTA ST PUBLIC FIN AUT TXBL-CAPITAL FING PROGRAM-SER			2	1FE	515,000	102.1890	526,273	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	101.7000	544,095	535,000	532,614		159			4.250	4.300	JD	1,895	22,738	04/09/2014	06/01/2030
65887P-PQ-2	NORTH DAKOTA ST PUBLIC FIN AUT TXBL-CAPITAL FING PROGRAM-SER			2	1FE	556,623	101.6600	569,296	560,000	557,344		158			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	101.7020	594,957	585,000	583,539		78			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	101.4410	618,790	610,000	605,179		234			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	101.7890	381,709	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	108.3240	7,582,680	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	104.7390	11,165,177	10,660,000	10,669,191		(5,113)			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 AMER BDS			4	1FE	20,000,000	115.4920	23,098,400	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	105.7430	1,453,959	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	104.9770	5,248,850	5,000,000	5,303,640		(10,461)			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	96.4230	14,463,510	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	2FE	4,926,850	115.2840	5,764,200	5,000,000	4,944,477		2,561			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	2,735,000	100.3620	2,744,901	2,735,000	2,735,000					8.000	8.000	MJSD	18,233	218,800	04/16/2009	03/01/2029
677555-YG-3	OHIO ST ECON DEV REVENUE TAXABLE-OHIO ENTERPRISE BD-4			2	1FE	1,160,000	100.2840	1,163,294	1,160,000	1,160,000					6.000	6.002	JD	5,800	69,600	09/15/2009	12/01/2020
67756A-3L-4	OHIO ST HGR EDUCTNL FAC COMMIS CLEVELAND CLINIC HLTH			2	1FE	5,000,000	102.5550	5,127,750	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	98.9660	12,370,750	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	116.0340	6,544,318	5,640,000	5,521,709		3,000			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	104.9000	10,490,000	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	111.4030	8,282,813	7,435,000	7,913,068		(40,398)			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	110.0220	17,053,410	15,500,000	15,071,489		35,502			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	118.5750	4,150,125	3,500,000	3,614,110		(4,783)			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	104.9540	1,595,301	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	104.9950	1,653,671	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	105.0120	1,716,946	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	105.0290	1,780,242	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	105.1890	7,468,419	7,100,000	7,094,429		234			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	104.5080	12,415,550	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	104.2070	2,396,761	2,300,000	2,288,726		720			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	126.5950	22,787,100	18,000,000	18,265,979		(13,337)			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	91.1660	13,674,930	15,000,000	15,000,000					3.765	3.765	JJ	282,375	287,081	12/15/2017	07/01/2048
702285-EJ-2	PASADENA CA WTR REVENUE BUILD AMERICA BONDS			2	1FE	6,395,000	108.3290	6,927,640	6,395,000	6,395,000					7.000	7.000	JD	37,304	447,650	12/14/2010	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	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	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
707533-GQ-2	PENN IN HIGH SCH BLDG CORP BUILD AMERICA BONDS-RECOVERY Z			2	1FE	5,000,000	101.8810	5,094,050	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	106.1130	4,164,935	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	98.6990	6,198,297	6,280,000	6,280,000					3.573	3.573	MS	74,795	224,384	04/20/2017	09/01/2037
709235-ZS-7	PENNSYLVANIA ST UNIV TXBL-SER B				1FE	15,000,000	95.9460	14,391,900	15,000,000	15,000,000					3.793	3.793	MS	189,650	568,950	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	105.4060	5,191,246	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			2	1FE	845,000	100.5270	849,453	845,000	845,000					3.602	3.602	JJ	15,218	30,437	04/22/2015	07/01/2029
71884A-YH-6	PHOENIX AZ CIVIC IMPT CORP EXC SUB TAX-TXBL-REF-SER B			2	1FE	4,000,000	100.3020	4,012,080	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	102.7710	14,449,603	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	100.9040	7,835,196	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	103.7700	5,188,500	5,000,000	4,948,646		2,680			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			2	1FE	10,000,000	105.8000	10,580,000	10,000,000	10,000,000					4.426	4.426	AO	93,438	442,600	10/08/2014	10/15/2034
733911-CN-9	PORT OF CORPUS CHRISTI TX AUTH TRANSPORTATION			2	1FE	4,741,830	105.5470	4,749,615	4,500,000	4,734,049		(7,781)			4.875	4.227	JD	18,281	68,859	07/25/2018	12/01/2038
73474T-AP-5	PORT OF MORROW OR TRANSMISSION TXBL-BONNEVILLE COOPERATION PR				1FE	14,152,181	88.4150	12,444,411	14,075,000	14,144,952		(2,979)			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			2	1FE	230,000	97.6780	224,659	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			2	1FE	295,000	97.8530	288,666	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			2	1FE	515,000	98.2070	505,766	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			2	1FE	280,000	98.6980	276,354	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			2	1FE	1,745,000	102.8210	1,794,226	1,745,000	1,745,000					4.357	4.357	JJ	38,015	76,030	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	130.8480	7,850,880	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	114.9870	11,498,700	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	103.8900	2,025,855	1,950,000	2,008,580		(3,337)			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	104.9200	9,967,400	9,500,000	9,850,213		(77,695)			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	101.8030	3,054,090	3,000,000	3,002,327		(4,449)			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	119.5990	6,374,627	5,330,000	5,293,694		1,690			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	105.3640	4,330,460	4,110,000	4,247,205		(34,041)			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	104.8880	3,571,436	3,405,000	3,513,787		(26,965)			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	105.5470	3,229,738	3,060,000	3,151,205		(22,575)			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	104.3430	3,996,337	3,830,000	3,935,953		(26,188)			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	103.9810	3,686,126	3,545,000	3,635,484		(22,333)			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			2	1FE	5,142,200	104.3610	5,218,050	5,000,000	5,113,761		(22,749)			4.000	3.631	JJ	92,222	200,000	11/17/2016	01/15/2036
765433-KQ-9	RICHMOND VA PUBLIC UTILITY REV REF-REV			2	1FE	10,260,900	104.1060	10,410,600	10,000,000	10,208,757		(42,405)			4.000	3.661	JJ	184,444	400,000	11/17/2016	01/15/2037
765433-KR-7	RICHMOND VA PUBLIC UTILITY REV REF-REV			2	1FE	5,107,100	103.4080	5,170,400	5,000,000	5,085,719		(18,085)			4.000	3.721	JJ	92,222	200,000	11/17/2016	01/15/2040
773038-DQ-4	ROCKDALE CNTY GA WTR & SEWERAG TXBL-REF			2	1FE	2,500,000	99.4300	2,485,750	2,500,000	2,500,000					3.210	3.210	JJ	40,125	80,250	03/12/2013	07/01/2025
783186-TN-9	RUTGERS NJ ST UNIV HIGHER EDUCATION			2	1FE	8,000,000	100.2570	8,020,560	8,000,000	8,000,000					4.146	4.146	MN	55,280	195,323	03/23/2018	05/01/2048
786005-PM-4	SACRAMENTO CA MUNI UTILITY DIS BUILD AMERICA BONDS-SER V			4	1FE	7,029,000	128.3460	8,470,836	6,600,000	6,956,265		(11,619)			6.322	5.824	MN	53,316	417,252	06/14/2011	05/15/2036

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 Designation and Administrative Symbol	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
79207T-CG-4	SAINT LUCIE CNTY FL REVENUE GENERAL			2	1FE	1,000,000	98.7830	987,830	1,000,000	1,000,000					4.069	4.069	MN	6,782	31,987	01/12/2018	11/01/2047
793323-LT-1	SAINT PETERSBURG FL PUBLIC UTI BUILD AMERICA BONDS			2	1FE	2,320,000	106.0620	2,460,638	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	106.1570	3,651,801	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	102.0090	1,065,994	1,045,000	1,039,927		345			3.400	3.451	AO	8,883	35,530	12/19/2012	10/01/2030
793578-BM-6	SAINT TAMMANY PARISH LA UTILIT WATER			2	1FE	4,619,047	97.7080	4,694,869	4,805,000	4,619,174		127			4.250	4.551	FA	6,240		12/07/2018	08/01/2038
795685-DW-3	SALT LAKE CNTY UT SALES TAX RE BUILD AMERICA BONDS			2	1FE	3,050,000	104.4280	3,185,054	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	104.3210	6,040,186	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			2	1FE	500,000	102.5540	512,770	500,000	500,000					4.032	4.032	FA	7,616	20,160	05/18/2017	02/15/2032
796166-CF-1	SAN ANGELO TX WTRWKS & SEWER SAN ANGELO TX WATER & SEWER			2	1FE	1,000,000	102.8260	1,028,260	1,000,000	1,000,000					4.261	4.261	FA	16,097	42,610	05/18/2017	02/15/2037
796253-Z6-2	SAN ANTONIO TX ELEC & GAS REVE TXBL				1FE	7,000,000	106.3690	7,445,830	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	107.0600	7,221,197	6,745,000	6,824,352		(5,717)			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	105.3420	2,533,475	2,405,000	2,496,685		(20,807)			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	104.4970	2,507,928	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	104.4600	7,098,057	6,795,000	6,829,017		(1,353)			6.220	6.168	MN	54,005	422,649	05/26/2011	05/15/2034
79765D-XJ-4	SAN FRANCISCO CITY & CNTY CA C BUILD AMERICA BONDS-SER D-TAXA			4	1FE	3,030,000	118.0440	3,576,733	3,030,000	3,030,000					6.362	6.361	MN	32,128	192,769	09/24/2009	11/01/2029
79765R-P8-6	SAN FRANCISCO CITY & CNTY CA P TXBL-GREEN BOND-SER C			2	1FE	8,435,000	101.3880	8,552,078	8,435,000	8,435,000					3.800	3.800	MN	53,422	320,530	11/29/2016	11/01/2033
79765R-SV-2	SAN FRANCISCO CITY & CNTY CA P BUILD AMERICA BDS-SER B			4	1FE	14,872,500	123.0790	18,461,850	15,000,000	14,897,549		4,035			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	105.0910	4,009,222	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	98.3100	4,178,175	4,250,000	4,149,485		3,509			3.750	3.930	MS	53,125	129,271	12/18/2017	09/01/2037
79772E-BK-4	SAN FRANCISCO CITY & CNTY CA GENERAL			2	1FE	9,818,500	98.8310	9,883,100	10,000,000	9,821,500		2,789			4.000	4.105	MS	133,333	324,444	10/27/2017	09/01/2048
80168N-EP-0	SANTA CLARA VLY CA TRANSPRTN A BUILD AMERICA BONDS			4	1FE	6,530,340	117.9490	7,076,940	6,000,000	6,399,889		(20,582)			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			2	1FE	6,129,900	101.7900	6,107,400	6,000,000	6,097,727		(27,987)			4.354	4.081	JD	21,770	261,240	03/29/2016	06/01/2046
80168Q-EB-4	SANTA CLARA VLY CA WTR DIST TXBL-REF-SER B			2	1FE	6,839,006	101.7700	6,838,944	6,720,000	6,809,412		(23,292)			4.154	3.932	JD	23,262	279,149	03/30/2016	06/01/2038
83703R-AH-9	SOUTH CAROLINA ST JOBS-ECON DE SC ELEC & GAS CO PROJ			2	2FE	9,262,500	103.2660	9,810,270	9,500,000	9,334,712		14,647			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	100.2460	21,051,660	21,000,000	21,000,000					4.551	4.551	JD	79,643	955,710	04/05/2012	12/01/2030
837227-H9-1	SOUTH CENTRAL CT REGL WTR AUTH BUILD AMERICA BONDS-SER A			4	1FE	10,062,000	125.6130	12,561,300	10,000,000	10,054,288		(1,733)			6.393	6.340	FA	266,375	639,300	03/23/2010	08/01/2040
837545-GH-9	SOUTH DAKOTA ST CONSERVANCY DI BUILD AMERICA BONDS-TAXABLE-ST			4	1FE	8,403,159	117.5750	9,852,785	8,380,000	8,395,683		(1,224)			5.646	5.620	FA	197,140	473,135	02/01/2011	08/01/2030
84774B-BA-0	SPEEDWAY IN REDEV AUTH LEASE R TAXABLE-A-BUILD AMERICA BONDS			4	1FE	1,000,000	106.2910	1,062,910	1,000,000	1,000,000					5.876	5.877	FA	24,483	58,760	05/05/2010	02/01/2025
84774B-BB-8	SPEEDWAY IN REDEV AUTH LEASE R TAXABLE-A-BUILD AMERICA BONDS			4	1FE	1,000,000	112.8410	1,128,410	1,000,000	1,000,000					6.462	6.463	FA	26,925	64,620	05/05/2010	02/01/2030
849007-AL-3	SPOKANE CNTY WA WSTWTR SYS REV BUILD AMERICA BONDS			2	1FE	4,000,000	101.5670	4,062,680	4,000,000	4,000,000					6.474	6.475	JD	21,580	258,960	08/12/2009	12/01/2029
849269-FU-4	SPOTSYLVANIA CNTY VA WTR & SWR BUILD AMERICA BONDS-SER B			2	1FE	1,800,000	103.6740	1,866,132	1,800,000	1,800,000					5.412	5.412	JD	8,118	97,416	08/12/2010	06/01/2030
849269-FV-2	SPOTSYLVANIA CNTY VA WTR & SWR BUILD AMERICA BONDS-SER B			2	1FE	8,207,880	103.3580	8,268,640	8,000,000	8,036,790		(24,456)			5.612	5.270	JD	37,413	448,960	06/29/2011	06/01/2040
85732P-BZ-2	STATE PUBLIC SCH BLDG AUTH PA QUALIFIED SCH CONSTR BD-TAXABL			4	1FE	15,322,175	109.7450	16,868,904	15,371,000	15,337,012		760			5.000	5.018	MS	226,295	768,550	09/23/2011	09/15/2027
85732P-CA-6	STATE PUBLIC SCH BLDG AUTH PA QUALIFIED SCH CONSTR BDS				1FE	5,237,900	121.7280	6,086,400	5,000,000	5,160,151		(11,830)			6.495	6.054	MS	95,621	324,750	01/04/2011	09/15/2028
864855-4W-8	SUGAR LAND TX TXBL-SER A			2	1FE	5,250,000	105.0830	5,516,858	5,250,000	5,250,000					4.300	4.300	JD	10,033	225,750	11/05/2014	12/15/2039
873519-MN-9	TACOMA WA ELEC SYS REVENUE CLEAN RENEWABLE ENERGY BONDS				1FE	10,000,000	115.6000	11,560,000	10,000,000	10,000,000					5.641	5.641	JJ	282,050	564,100	07/14/2010	01/01/2027

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 Designation and Administrative Symbol	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
873547-HN-6	TACOMA WA WTR REVENUE BUILD AMERICA BONDS-TAXABLE-SY			4	1FE	2,000,000	116.7210	2,334,420	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	100.9560	9,772,541	9,680,000	9,772,662		(17,753)			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			2	1FE	12,305,000	98.7920	12,156,356	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			2	1FE	1,260,000	95.8770	1,208,050	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			2	1FE	4,500,000	96.0620	4,322,790	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			2	1FE	3,975,290	94.6790	3,787,160	4,000,000	3,979,817		1,234			3.332	3.381	AO	33,320	133,280	02/09/2015	10/01/2031
875263-RF-4	TAMPA FL SPORTS AUTH REVENUE TXBL-SALES TAX PMTS GEORGE M S			2	1FE	3,615,000	99.4380	3,594,684	3,615,000	3,615,000					3.868	3.868	JJ	69,914	139,828	01/20/2017	01/01/2032
875290-WY-0	TAMPA FL WTR & SWR REVENUE REF & IMPT SYS			2	1FE	7,490,343	104.7110	7,947,565	7,590,000	7,518,268		4,380			4.000	4.098	AO	75,900	303,600	10/06/2011	10/01/2031
880558-FA-4	TENNESSEE ST SCH BOND AUTH TXBL-HGR EDL FACS-2ND PROGRAM-			2	1FE	1,000,000	102.4060	1,024,060	1,000,000	1,000,000					4.007	4.007	MN	6,678	40,070	08/07/2014	11/01/2034
880558-FB-2	TENNESSEE ST SCH BOND AUTH TXBL-HGR EDL FACS-2ND PROGRAM-			2	1FE	7,000,000	102.4810	7,173,670	7,000,000	7,000,000					4.207	4.207	MN	49,082	294,490	08/07/2014	11/01/2044
881250-EK-6	TERREBONNE PARISH LA SALES & U GENERAL			2	1FE	1,250,000	102.7760	1,284,700	1,250,000	1,250,000					4.242	4.242	AO	13,256	17,822	04/27/2018	04/01/2033
882117-3M-4	TEXAS ST A & M UNIV PERM UNIV TXBL-REF-SER B			2	1FE	28,795,000	97.8580	28,178,211	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			2	1FE	4,000,000	101.2740	4,050,960	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			2	1FE	2,504,026	101.2740	2,526,786	2,495,000	2,501,968		(1,617)			3.993	3.949	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	103.3120	1,353,387	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			2	1FE	4,000,000	101.5220	4,060,880	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			2	1FE	3,000,000	102.2610	3,067,830	3,000,000	3,000,000					4.000	4.000	FA	45,333	120,000	01/31/2017	02/15/2038
88283L-HU-3	TEXAS ST TRANSPRTN COMMISSION TAXABLE-FIRST TIER-SER B-BUILD			4	1FE	5,301,989	113.7710	6,029,863	5,300,000	5,301,388		(113)			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	102.5990	3,739,734	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	99.8790	9,987,850	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	94.9370	9,493,720	10,000,000	10,000,009					3.474	3.474	JD	28,950	347,400	04/05/2016	06/01/2046
91335V-KK-1	UNIV OF PITTSBURGH PA OF THE C TXBL-REF-UNIV OF PITTSBURGH-SE				1FE	5,000,000	101.4290	5,071,450	5,000,000	5,000,000					3.590	3.590	MS	52,853	179,800	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	117.0950	3,044,470	2,600,000	2,621,457		(1,425)			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	112.3630	9,972,216	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	114.8840	9,351,558	8,140,000	8,132,868		899			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	110.6330	3,789,180	3,425,000	3,416,552		1,578			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	103.1040	788,746	765,000	769,575		(2,857)			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	104.1770	5,823,494	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	103.7490	8,056,110	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			2	1FE	3,000,000	99.5360	2,986,080	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			2	1FE	4,420,000	105.9460	4,682,813	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	106.8610	6,128,478	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	107.5310	15,054,340	14,000,000	13,960,456		2,321			4.601	4.631	MN	82,307	644,140	10/01/2013	05/15/2031
91417K-QC-8	UNIV OF COLORADO CO ENTERPRISE BUILD AMERICA BONDS-TAXABLE-SU			2	1FE	4,850,000	103.5310	5,021,254	4,850,000	4,850,000					5.501	5.500	JD	22,233	266,799	10/20/2010	06/01/2030
914245-BQ-7	UNIV OF DELAWARE DE HIGHER EDUCATION				1FE	12,000,000	101.9930	12,239,160	12,000,000	12,000,000					4.071	4.071	MN	81,420	270,043	04/05/2018	11/01/2050
91428L-FJ-0	UNIV OF HAWAII HI REVENUE BUILD AMERICA BONDS			2	1FE	4,875,456	105.2000	5,049,600	4,800,000	4,816,449		(8,716)			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	105.2000	10,204,400	9,700,000	9,734,377		(2,069)			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	103.2740	464,733	450,000	449,622		25			4.650	4.660	FA	7,905	20,925	12/07/2011	02/15/2030

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 Designation and Administrative Symbol	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
914301-06-6	UNIV OF HOUSTON TX UNIV REVENU BUILD AMERICA BONDS -SER B			2	1FE	7,670,050	103.7460	7,625,331	7,350,000	7,397,223		(39,727)			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			2	1FE	4,196,522	98.8370	4,195,631	4,245,000	4,199,438		1,583			3.800	3.880	FA	60,939	161,310	01/20/2017	02/15/2038
914391-A5-6	UNIV OF LOUISVILLE KY QUALIFIED ENERGY CONSV BD-TAXA			2	1FE	4,967,800	103.5880	5,179,400	5,000,000	4,979,441		1,803			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	103.9180	5,195,900	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	113.1830	21,533,066	19,025,000	18,951,177		4,982			5.050	5.097	MN	160,127	960,763	10/27/2010	11/01/2029
914455-LL-2	UNIV OF MICHIGAN MI BUILD AMERICA BDS			4	1FE	22,016,700	117.4330	25,835,260	22,000,000	22,012,956		(586)			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	102.3240	5,116,200	5,000,000	4,967,994		2,949			3.000	3.080	AO	37,500	150,000	03/13/2013	04/01/2028
914460-FF-2	UNIV OF MINNESOTA MN BUILD AMERICA BONDS-TAXABLE-SE			2	1FE	2,500,000	103.0960	2,577,400	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	113.4520	12,519,428	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	98.0930	1,167,307	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	97.6570	1,899,429	1,945,000	1,924,025		1,232			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			2	1FE	3,944,995	95.2250	3,747,104	3,935,000	3,942,773		(1,597)			3.000	2.970	JJ	59,025	118,050	07/19/2016	07/01/2035
914713-K6-8	UNIV OF NORTH CAROLINA NC AT C TXBL-REF				1FE	17,000,000	104.3280	17,735,760	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	104.7970	1,640,073	1,565,000	1,565,000					6.627	6.627	AO	25,928	103,713	03/10/2010	10/01/2030
914724-CC-1	UNIV OF NORTH DAKOTA ND HIGHER EDUCATION			2	1FE	1,000,000	101.3920	1,013,920	1,000,000	1,000,000					4.390	4.390	AO	13,170		09/08/2018	04/01/2038
914760-6F-5	UNIV OF OKLAHOMA OK TAXABLE-GEN-SER B			2	1FE	1,665,000	105.1110	1,750,098	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	105.5630	4,011,394	3,800,000	3,824,997		(9,134)			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			2	1FE	8,360,000	97.4310	8,145,232	8,360,000	8,360,000					3.646	3.646	MS	89,748	304,806	01/06/2017	09/15/2036
915115-7F-0	UNIV OF TEXAS TX PERMANENT UNI TXBL-SER C				1FE	8,000,000	99.7490	7,979,920	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	115.5440	6,418,469	5,555,000	5,294,722		8,446			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	109.3090	11,696,063	10,700,000	10,928,425		(16,863)			4.644	4.390	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	132.9690	20,410,742	15,350,000	15,909,802		(13,611)			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	116.1240	10,933,075	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	131.0400	6,552,000	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	114.8390	12,844,742	11,185,000	11,180,015		126			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	119.8050	3,138,891	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	122.0570	3,313,848	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	124.5660	3,500,305	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	121.5050	12,150,500	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	97.5100	13,041,963	13,375,000	12,725,395		130,625			2.450	3.630	JJ	163,844	327,688	06/25/2013	07/01/2023
916544-DZ-9	UPPER SANTA CLARA VY CA JT PWR WATER			2	1FE	2,471,275	97.1710	2,429,275	2,500,000	2,471,758		483			3.875	3.940	FA	40,365	50,052	01/24/2018	08/01/2048
917435-AA-7	UTAH ST HSG CORP MILITARY HSG TAXABLE-BOYER HILL-SER A CL I			4	1FE	5,585,427	105.0520	5,889,157	5,605,944	5,588,094		370			5.392	5.420	JJ	151,136	302,273	11/30/2011	07/01/2050
917435-AB-5	UTAH ST HSG CORP MILITARY HSG TAXABLE-BOYER HILL-SER A-CL II			4	1FE	3,567,862	105.6490	3,956,555	3,745,000	3,588,504		3,270			5.442	5.823	JJ	101,901	203,803	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	126.3350	7,580,100	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	122.1780	6,108,900	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	120.4080	9,813,252	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	103.0320	5,924,340	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	105.1370	10,392,792	9,885,000	9,831,793		2,190			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	116.5060	17,475,900	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			2	1FE	3,000,000	100.3220	3,009,660	3,000,000	3,000,000					4.228	4.228	JJ	63,420	126,840	11/09/2016	07/01/2036

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 Designation and Administrative Symbol	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
928172-VG-7	VIRGINIA ST PUBLIC BLDG AUTH P BUILD AMERICA BONDS			2	1FE	9,677,151	103.7060	10,266,894	9,900,000	9,755,428		11,012			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	100.7560	1,803,532	1,790,000	1,784,604		418			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	101.8310	2,535,592	2,490,000	2,475,530		891			4.250	4.312	FA	44,094	105,825	10/06/2011	08/01/2031
92817Q-4Q-2	VIRGINIA ST RESOURCES AUTH INF TAXABLE-POOLED FING PG-SER A			2	1FE	3,975,000	106.3570	4,227,691	3,975,000	3,975,000					5.100	5.100	MN	33,788	202,725	05/19/2011	11/01/2031
92817S-XW-3	VIRGINIA ST PUBLIC SCH AUTH QUALIFIED SCH CONSTRUCTION BON				1FE	9,977,206	105.4390	10,412,101	9,875,000	9,948,779		(4,676)			4.250	4.170	JD	18,653	419,688	01/19/2012	12/15/2030
92818A-EX-0	VIRGINIA ST RESOURCES AUTH INF TXBL-VA POOLED FING PROGRAM-SE			4	1FE	1,000,000	105.3760	1,053,760	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	107.3400	4,417,041	4,115,000	4,123,556		(611)			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	115.1030	3,453,090	3,000,000	3,089,488		(2,112)			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	121.1240	3,022,044	2,495,000	2,651,014		(4,077)			5.700	5.205	MN	23,703	142,215	01/17/2014	11/01/2039
92818M-C6-5	VIRGINIA ST RESOURCES AUTH INF BUILD AMERICA BONDS			2	1FE	1,140,000	105.0760	1,197,866	1,140,000	1,140,000					5.690	5.689	MN	10,811	32,433	08/23/2018	11/01/2030
92818M-D7-2	VIRGINIA ST RESOURCES AUTH INF BUILD AMERICA BONDS			2	1FE	1,235,000	105.2020	1,299,245	1,235,000	1,235,000					5.690	5.689	MN	11,712	35,136	08/23/2018	11/01/2030
93730P-AJ-5	WASHINGTON ST BIOMEDICAL RESEA BUILD AMERICA BONDS-B			4	1FE	8,000,000	120.8490	9,667,920	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	114.6430	3,439,290	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	107.5180	3,225,540	3,000,000	3,082,814		(2,389)			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	128.0630	10,245,040	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	100.1820	5,009,100	5,000,000	5,000,000					4.199	4.199	FA	79,314	158,083	10/26/2017	08/15/2047
940093-2L-0	WASHINGTON ST UNIV REVS	0		4	1FE	4,409,810	140.1640	5,606,560	4,000,000	4,351,094		(9,683)			7.399	6.568	AO	73,990	295,960	08/25/2011	04/01/2041
940094-AT-2	WASHINGTON ST UNIV REVENUES HIGHER EDUCATION			2	1FE	5,000,000	103.0830	5,154,150	5,000,000	5,000,000					4.340	4.340	AO	24,714		10/24/2018	10/01/2039
941660-AX-0	WATERLOO IA CMNTY SCH DIST SCH QUALIFIED SCH CONSTR BDS-DIREC			2	1FE	7,000,000	101.6470	7,115,290	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	102.9530	658,899	640,000	637,687		229			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	103.4390	517,195	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	103.3210	707,749	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	102.6780	7,854,867	7,650,000	7,712,075		(2,765)			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	96.9040	3,876,160	4,000,000	4,000,000					3.831	3.831	FA	63,850	93,647	12/13/2017	02/01/2038
956695-L3-2	WEST VIRGINIA STATE WATER DEV WATER			2	1FE	4,900,000	97.2930	4,864,650	5,000,000	4,901,684		1,684			3.625	3.744	MN	30,208	122,344	02/09/2018	11/01/2044
958697-HP-2	WSTRN MN MUNI PWR AGY BUILD AMERICA BONDS-TAXABLE-SE			4	1FE	1,048,030	140.7460	1,407,460	1,000,000	1,042,853		(853)			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	106.0900	8,646,335	8,150,000	8,140,372		688			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	101.5720	5,307,137	5,225,000	5,228,948		(1,817)			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	103.1650	7,252,500	7,030,000	6,977,650		4,782			5.144	5.254	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	103.2600	2,121,993	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	103.5260	6,641,193	6,415,000	6,340,000		2,199			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	104.0890	3,122,670	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	104.2340	2,204,549	2,115,000	2,137,640		(14,180)			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	104.3070	15,181,884	14,555,000	14,555,000					5.850	5.850	JJ	425,734	851,468	11/23/2010	07/01/2030

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	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	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
983220-ML-8	WYOMING ST CMNTY DEV AUTH HSGR HSG REVENUE BONDS 2017-SER 2			2	1FE	7,219,990	100.1900	7,233,717	7,220,000	7,220,000					3.750	3.750	JD	22,553	270,750	05/03/2017	12/01/2038
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						3,485,474,973	XXX	3,581,120,081	3,478,704,944	3,482,182,491		(639,656)			XXX	XXX	XXX	44,431,288	147,254,798	XXX	XXX
31339W-LL-8	FED HM LN MTG CORP FHR 2419 J			4	1	1,104,714	113.4210	1,252,974	1,104,714	1,104,714					7.351	7.414	MON	6,767	81,203	01/29/2002	02/15/2032
3136A7-6E-7	FANNIE MAE FNR 2012-101 CZ			4	1	13,690,147	100.3470	13,751,525	13,703,916	13,678,463		(2,151)			3.500	3.516	MON	39,970	470,666	12/01/2018	09/25/2042
3136A8-4A-5	FANNIE MAE FNR 2012-112 AY			4	1	12,879,602	97.0440	13,028,163	13,424,992	13,007,821		25,032			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	97.1050	7,958,735	8,195,978	7,924,283		16,623			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	2,830,080	96.5030	2,787,836	2,888,855	2,843,610		2,768			3.500	3.686	MON	8,426	99,219	12/01/2018	10/25/2042
3136A8-F9-6	FANNIE MAE FNR 2012-103 NZ			4	1	5,919,450	96.0010	5,687,006	5,923,914	5,915,152		(794)			3.500	3.517	MON	17,278	203,459	12/01/2018	09/25/2042
3136A9-KU-1	FANNIE MAE FNR 2012-114 NZ			4	1	5,782,022	96.0570	5,558,283	5,786,420	5,778,453		(682)			3.500	3.518	MON	16,877	198,737	12/01/2018	10/25/2042
3136AA-WM-3	FNR FNR 2012-134 JY			4	1	13,623,858	97.0900	13,814,494	14,228,572	13,770,232		28,275			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	97.4970	7,507,292	7,700,000	7,455,537		15,527			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	96.5310	12,713,279	13,170,145	12,753,552		24,204			3.000	3.307	MON	32,925	395,104	05/28/2013	03/25/2033
3136AC-GN-5	FANNIE MAE - ACES FNA 2013-M3 AL			4	1	19,395,740	98.4030	19,175,877	19,487,085	19,403,780		2,510			3.380	3.440	MON	54,889	1,085,472	02/20/2013	01/25/2033
3136AC-TY-7	FANNIE MAE - ACES FNR 2013-20 AL			4	1	2,185,359	94.8810	2,171,184	2,288,334	2,209,340		4,636			3.000	3.337	MON	5,721	68,650	05/30/2013	03/25/2033
3136AD-JD-2	FNR FNR 2013-32 NY			4	1	1,356,303	99.4210	1,350,142	1,358,000	1,355,963		(65)			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	94.4590	1,224,184	1,296,000	1,254,317		2,358			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	93.2220	2,982,186	3,199,000	3,075,765		7,084			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	97.1690	8,179,719	8,418,000	7,971,006		27,914			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	97.1250	18,831,136	19,388,475	18,771,677		38,098			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	92.8480	5,570,872	6,000,000	5,784,966		13,951			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	96.4800	8,567,385	8,879,987	8,598,271		16,159			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	96.0320	2,087,735	2,174,000	2,111,428		7,975			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	97.5500	24,387,383	25,000,000	23,760,513		88,818			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	96.3940	36,462,248	37,826,086	36,426,411		78,785			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	103,545,032	102.2380	118,161,808	115,574,850	109,452,589		1,256,954			4.000	5.258	MON	385,250	4,619,158	02/01/2018	12/15/2030
3137A7-FL-9	FREDDIE MAC FHR 3804 ZN			4	1	52,068,674	100.3390	62,210,086	61,999,962	55,856,656		693,776			3.500	5.249	MON	180,833	2,129,413	12/01/2018	02/15/2031
3137AS-Z7-2	FREDDIE MAC FHR 4100 JZ			4	1	1,232,665	100.0960	1,248,947	1,247,753	1,234,442		390			3.500	3.598	MON	3,639	42,855	12/01/2018	08/15/2042
3137AT-TJ-1	FREDDIE MAC FHR FHR 4104 KJ			4	1	2,780,099	97.8170	2,845,674	2,909,194	2,817,725		6,024			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	5,529,853	101.5370	5,628,026	5,542,829	5,531,251		135			3.500	3.539	MON	16,167	190,371	12/01/2018	09/15/2032
3137AX-T6-0	FREDDIE MAC FHR FHR 4156 AC			4	1	19,125,000	97.1930	19,438,654	20,000,000	19,340,229		41,189			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	96.8390	8,404,631	8,678,950	8,381,116		19,340			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	94.6320	2,166,490	2,289,381	2,216,419		4,137			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	94.5630	2,478,497	2,621,000	2,534,381		4,947			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	94.2730	4,523,797	4,798,592	4,619,883		9,774			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	94.6660	971,689	1,026,434	987,373		2,350			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	94.7510	3,902,806	4,119,000	3,993,532		7,573			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	85.9020	5,116,196	5,955,880	5,481,721		34,320			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	97.1970	30,932,756	31,824,809	30,313,002		105,304			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	96.9350	7,890,527	8,140,000	7,708,664		27,170			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	15,858,044	112.1090	18,068,978	16,117,306	15,988,009		2,155			5.500	5.679	MON	73,871	886,452	08/24/2003	09/25/2033
31397Q-YH-5	FANNIE MAE FNR 2011-17 ZM			4	1	22,623,872	101.1150	27,662,914	27,358,001	24,081,743		271,942			3.500	5.224	MON	79,794	939,621	12/01/2018	03/25/2031
31398N-5W-0	FANNIE MAE FNR 2010-133 BZ			4	1	17,726,975	102.6540	20,605,901	20,073,144	18,828,529		202,518			4.000	5.136	MON	66,910	802,926	12/02/2010	11/25/2040
31398S-4P-5	FANNIE MAE FNR 2010-156 ZB			4	1	11,625,603	102.6780	13,122,297	12,780,046	12,293,627		9,262			4.000	5.083	MON	42,600	511,202	12/07/2010	12/25/2040
31398S-6F-5	FANNIE MAE FNR 2010-148 ZX			4	1	7,259,815	103.9960	8,050,143	7,740,846	7,254,979		(14,387)			4.000	5.720	MON	25,803	303,028	12/01/2018	01/25/2041
31398S-6M-0	FANNIE MAE FNR 2010-148 ZH			4	1	7,233,326	103.9680	8,048,008	7,740,846	7,346,945		17,476			4.000	5.123	MON	25,803	303,028	12/01/2018	01/25/2041
31398S-GH-0	FANNIE MAE FNR 2010-129 KZ			4	1	6,904,129	102.7740	7,992,724	7,777,011	7,298,425		77,326			4.000	5.119	MON	25,923	311,080	12/03/2010	11/25/2040
31398S-SD-6	FANNIE MAE FNR 2010-136 AZ			4	1	7,084,980	102.7630	8,237,875	8,016,417	7,508,844		79,615			4.000	5.120	MON	26,721	320,657	12/03/2010	12/25/2040
31398S-SF-1	FANNIE MAE FNR 2010-136 MZ			4	1	8,522,970	102.7750	9,901,085	9,633,786	9,033,621		95,620			4.000	5.118	MON	32,113	385,351	12/03/2010	12/25/2040
31398S-UD-3	FANNIE MAE FNR 2010-138 Z			4	1	21,103,317	102.7400	24,461,310	23,809,019	22,299,303		243,733			4.000	5.154	MON	79,363	952,361	12/02/2010	12/25/2040
31398S-YU-1	FANNIE MAE FNR 2010-141 BZ			4	1	12,059,661	102.7660	13,980,134	13,603,897	12,757,340		135,150			4.000	5.119	MON	45,346	544,156	12/03/2010	12/25/2040
38376R-MF-0	GNMA GNR 2015-H29 VI	0		2.6	1	3,530,993	8.4920	2,709,277		2,945,492		(256,779)			1.770	2.158	MON	47,126	539,065	12/01/2018	11/20/2065
38376R-RV-0	GNMA GNMA 2016-H07	0		2.6	1	3,102,188	7.2500	2,510,531		2,649,627		(42,923)			1.496	2.861	MON	43,251	502,202	12/01/2018	03/20/2066
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						606,950,391	XXX	656,321,399	652,821,426	625,710,721		3,431,116			XXX	XXX	XXX	2,005,080	24,346,017	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 Designation and Administrative Symbol	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
	BARCLAYS COMMERCIAL MORTGAGE S SERIES 2018C2 CLASS																				
05491U-BH-0	B			4	1FE	6,179,946	102.5580	6,153,480	6,000,000	6,179,746		(200)			4.746	4.538	MON	23,729		12/04/2018	12/15/2051
31381R-4H-4	FNMA FN 468924			4	1	1,697,171	108.0350	1,760,901	1,629,936	1,669,222		(4,441)			5.350	4.940	MON	7,509	88,413	07/27/2011	08/01/2041
31381R-G5-7	FNMA FN 468320			4	1	3,578,397	108.1410	3,791,524	3,506,084	3,545,338		(5,203)			5.420	5.224	MON	16,364	192,669	05/19/2011	07/01/2041
31381S-PX-4	FNMA FN 469438			4	1	8,302,882	104.0920	8,390,934	8,061,050	8,200,328		(16,196)			4.510	4.223	MON	31,306	368,603	09/27/2011	10/01/2041
31381T-7A-2	FNMA FN 470789			4	1	1,025,267	103.5950	1,014,298	979,104	1,016,459		(1,389)			4.400	4.057	MON	3,710	43,679	02/23/2012	03/01/2042
31381T-WA-4	FNMA FN 470541			4	1	1,395,713	107.6040	1,417,673	1,317,487	1,365,595		(4,946)			4.830	4.241	MON	5,303	63,635	01/25/2012	03/01/2042
31381V-BT-1	FNMA FN 471750			4	1	7,364,852	101.5710	7,315,924	7,202,790	7,301,584		(10,814)			3.970	3.757	MON	24,624	289,922	05/29/2012	07/01/2042
31381V-J7-1	FNMA FN 471986			4	1	2,599,898	103.7220	2,622,091	2,528,008	2,571,393		(4,612)			4.070	3.803	MON	8,574	102,890	06/08/2012	07/01/2042
3138L0-VV-0	FNMA FN AM0627			4	1	1,301,018	101.4710	1,280,150	1,261,594	1,286,733		(2,515)			3.950	3.649	MON	4,291	50,525	08/21/2012	09/01/2042
3138L1-NU-9	FNMA FN AM1302			4	1	4,533,958	97.9230	4,420,430	4,514,208	4,524,188		(1,787)			3.490	3.450	MON	13,566	159,734	10/17/2012	11/01/2042
3138L2-3B-1	FNMA POOL FN AM2593			4	1	2,702,203	99.8580	2,594,572	2,598,272	2,668,042		(6,468)			3.900	3.515	MON	8,726	102,740	02/01/2013	03/01/2043
3138L2-GN-1	FNMA POOL FN AM2004			4	1	1,314,322	98.5520	1,370,676	1,390,817	1,331,603		3,371			3.490	4.007	MON	4,180	49,214	06/24/2013	01/01/2031
3138L2-GP-6	FNMA POOL FN AM2005			4	1	1,316,896	98.5520	1,373,360	1,393,541	1,334,212		3,378			3.490	4.007	MON	4,188	49,310	06/24/2013	01/01/2031
3138L2-NT-0	FNMA POOL FN AM2201			4	1	2,618,272	103.7680	2,629,812	2,534,322	2,589,889		(5,296)			3.880	3.555	MON	8,194	98,332	03/07/2013	02/01/2043
3138L2-YY-7	FNMA POOL FN AM2526			4	1	4,364,998	96.6070	4,219,541	4,367,728	4,362,958		(449)			3.460	3.468	MON	13,013	153,222	03/07/2013	03/01/2043
3138L2-ZY-6	FNMA POOL FN AM2558			4	1	2,552,247	101.3590	2,518,453	2,484,694	2,529,624		(4,258)			3.730	3.452	MON	7,981	93,966	01/29/2013	03/01/2038
3138L3-4D-4	FNMA POOL FN AM3519			4	1	4,074,046	99.3160	4,049,328	4,077,231	4,073,059		(185)			3.490	3.503	MON	11,858	142,295	05/10/2013	06/25/2043
3138L3-6E-0	FNMA POOL FN AM3568			4	1	1,150,383	106.6510	1,180,062	1,106,470	1,138,690		3,131			4.100	3.837	MON	3,906	45,995	04/01/2013	05/01/2043
3138L3-AH-8	FNMA POOL FN AM2707			4	1	1,715,096	104.0820	1,706,704	1,639,769	1,690,363		(4,653)			4.020	3.572	MON	5,493	65,919	02/11/2013	03/01/2043
3138L3-AQ-8	FNMA POOL FN AM2714			4	1	3,267,063	98.8860	3,147,069	3,182,527	3,238,583		(5,405)			3.730	3.475	MON	10,222	120,357	02/11/2013	03/01/2043
3138L3-AZ-8	FNMA POOL FN AM2723			4	1	4,851,634	98.5560	4,664,937	4,733,301	4,811,497		(7,608)			3.690	3.451	MON	15,040	177,085	02/11/2013	03/01/2043
3138L3-CW-3	FNMA POOL FN AM2784			4	1	3,386,237	99.4340	3,253,202	3,271,727	3,348,362		(7,173)			3.820	3.483	MON	10,762	126,716	02/07/2013	03/01/2043
3138L3-H7-3	FNMA POOL FN AM2953			4	1	1,321,275	105.5250	1,341,052	1,270,838	1,304,771		(3,126)			3.960	3.582	MON	4,334	51,024	03/04/2013	04/01/2043
3138L3-PC-3	FNMA POOL FN AM3118			4	1	2,271,350	99.5850	2,191,380	2,200,521	2,248,062		(4,416)			3.770	3.465	MON	7,144	84,112	02/26/2013	05/01/2043
3138L3-Q4-0	FNMA POOL FN AM3174			4	1	1,427,548	105.8360	1,453,181	1,373,055	1,410,221		(3,363)			4.000	3.617	MON	4,729	55,685	03/26/2013	05/01/2043
3138L3-QY-4	FNMA POOL FN AM3170			4	1	1,190,394	105.8390	1,211,810	1,144,954	1,175,651		(2,816)			4.000	3.619	MON	3,944	46,434	03/26/2013	04/01/2043
3138L4-3T-8	FANNIE MAE FN AM4409			4	1	8,014,242	105.4690	8,428,801	7,991,765	7,997,884		(3,533)			4.020	3.989	MON	27,665	325,731	08/21/2013	10/01/2025
3138L4-AK-9	FANNIE MAE FN AM3609			4	1	1,367,991	105.4160	1,387,033	1,315,771	1,351,448		(3,220)			3.950	3.570	MON	4,475	52,695	05/14/2013	06/01/2043
3138L4-AW-3	FANNIE MAE FN AM3620			4	1	4,686,087	98.6910	4,513,852	4,573,709	4,649,385		(7,156)			3.695	3.459	MON	14,553	171,346	05/15/2013	06/01/2043
3138L4-DY-6	FANNIE MAE FN AM3718			4	1	1,667,135	99.9320	1,604,814	1,605,910	1,647,972		(3,746)			3.920	3.555	MON	5,421	63,826	05/23/2013	07/01/2043
3138L4-LD-3	FANNIE MAE FN AM3923			4	1	4,871,332	101.7160	4,765,782	4,685,381	4,778,993		(18,919)			4.330	3.768	MON	17,470	205,695	06/20/2013	07/01/2033
3138L4-NZ-2	FANNIE MAE FN AM4007			4	1	3,960,117	105.3730	4,108,681	3,899,192	3,939,140		(4,196)			4.110	3.949	MON	13,800	162,483	06/25/2013	08/01/2028
3138L4-TR-4	FANNIE MAE FN AM4159			4	1	2,937,745	107.5580	3,068,691	2,853,045	2,919,428		(3,722)			4.390	4.144	MON	10,785	126,988	07/22/2013	08/25/2033
3138L4-V5-9	FANNIE MAE FN AM4235			4	1	9,394,788	108.4450	9,942,689	9,168,442	9,325,849		(14,146)			4.440	4.192	MON	35,054	412,733	07/26/2013	08/01/2038
3138L4-ZP-1	FANNIE MAE FN AM4349			4	1	1,090,783	109.9960	1,154,014	1,049,145	1,078,249		(2,516)			4.720	4.253	MON	4,127	49,520	08/19/2013	09/01/2033
3138L5-SM-3	FANNIE MAE FN AM5023			4	1	20,449,079	105.5340	21,500,112	20,372,682	20,417,187		(7,541)			4.290	4.259	MON	75,260	886,127	11/21/2013	01/01/2034
3138L5-YU-8	FNMA POOL FN AM5222			4	1	33,805,178	104.9450	35,404,894	33,736,651	33,765,648		(9,268)			4.200	4.189	MON	122,014	1,436,619	12/18/2013	07/01/2029
3138L9-7L-0	FNMA POOL FN AM8998			4	1	8,332,625	94.4860	8,088,019	8,560,000	8,545,125		198,857			3.170	3.188	MON	23,366	275,121	05/05/2015	06/01/2035
3138L9-EG-3	FNMA POOL FN AM8234			4	1	17,854,925	95.1880	16,942,770	17,799,303	17,822,123		(8,381)			3.030	2.987	MON	46,441	546,809	02/12/2015	04/01/2030
3138LA-EC-9	FNMA POOL FN AM9130			4	1	17,556,978	94.8670	16,914,699	17,830,000	17,587,213		8,959			3.410	3.526	MON	52,356	616,447	06/03/2015	07/25/2035
3138LC-3G-8	FNMA POOL FN AN0798			4	1	3,466,443	99.8110	3,461,500	3,468,068	3,461,815		(113)			3.630	3.651	MON	10,841	127,639	12/23/2015	01/01/2033
3138LC-PW-9	FNMA POOL FN AN0436			4	1	13,034,862	99.2480	12,800,870	12,897,823	12,991,149		(7,922)			3.720	3.629	MON	41,316	486,463	11/13/2015	12/25/2035
3138LC-TZ-8	FNMA POOL FN AN0567			4	1	1,661,968	99.6050	1,648,322	1,654,857	1,658,527		(475)			3.640	3.612	MON	5,020	60,237	11/18/2015	12/01/2033
3138LC-UX-1	FNMA POOL FN AN0597			4	1	35,422,623	102.6780	35,866,824	34,931,400	35,311,645		(23,735)			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	102.4690	10,964,165	10,700,000	10,850,683		(9,327)			3.870	3.749	MON	35,658	419,841	12/03/2015	01/01/2036
3138LC-WA-9	FNMA POOL FN AN0640			4	1	14,309,902	98.1430	13,991,631	14,256,440	14,282,653		(3,686)			3.600	3.579	MON	44,195	520,360	12/10/2015	01/01/2034
3138LC-Z7-3	FNMA POOL FN AN0765			4	1	1,508,673	102.9920	1,503,539	1,459,859	1,501,739		(2,396)			3.910	3.553	MON	4,915	57,873	12/16/2015	01/25/2036
3138LE-XC-0	FNMA DUS FN AN2474			4	1	999,452	94.9800	916,630	965,072	993,898		(1,885)			3.350	3.024	MON	2,784	32,779	07/18/2016	08/01/2046
3138LE-ZQ-7	FNMA DUS FN AN2550			4	1	1,160,264	98.4440	1,101,916	1,119,338	1,153,733		(2,237)			3.420	3.081	MON	3,190	38,281	07/22/2016	08/01/2046
3138LG-PC-4	FNMA POOL FN AN4018			4	1	916,871	101.1800	895,235	884,797	913,155		(1,723)			3.890	3.550	MON	2,964	34,897	01/01/2017	01/01/2047
3138LH-A2-0	FNMA DUS FN AN4524			4	1	1,517,996	101.4260	1,481,310	1,460,489	1,510,424		(3,032)			3.920	3.554	MON	4,930	58,046	01/01/2017	11/01/2047
3138NJ-BD-9	FANNIE MAE FN FN0035			4	1	6,042,642	95.7760	6,448,372	6,732,749	6,174,048		26,496			3.290	4.248	MON	19,074	224,578	09/12/2013	12/01/2032
36194S-PD-4	GN AU4920 UNION HEALTH GN AU4920			4	1	116,420,663	96.3980	110,195,553	114,313,017	116,009,424		(186,656)			3.020	2.778	MON	287,688	3,452,253	08/23/2016	09/15/2041
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						420,845,024	XXX	416,173,262	416,054,933	419,554,710		(192,658)			XXX	XXX	XXX	1,293,559	15,027,859	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 Designation and Administrative Symbol	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
3199999. Total - U.S. Special Revenues Bonds						4,513,270,388	XXX	4,653,614,742	4,547,581,303	4,527,447,922		2,598,802			XXX	XXX	XXX	47,729,927	186,628,674	XXX	XXX
000000-00-0	NATURAL RESOURCE PARTNERS LLC SERIES F NOTE			4	4	865,951	100.5000	870,281	865,951	865,951					8.380	8.380	MS	19,351	71,788	03/25/2009	03/25/2019
000000-00-0	ITC MIDWEST				1	2,000,000	106.5360	2,130,720	2,000,000	2,000,000					7.270	7.270	JD	404	145,400	12/22/2008	12/22/2020
000000-00-0	AMCOR FINANCE USA INC SERIES C SENIOR NOTE				2	9,000,000	104.2030	9,378,270	9,000,000	9,000,000					5.950	5.950	JD	23,800	535,500	12/15/2009	12/15/2021
000000-00-0	PRIT CORE REALTY HOLDINGS LLC SERIES B SENIOR NOTES				2	3,000,000	98.7400	2,962,200	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	97.3310	3,893,240	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	1,818,182	106.4680	1,935,782	1,818,182	1,818,182					6.730	6.730	FA	44,527	123,273	08/20/2008	08/20/2023
000000-00-0	BRAZOS SANDY CREEK ELECTRIC CO SERIES 2009 A SENIOR SEC NT			4	1	12,020,833	108.4750	13,039,599	12,020,833	12,020,833					6.540	6.541	JD	2,184	786,162	11/04/2009	06/30/2024
000000-00-0	A & E TELEVISION NETWORKS LLC SERIES C SENIOR NOTES				1	5,000,000	98.9970	4,949,850	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	98.4220	2,952,660	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	96.2680	5,776,080	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				1FE	15,000,000	97.6970	14,654,550	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	95.0010	2,291,474	2,412,052	2,412,052					3.460	3.460	JD	4,637	83,856	06/11/2015	06/11/2025
000000-00-0	WOODWARD GOVERNOR COMPANY SERIES L SENIOR NOTES				2	15,000,000	98.9890	14,848,350	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	97.5940	975,940	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				1	3,000,000	101.7620	3,052,860	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	99.1950	14,879,250	15,000,000	15,000,000					4.240	4.240	JD	53,000	636,000	12/08/2011	12/01/2026
000000-00-0	MILLENNIUM PIPELINE CO LLC SENIOR SECURED NOTES			4	2PL	2,636,529	101.4110	2,673,730	2,636,529	2,636,529					5.330	5.366	MJSD	390	(97,690)	08/26/2010	06/30/2027
000000-00-0	QUESTAR GAS COMPANY SENIOR NOTES SERIES B				1	6,000,000	95.0430	5,702,580	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	4,500,000	96.9910	4,364,595	4,500,000	4,500,000					4.050	4.050	FA	63,281	182,250	02/26/2013	02/26/2028
000000-00-0	ALLETE INC FIRST MORTGAGE BONDS				1	7,000,000	93.0400	6,512,800	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	2PL	7,703,913	105.2200	8,106,058	7,703,913	7,703,913					5.710	5.710	JJ	202,840	439,893	01/15/2009	01/15/2032
000000-00-0	ELECTRIC TRANSMISSION TX LLC SR NOTES SERIES C TRANCHE C				2	15,000,000	104.0030	15,600,450	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	95.7550	19,151,000	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	99.3300	4,966,500	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	116.9940	35,098,200	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	NES PERSEUS HOLDCO LLC NEW ENERGY SOLAR BOULDER CORP			4	2Z	5,863,174	101.3730	5,943,666	5,863,174	5,863,174					6.050	6.048	FA	158,640		07/25/2018	02/28/2037
000000-00-0	SOUTHERN ILLINOIS POWER COOP SENIOR SECURED SERIES A NOTES			4	2	7,678,571	103.8270	7,972,430	7,678,571	7,678,571					5.750	5.750	JD	19,623	441,518	07/01/2010	06/15/2040
000000-00-0	SO MISSISSIPPI ELECTRIC POWER SERIES 2010-A			4	1	10,127,913	103.1650	10,448,461	10,127,913	10,127,913					5.400	5.400	JD	33,422	546,907	12/09/2010	12/09/2040
000000-00-0	EAST KENTUCKY POWER COOP INC FIRST MTG BONDS SERIES 2014A			4	1	11,040,000	100.3380	11,077,315	11,040,000	11,040,000					4.610	4.610	FA	204,991	508,944	02/06/2014	02/06/2044
000000-00-0	ALLETE INC FIRST MORTGAGE BONDS				1	6,000,000	102.6580	6,159,480	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	96.5180	4,825,900	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	100.8250	15,123,750	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	99.0000	1,980,000	2,000,000	1,998,630		346			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	135.6530	9,495,703	7,000,000	8,500,876		(85,432)			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	101.8380	39,716,976	39,000,000	38,842,995		3,553			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	101.6460	602,760	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	130.0810	9,808,122	7,540,000	7,623,219		(1,759)			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	115.6680	1,156,677	1,000,000	994,461		206			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			2	2FE	9,702,321	94.1350	8,881,628	9,435,000	9,679,832		(6,574)			4.400	4.224	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			2	2FE	14,986,500	98.4770	14,771,595	15,000,000	14,990,141		1,230			3.875	3.886	MN	74,271	581,250	11/13/2015	11/15/2025
001192-AM-5	SOUTHERN CO GAS CAPITAL AGL CAPITAL CORP	0		2	2FE	995,980	93.6620	936,624	1,000,000	996,919		359			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	128.1820	14,035,973	10,950,000	11,586,539		(30,314)			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			2	2FE	10,448,923	101.9350	10,193,470	10,000,000	10,423,165		(10,256)			6.000	5.657	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	106.0700	2,651,738	2,500,000	2,659,062		(3,437)			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		2	2FE	1,988,020	98.7790	1,975,578	2,000,000	1,988,283		84			5.700	5.738	MS	38,000	114,000	01/31/2017	03/01/2057

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 Designation and Administrative Symbol	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
00206R-FU-1	AT&T INC AT&T INC			2	2FE	9,979,088	92.6980	9,269,840	10,000,000	9,979,409		321			5.150	5.163	FA	195,986		12/04/2018	02/14/2050
00206R-GM-8	AT&T INC T 6 3/8 06/01/28				2FE	5,248,980	108.4090	5,420,460	5,000,000	5,247,090		(1,890)			6.375	5.690	JD	26,563	159,375	11/26/2018	06/01/2028
00206R-GN-6	AT&T INC T 6.55 01/15/28				2FE	14,185,799	110.2270	15,299,521	13,880,000	14,183,977		(1,822)			6.550	6.225	JJ	419,215		11/26/2018	01/15/2028
00206R-GP-1	AT&T INC T 6 1/2 03/15/29				2FE	5,988,636	108.4910	6,194,810	5,710,000	5,986,896		(1,740)			6.500	5.861	MS	109,283		11/26/2018	03/15/2029
00206R-GQ-9	AT&T INC BASIC	0		2	2FE	1,981,221	94.7040	1,894,070	2,000,000	1,981,301		80			4.300	4.408	FA	9,078		11/26/2018	02/15/2030
00206R-GX-4	AT&T INC T 6.55 06/15/34				2FE	12,624,979	108.9670	11,986,348	11,000,000	12,618,698		(6,281)			6.550	5.157	JD	32,022	360,250	11/26/2018	06/15/2034
002474-A#-1	AZZ Inc				2	3,000,000	102.1760	3,065,280	3,000,000	3,000,000					5.420	5.420	JJ	72,718	162,600	01/20/2011	01/20/2021
002819-AC-4	ABBOTT LABORATORIES ABT 6.15 11/30/37				2FE	1,754,310	121.0020	1,815,036	1,500,000	1,709,419		(6,533)			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	116.5670	17,184,337	14,742,000	16,605,657		(52,264)			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	108.3240	23,055,680	21,284,000	22,627,347		(36,982)			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			2	2FE	7,735,341	102.6210	7,696,598	7,500,000	7,726,470		(5,335)			4.750	4.541	AO	75,208	356,250	03/22/2017	04/15/2043
00287Y-AM-1	ABBVIE INC ABBV 4.4 11/06/42				2FE	19,795,291	87.7720	17,554,400	20,000,000	19,817,269		4,231			4.400	4.463	MN	134,444	880,000	08/09/2013	11/06/2042
00287Y-BF-5	ABBVIE INC BASIC	0		2	2FE	991,450	97.2730	972,729	1,000,000	991,629		179			4.250	4.354	MN	12,160		09/13/2018	11/14/2028
00440E-AM-9	CHUBB INA HOLDINGS INC CB 5.9 06/15/19				1FE	2,971,380	101.3560	3,040,677	3,000,000	2,998,302		3,575			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	98.7940	13,633,627	13,800,000	13,559,894		5,584			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	97.4550	9,745,450	10,000,000	9,998,879		161			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			2	2FE	29,909,129	94.4550	28,336,530	30,000,000	29,923,481		8,536			3.400	3.438	MS	300,333	1,020,000	06/06/2017	09/15/2026
00507V-AN-9	ACTIVISION BLIZZARD ACTIVISION BLIZZARD			2	2FE	14,783,100	89.6640	13,449,615	15,000,000	14,789,130		3,548			4.500	4.589	JD	30,000	675,000	05/23/2017	06/15/2047
00751Y-AC-0	ADVANCE AUTO PARTS AAP 4 1/2 12/01/23			2	2FE	14,953,500	101.6660	15,249,840	15,000,000	14,974,507		4,532			4.500	4.539	JD	56,250	675,000	11/25/2013	12/01/2023
007924-AJ-2	AEGON N.V. AMERICAN REG SHR AEGON NV	0		2	2FE	1,000,000	91.2500	912,500	1,000,000	1,000,000					5.500	5.500	AO	12,222	27,500	04/04/2018	04/11/2048
007944-AC-5	ADVENT HEALTH SYSTEM ADVENT 3.378 03/01/23				1FE	2,706,505	98.7610	2,831,478	2,867,000	2,785,900		17,501			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			2	2FE	3,416,105	95.7990	3,352,951	3,500,000	3,462,807		8,921			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	117.6120	8,232,812	7,000,000	7,792,656		(26,254)			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	119.2140	15,497,859	13,000,000	12,236,601		18,199			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			2	2FE	16,736,720	89.9680	14,844,687	16,500,000	16,720,154		(7,437)			4.500	4.400	MN	94,875	742,500	01/13/2015	05/15/2042
00817Y-AZ-1	AETNA INC AETNA INC			2	2FE	9,968,200	83.6290	8,362,930	10,000,000	9,969,055		596			3.875	3.893	FA	146,389	392,882	08/07/2017	08/15/2047
008252-AN-8	AFFILIATED MANAGERS GROU AMG 3 1/2 08/01/25				1FE	15,289,430	97.1810	15,130,032	15,569,000	15,377,447		25,251			3.500	3.712	FA	227,048	544,915	05/07/2015	08/01/2025
00846U-AJ-0	AGILENT TECHNOLOGIES INC A 3 7/8 07/15/23			2	2FE	1,478,550	100.5110	1,507,662	1,500,000	1,489,214		2,124			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			2	2FE	4,981,200	93.4150	4,670,760	5,000,000	4,984,986		1,696			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	118.6070	15,418,858	13,000,000	13,566,150		(38,072)			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	101.2580	18,499,764	18,270,000	18,373,898		(85,222)			4.750	4.245	MS	289,275	867,825	11/22/2013	03/01/2020
00912X-AT-1	AIR LEASE CORP AIR LEASE CORP	0		2	2FE	10,273,650	94.0030	9,776,333	10,400,000	10,312,598		16,956			3.000	3.194	MS	91,867	312,000	09/22/2016	09/15/2023
010392-EE-4	ALABAMA POWER CO SO 5.6 03/15/33				1FE	5,277,870	115.8860	5,794,310	5,000,000	5,209,546		(9,786)			5.600	5.180	MS	82,444	280,000	07/28/2010	03/15/2033
01185*-AA-3	ALASKA VENTURES LLC ALASKA VENTURES LLC			4	2PL	23,714,856	96.8690	22,972,344	23,714,856	23,714,856					4.670	4.690	MJSD	3,076	560,722	12/18/2017	06/30/2033
012725-AA-5	ALBEMARLE CORP ALB 4 1/2 12/15/20			2	2FE	14,220,074	101.7160	14,006,335	13,770,000	13,891,166		(67,009)			4.500	3.964	JD	27,540	619,650	09/17/2013	12/15/2020
013817-AJ-0	ARCONIC INC ARNC 5.9 02/01/27				3FE	4,944,400	95.6250	4,781,250	5,000,000	4,965,513		3,231			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	101.3750	11,491,870	11,336,000	11,356,998		(9,395)			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	102.5340	20,506,880	20,000,000	20,035,899		(10,901)			4.600	4.536	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	97.5000	1,673,100	1,716,000	1,779,107		(7,040)			6.950	6.289	JD	5,301	119,262	01/06/2011	12/15/2025
017175-AB-6	ALLEGHANY CORP	0			2FE	199,262	103.4430	206,886	200,000	199,843		86			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	104.3780	22,963,204	22,000,000	22,499,328		(131,125)			4.950	4.240	JD	12,100	1,089,000	03/19/2014	06/27/2022
017175-AD-2	ALLEGHANY CORP Y 4.9 09/15/44			2	2FE	5,958,840	98.9970	5,939,808	6,000,000	5,961,793		726			4.900	4.944	MS	86,567	294,000	09/03/2014	09/15/2044
01741R-AF-9	ALLEGHENY TECHNOLOGIES ATI 5 7/8 08/15/23			2	4FE	4,999,550	102.0000	5,100,000	5,000,000	5,493,417		(91,624)			7.875	5.432	FA	148,750	393,750	07/09/2013	08/15/2023
018522-C#-7	ALLETE INC				1	5,000,000	100.1490	5,007,450	5,000,000	5,000,000					8.170	8.170	JJ	188,364	408,500	01/15/2009	01/15/2019
018522-K*-2	ALLETE INC ALLETE, INC				1	6,000,000	96.2580	5,775,480	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	116.1180	11,611,760	10,000,000	10,185,244		(8,345)			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	111.9920	4,799,986	4,286,000	4,152,164		5,874			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	113.0540	15,431,803	13,650,000	14,810,074		(47,444)			5.550	4.784	MN	109,428	757,575	09/16/2014	05/09/2035
020002-BC-4	ALLSTATE CORP ALL 4.2 12/15/46			2	1FE	30,014,700	96.9460	29,083,710	30,000,000	30,013,929		(355)			4.200	4.197	JD	56,000	1,260,000	12/08/2016	12/15/2046
021345-AA-1	ALTA WIND HOLDINGS LLC 144A	0			2FE	1,941,219	108.6510	1,830,726	1,684,954	1,909,389		(7,999)			7.000	5.740	JD	328	118,366	08/06/2014	06/30/2035
021441-AF-7	ALTERA CORP INTC 4.1 11/15/23				1FE	29,622,900	103.6520	31,095,720	30,000,000	29,797,431		36,688			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	103.6830	7,776,188	7,500,000	7,499,997		2			6.250	6.250	MS	118,490	468,750	09/22/2010	09/30/2020
02209S-AL-7	ALTRIA GROUP INC BASIC	0			2FE	3,637,970	102.2610	3,579,125	3,500,000	3,622,603		(15,367)			4.750	3.187	MN	25,861	83,125	09/06/2018	05/05/2021
02209S-AM-5	ALTRIA GROUP INC MO 4 1/4 08/09/42				2FE	40,040,450	80.7570	28,264,775	35,000,000	39,733,432		(128,854)			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			2	2FE	9,851,500	76.4400	7,644,000	10,000,000	9,857,729		2,786			3.875	3.960	MS	113,021	387,500	09/13/2016	09/16/2046
023135-AP-1	AMAZON.COM INC AMZN 4.8 12/05/34			2	1FE	6,750,120	107.5190	6,451,122	6,000,000	6,683,516		(33,396)			4.800	3.816	JD	20,800	288,000	11/09/2016	12/05/2034
023135-BC-9	AMAZON.COM INC AMAZON COM INC	0		2	1FE	2,994,998	96.6560	2,899,692	3,000,000	2,995,350		352			3.150	3.171	FA	33,863	47,250	06/08/2018	08/22/2027

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 Designation and Administrative Symbol	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
023135-BF-2	AMAZON.COM INC AMAZON.COM INC	0		2	1FE	1,995,154	96.8340	1,936,676	2,000,000	1,995,339		185			3.875	3.893	FA	27,771	158,229	06/08/2018	08/22/2037
023135-BF-2	AMAZON.COM INC AMAZON.COM INC			2	1FE	14,963,651	96.8340	14,525,070	15,000,000	14,965,046		1,395			3.875	3.893	FA	208,281	171,146	06/08/2018	08/22/2037
023135-BJ-4	AMAZON.COM INC AMAZON COM INC	0		2	1FE	992,712	97.9550	979,553	1,000,000	992,836		124			4.050	4.093	FA	14,513	20,250	06/08/2018	08/22/2047
023135-BM-7	AMAZON.COM INC AMAZON.COM INC	0		2	1FE	1,983,766	97.2250	1,944,508	2,000,000	1,983,966		201			4.250	4.293	FA	30,458	129,861	06/08/2018	08/22/2057
023135-BM-7	AMAZON.COM INC AMAZON.COM INC			2	1FE	9,918,829	97.2250	9,722,540	10,000,000	9,919,833		1,003			4.250	4.293	FA	152,292	125,139	06/08/2018	08/22/2057
023551-AM-6	HESS CORP HES 7 1/8 03/15/33				3FE	11,692,577	106.8640	10,515,457	9,840,000	11,358,747		(68,839)			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			2	2FE	6,993,770	97.1750	6,802,264	7,000,000	6,995,214		578			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	112.6930	5,634,640	5,000,000	5,051,380		(1,609)			5.300	5.213	FA	110,417	265,000	07/06/2011	08/01/2037
02361D-AQ-3	AMEREN ILLINOIS CO AEE 4.15 03/15/46			2	1FE	5,137,650	99.3390	4,966,950	5,000,000	5,132,348		(2,821)			4.150	3.988	MS	61,097	207,500	11/29/2016	03/15/2046
02376*-AA-0	AMERICAN AIRLINES INC AMERICAN AIRLINES INC 2018-1EE				1PL	6,668,876	99.0290	6,604,121	6,668,876	6,668,876					4.140	4.140	JD	12,271	155,685	05/22/2018	06/15/2027
023770-AA-8	AMER AIRLN 15-1 A PTT AAL 3 3/8 05/01/27				1FE	16,561,669	95.1270	15,754,603	16,561,669	16,561,669					3.375	3.375	MN	93,159	558,956	03/02/2015	05/01/2027
02377B-AA-4	AMER AIRLN 15-2 A PASS T AAL 4 09/22/27				1FE	22,040,314	97.5860	21,508,261	22,040,314	22,040,314					4.000	4.000	MS	242,443	881,613	09/10/2015	09/22/2027
02377C-AA-2	AMER AIRLINE 17-2 A PTT AMER AIRLINE 17-2 A PTT				1FE	9,729,387	94.7500	9,218,546	9,729,387	9,729,387					3.600	3.600	AO	73,943	409,607	07/31/2017	10/15/2029
02378*-AA-8	AMERICAN AIRLINES AMERICAN AIRLINES 2017-2C EETC			4	2Z	5,974,091	101.1760	6,044,346	5,974,091	5,974,091					5.180	5.183	AO	65,330	69,628	07/24/2018	10/15/2023
02378A-AA-5	AMER AIRLINE 17-1 A PTT AAL 4 02/15/29				1FE	3,695,000	97.6130	3,606,793	3,695,000	3,695,000					4.000	4.000	FA	55,836	147,800	01/04/2017	02/15/2029
02378L-AA-1	AMERICAN AIRLINES AMERICAN AIRLINES 2017-1C EETC			4	2Z	5,500,000	100.6310	5,534,705	5,500,000	5,500,000					5.180	5.181	FA	107,629	16,619	07/24/2018	08/15/2023
02507*-AD-6	AMERICAN CENTURY COMPANIES AMERICAN CENTURY COMPANIES	0		2		5,000,000	97.2830	4,864,140	5,000,000	5,000,000					3.970	3.970	AO	35,840	198,500	10/26/2017	10/26/2027
02554C-AD-1	AMERN EAGLE NW HSG-A TAXABLE-MILITARY HSG REV BD 20				1FE	25,680,000	111.2520	26,700,360	24,000,000	25,621,282		(20,279)			5.780	5.332	JD	61,653	1,387,200	11/16/2015	12/15/2049
025816-BF-5	AMERICAN EXPRESS CO AXP 4.05 12/03/42				1FE	10,532,100	94.7010	9,470,060	10,000,000	10,501,873		(12,815)			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			2	2FE	29,953,080	93.7230	28,116,900	30,000,000	29,962,591		4,200			3.500	3.519	FA	396,667	1,050,000	08/16/2016	08/15/2026
025932-AL-8	AMERICAN FINANCIAL GROUP AMERICAN FINANCIAL GROUP			2	2FE	14,940,990	89.1210	13,368,105	15,000,000	14,942,787		972			4.500	4.524	JD	30,000	675,000	05/26/2017	06/15/2047
026874-AZ-0	AMERICAN INTL GROUP BASIC	0			2FE	1,089,310	109.0300	1,090,298	1,000,000	1,089,163		(147)			6.250	5.448	MN	10,417		12/11/2018	05/01/2036
026874-CY-1	AMERICAN INTL GROUP AIG 4 1/8 02/15/24				2FE	9,993,700	99.6940	9,969,360	10,000,000	9,996,336		630			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			2	2FE	8,073,040	89.2340	7,138,712	8,000,000	8,067,262		(1,575)			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			2	2FE	9,966,060	86.0030	8,600,250	10,000,000	9,970,878		1,286			3.875	3.900	JJ	178,681	387,500	01/13/2015	01/15/2035
03027W-AK-8	AMERICAN TOWER TRUST I AMETOW 3.652 03/23/28				1FE	15,000,000	99.7880	14,968,257	15,000,000	15,000,000					3.652	3.680	MON	24,347	389,547	03/27/2018	03/23/2028
03027X-AB-6	AMERICAN TOWER CORP AMT 3 1/2 01/31/23				2FE	29,616,332	98.1200	30,220,837	30,800,000	30,214,984		127,693			3.500	4.005	JJ	452,161	1,078,000	01/07/2014	01/31/2023
03027X-AG-5	AMERICAN TOWER CORP AMERICAN TOWER CORP	0		2	2FE	1,001,360	98.2420	982,422	1,000,000	1,001,208		(63)			4.000	3.978	JD	3,333	40,000	01/26/2017	06/01/2025
030288-B*-4	AMERICAN TRANSMISSION SYSTEMS AMERICAN TRANSMISSION SYSTEMS				2Z	6,000,000	98.6440	5,918,640	6,000,000	6,000,000					4.320	4.320	AO	67,680		09/27/2018	10/01/2030
03040W-AD-7	AMERICAN WATER CAP CORP AWK 6.593 10/15/37				1FE	31,033,234	125.9030	33,283,585	26,436,000	30,417,674		(121,648)			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			2	1FE	15,950,880	88.9580	14,233,232	16,000,000	15,952,495		1,045			3.750	3.767	MS	200,000	635,000	08/07/2017	09/01/2047
03063#-AB-0	AMERICOLD REALTY TRUST AMERICOLD REALTY TRUST	0			2Z	1,000,000	101.0140	1,010,140	1,000,000	1,000,000					4.860	4.860	JJ	3,645		12/04/2018	01/08/2029
03063#-AB-0	AMERICOLD REALTY TRUST AMERICOLD REALTY TRUST				2Z	30,000,000	101.0140	30,304,200	30,000,000	30,000,000					4.860	4.860	JJ	109,350		12/04/2018	01/08/2029
03073E-AN-5	AMERISOURCEBERGEN CORP ABC 4 1/4 03/01/45			2	2FE	49,798,610	85.4800	41,884,955	49,000,000	49,755,625		(18,641)			4.250	4.149	MS	694,167	2,082,500	01/18/2017	03/01/2045
03073E-AQ-8	AMERISOURCEBERGEN CORP ABC 4.3 12/15/47			2	2FE	4,975,700	86.8780	4,343,890	5,000,000	4,976,209		484			4.300	4.329	JD	9,556	221,569	11/29/2017	12/15/2047
03076C-AD-8	AMERIPRISE FINANCIAL INC AMP 7.3 06/28/19				1FE	3,998,840	102.1180	4,084,704	4,000,000	3,999,943		110			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	102.4310	6,714,326	6,555,000	6,646,057		(72,294)			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	99.3200	14,898,045	15,000,000	14,968,301		4,821			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			2	1FE	19,978,600	92.8480	18,569,540	20,000,000	19,983,482		1,889			2.875	2.887	MS	169,306	575,000	08/08/2016	09/15/2026
031100-B@-8	AMETEK, INC				2	9,000,000	102.2350	9,201,150	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	98.5660	3,942,640	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	118.5640	16,533,806	13,945,000	14,383,535		(14,139)			6.375	6.079	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	118.1750	15,285,936	12,935,000	14,660,659		(49,028)			6.400	5.300	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	110.7090	11,070,930	10,000,000	9,956,223		876			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	102.1740	31,980,587	31,300,000	31,586,852		(95,286)			4.000	3.655	FA	521,667	1,252,000	02/25/2013	02/01/2022
032479-AD-9	ANADARKO FINANCE CO	0			2FE	3,589,421	118.5030	3,126,107	2,638,000	3,402,339		(45,739)			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				2FE	11,882,800	106.7710	10,677,050	10,000,000	11,571,997		(53,698)			6.450	5.092	MS	189,917	645,000	05/01/2012	09/15/2036
032511-BJ-5	ANADARKO PETROLEUM CORP APC 3.45 07/15/24			2	2FE	7,395,680	95.0890	7,607,120	8,000,000	7,577,470		63,464			3.450	4.517	JJ	127,267	276,000	12/11/2015	07/15/2024
032511-BK-2	ANADARKO PETROLEUM CORP APC 4 1/2 07/15/44			2	2FE	14,952,749	86.0520	12,907,785	15,000,000	14,957,030		881			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			2	2FE	35,839,510	96.9020	35,369,194	36,500,000	36,176,206		67,026			2.875	3.091	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			2	2FE	8,652,860	94.8070	8,532,621	9,000,000	8,655,046		1,523			4.500	4.820	JD	29,250	202,500	12/10/2018	12/05/2036
03350W-AC-3	ANDEAVOR LOGIS LP/CORP ANDX 4 1/4 12/01/27			2	2FE	23,921,200	94.3750	22,650,000	24,000,000	23,926,681		5,846			4.250	4.291	JD	85,000	1,028,500	02/20/2018	12/01/2027
03523T-BH-0	ANHEUSER-BUSCH INBEV WOR ABIBB 6 7/8 11/15/19				2FE	9,967,227	103.0770	10,307,660	10,000,000	9,995,937		4,380			6.875	6.924	MN	87,847	687,500	03/15/2011	11/15/2019

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 Designation and Administrative Symbol	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
03523T-BQ-0	ANHEUSER-BUSCH INBEV WOR ABIBB 3 3/4 07/15/42				2FE	7,399,680	78.0540	6,244,304	8,000,000	7,454,855		13,352			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	107.3910	23,626,042	22,000,000	21,884,932		1,609			5.875	5.914	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	93.2380	4,661,875	5,000,000	5,430,097		(10,680)			4.950	4.355	JJ	114,125	247,500	12/16/2016	01/15/2042
035240-AP-5	ANHEUSER-BUSCH INBEV WOR ABIBB 4 3/4 04/15/58			2	2FE	24,844,250	86.5510	21,637,675	25,000,000	24,845,681		1,431			4.750	4.785	AO	250,694	630,035	03/20/2018	04/15/2058
037411-AR-6	APACHE CORP APA 6 01/15/37	0			2FE	1,319,188	99.7720	1,109,465	1,112,000	1,311,250		(6,999)			6.000	4.955	JJ	30,766	66,720	11/06/2017	01/15/2037
037411-AR-6	APACHE CORP APA 6 01/15/37				2FE	2,225,440	99.7200	1,995,440	2,000,000	2,183,839		(6,030)			6.000	4.955	JJ	55,333	120,000	11/06/2017	01/15/2037
037411-AW-5	APACHE CORP APA 5.1 09/01/40	0		2	2FE	3,851,863	89.6090	3,212,472	3,585,000	3,844,301		(6,941)			5.100	4.971	MS	60,945	182,835	01/04/2018	09/01/2040
037411-AW-5	APACHE CORP APA 5.1 09/01/40			2	2FE	23,422,632	89.6090	20,807,140	23,220,000	23,394,764		(5,250)			5.100	4.971	MS	394,740	1,184,220	01/04/2018	09/01/2040
037411-BD-6	APACHE CORP APA 2 5/8 01/15/23	0		2	2FE	6,581,018	94.5500	6,334,817	6,700,000	6,623,317		17,573			2.625	2.927	JJ	81,098	175,875	08/18/2016	01/15/2023
037411-BE-4	APACHE CORP APA 4 3/8 10/15/28			2	2FE	14,976,750	93.4070	14,011,065	15,000,000	14,977,773		1,023			4.375	4.393	AO	233,333		08/14/2018	10/15/2028
037735-BZ-9	APPALACHIAN POWER CO AEP 5.95 05/15/33				2FE	1,057,860	115.8910	1,158,909	1,000,000	1,045,116		(2,019)			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	113.0100	2,876,115	2,545,000	2,512,957		1,094			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	119.2300	9,248,640	7,757,000	8,124,183		(12,044)			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	122.3580	6,362,606	5,200,000	4,834,728		8,922			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	98.5730	39,429,160	40,000,000	39,906,296		13,054			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			2	1FE	10,000,000	97.6270	9,762,670	10,000,000	10,000,000					3.350	3.350	FA	132,139	335,000	02/02/2017	02/09/2027
03789X-AA-6	APPLEBEES/IHOP FUNDING LLC 144A	0		2	2FE	15,850,775	99.8350	15,872,549	15,898,750	15,864,566		13,523			4.277	0.000	MJSD	49,110	679,990	02/02/2018	09/05/2044
038222-AG-0	APPLIED MATERIALS INC AMAT 5.85 06/15/41				1FE	44,542,010	117.1400	49,198,590	42,000,000	44,294,560		(56,432)			5.850	5.415	JD	109,200	2,457,000	07/24/2014	06/15/2041
038222-AK-1	APPLIED MATERIALS INC AMAT 5.1 10/01/35			2	1FE	7,198,250	106.4430	7,450,996	7,000,000	7,185,191		(8,119)			5.100	4.856	AO	89,250	357,000	03/09/2017	10/01/2035
038222-AM-7	APPLIED MATERIALS INC AMAT 4.35 04/01/47			2	1FE	7,985,360	97.7560	7,820,448	8,000,000	7,985,805		252			4.350	4.361	AO	87,000	348,000	03/28/2017	04/01/2047
03842*-AZ-9	AQUA PENNSYLVANIA AQUA PENNSYLVANIA INC				1	15,000,000	91.3200	13,698,000	15,000,000	15,000,000					3.690	3.690	FA	209,100	553,500	01/31/2017	02/01/2044
03938J-AA-7	ARCH CAPITAL GRP US INC ACGL 5.144 11/01/43				2FE	40,038,228	104.6590	37,923,044	36,235,000	39,738,771		(75,912)			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			2	2FE	10,000,000	103.2230	10,322,260	10,000,000	10,000,000					5.031	5.031	JD	22,360	503,100	11/29/2016	12/15/2046
039483-AT-9	ARCHER DANIELS ADM 5.935 10/01/32				1FE	8,421,825	115.9080	8,693,085	7,500,000	8,183,444		(33,859)			5.935	5.010	AO	111,281	445,125	07/27/2010	10/01/2032
03980@-AB-2	ARDENT MILLS LLC ARDENT MILLS LLC				2	5,000,000	94.3600	4,718,000	5,000,000	5,000,000					3.940	3.940	JD	8,756	197,547	12/14/2017	12/14/2029
03980@-AC-0	ARDENT MILLS LLC ARDENT MILLS LLC				2	9,000,000	93.6570	8,429,130	9,000,000	9,000,000					4.090	4.090	JD	16,360	369,123	12/14/2017	12/14/2032
04010L-AR-4	ARES CAPITAL CORP ARCC 3 5/8 01/19/22			2	2FE	14,945,850	97.3330	14,599,995	15,000,000	14,967,421		9,914			3.625	3.701	JJ	244,688	543,750	09/14/2016	01/19/2022
04010L-AU-7	ARES CAPITAL CORP ARES CAPITAL CORP	0		2	2FE	4,996,050	95.1370	4,756,870	5,000,000	4,996,980		672			3.500	3.516	FA	68,542	175,000	08/07/2017	02/10/2023
04010L-AV-5	ARES CAPITAL CORP ARES CAPITAL CORP	0		2	2FE	3,984,840	95.3380	3,813,524	4,000,000	3,986,923		2,083			4.250	4.311	MS	56,667	108,611	01/08/2018	03/01/2025
040555-CH-5	ARIZONA PUBLIC SERVICE PNW 5 1/2 09/01/35				1FE	12,895,224	112.7520	14,511,221	12,870,000	12,891,376		(772)			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	108.1950	15,639,587	14,455,000	15,394,729		(24,071)			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			2	1FE	2,089,120	102.0170	2,040,346	2,000,000	2,080,780		(2,276)			4.500	4.222	AO	22,500	90,000	09/05/2014	04/01/2042
040555-CT-9	ARIZONA PUBLIC SERVICE PNW 4.35 11/15/45			2	1FE	5,076,450	101.4030	5,070,140	5,000,000	5,074,065		(1,534)			4.350	4.256	MN	27,792	217,500	03/16/2017	11/15/2045
040555-CU-6	ARIZONA PUBLIC SERVICE PNW 3 3/4 05/15/46			2	1FE	24,928,250	91.1880	22,797,075	25,000,000	24,932,080		1,400			3.750	3.766	MN	119,792	937,500	05/03/2016	05/15/2046
042735-AK-6	ARROW ELECTRONICS INC ARW 7 1/2 01/15/27				2FE	9,627,065	118.8380	12,478,001	10,500,000	9,936,525		45,488			7.500	8.415	JJ	363,125	787,500	09/10/2009	01/15/2027
042735-BC-3	ARROW ELECTRONICS INC ARW 4 1/2 03/01/23			2	2FE	4,960,100	100.7450	5,037,255	5,000,000	4,981,240		3,999			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	102.8560	7,904,484	7,685,000	7,782,269		(41,848)			5.125	4.505	MS	131,285	393,856	05/24/2012	03/01/2021
043178-BE-7	ARTHUR J GALLAGHER & CO ARTHUR J GALLAGHER & CO	0			2	1,000,000	97.6690	976,693	1,000,000	1,000,000					4.440	4.440	JD	2,220	22,200	06/13/2018	06/13/2030
045054-AF-0	ASHTEAD CAPITAL INC AHTLN 4 3/8 08/15/27			2	2FE	18,180,000	90.0000	17,100,000	19,000,000	18,201,023		21,023			4.375	4.981	FA	314,028		10/02/2018	08/15/2027
04621W-AA-8	ASSURED GUARANTY US HLDG AGO 7 06/01/34				1FE	3,780,210	115.6770	4,048,685	3,500,000	3,709,881		(7,821)			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	113.4890	16,455,862	14,500,000	15,262,371		(29,999)			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	99.4560	14,918,415	15,000,000	14,819,047		38,230			4.000	4.316	MS	176,667	600,000	09/10/2013	03/15/2023
048303-CC-3	ATLANTIC CITY ELECTRIC EXC 5.8 05/15/34				1FE	9,771,563	114.2950	12,001,017	10,500,000	9,933,715		21,253			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	116.1200	2,839,124	2,445,000	2,513,204		(2,616)			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	101.0370	1,010,371	1,000,000	999,943		268			8.500	8.529	MS	25,028	85,000	03/23/2009	03/15/2019
049560-AM-7	ATMOS ENERGY CORP ATO 4 1/8 10/15/44			2	1FE	35,358,200	97.4260	34,099,170	35,000,000	35,347,729		(8,169)			4.125	4.061	AO	304,792	1,443,750	06/05/2017	10/15/2044
052769-AB-2	AUTODESK INC ADSK 3.6 12/15/22	0		2	2FE	4,950,950	98.4030	4,920,135	5,000,000	4,969,036		7,131			3.600	3.607	JD	8,000	180,000	05/20/2016	12/15/2022
052769-AB-2	AUTODESK INC ADSK 3.6 12/15/22			2	2FE	27,051,530	98.4030	26,568,729	27,000,000	27,021,340		(6,419)			3.600	3.607	JD	43,200	972,000	05/20/2016	12/15/2022
053015-AE-3	AUTOMATIC DATA PROCESSING ADP 3 3/8 09/15/25			2	1FE	60,116,900	99.4250	59,655,120	60,000,000	60,081,501		(11,839)			3.375	3.351	MS	596,250	2,025,000	09/09/2015	09/15/2025
05329W-AP-7	AUTONATION INC AN 3.8 11/15/27			2	2FE	19,985,000	89.0790	17,815,860	20,000,000	19,986,530		1,342			3.800	3.809	MN	97,111	770,556	11/07/2017	11/15/2027
053332-AR-3	AUTOZONE INC AUTOZONE INC	0		2	2FE	4,163,600	95.3420	3,813,676	4,000,000	4,121,916		(19,093)			3.250	2.700	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	101.1800	5,563,866	5,499,000	5,486,634		5,705			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			2	1FE	12,576,929	103.1950	12,822,016	12,425,000	12,507,290		(16,518)			4.200	4.045	JD	23,193	521,850	01/28/2014	12/15/2023
05348E-AW-9	AVALONBAY COMMUNITIES AVB 3 1/2 11/15/25			2	1FE	5,980,440	98.6670	5,919,996	6,000,000	5,985,833		1,792			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			2	1FE	9,997,420	92.1640	9,216,350	10,000,000	9,997,587		10			3.900	3.901	AO	82,333	390,000	09/27/2016	10/15/2046
05348E-BA-6	AVALONBAY COMMUNITIES AVB 3.35 05/15/27			2	1FE	4,982,700	96.3710	4,818,535	5,000,000	4,985,157		1,510			3.350	3.391	MN	21,403	167,500	05/03/2017	05/15/2027
053611-AF-6	AVERY DENNISON CORP AVY 5 3/8 04/15/20				2FE	5,119,250	102.2140	5,110,680	5,000,000	5,020,254		(14,860)			5.375	5.046	AO	56,736	268,750	02/08/2011	04/15/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	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
053611-AG-4	AVERY DENNISON CORP AVY 3.35 04/15/23			2	2FE	20,992,260	98.8510	20,758,752	21,000,000	20,996,414		755			3.350	3.354	AO	148,517	703,500	04/03/2013	04/15/2023
053611-AJ-8	AVERY DENNISON CORP AVY 4 7/8 12/06/28			2	2FE	19,900,000	100.7310	20,146,298	20,000,000	19,900,545		545			4.875	4.939	JD	67,708		11/29/2018	12/06/2028
05367A-AJ-2	AVIATION CAPITAL AVIATION CAPITAL GROUP CORP	0		2	2FE	2,484,100	96.8320	2,420,793	2,500,000	2,490,012		3,079			2.875	3.013	JJ	32,144	71,875	01/12/2017	01/20/2022
05379B-AL-1	AVISTA CORP AVA 6 1/4 12/01/35				1FE	510,220	121.2200	606,098	500,000	508,321		(275)			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	105.3110	11,057,634	10,500,000	11,017,703		(147,933)			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	102.9840	7,208,866	7,000,000	7,182,660		(119,545)			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			2	2FE	23,826,240	96.8300	23,239,176	24,000,000	23,866,618		15,017			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	102.8150	12,317,177	11,980,000	11,958,790		13,906			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	101.2190	10,121,920	10,000,000	10,006,698		(15,463)			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	99.6890	9,968,880	10,000,000	9,951,404		943			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		2	2FE	1,422,918	98.7290	1,382,212	1,400,000	1,413,454		(7,009)			2.850	2.323	JD	1,773	39,900	08/14/2017	12/15/2020
05526D-AR-6	BAT CAPITAL CORP BASIC	0			2FE	979,344	97.7020	977,020	1,000,000	980,566		1,221			2.297	3.543	FA	2,616		11/23/2018	08/14/2020
05526D-BD-6	BAT CAPITAL CORP BASIC	0		2	2FE	11,341,814	82.0900	9,276,193	11,300,000	11,341,620		(195)			4.390	4.360	FA	56,497		11/23/2018	08/15/2037
05545M-AA-0	BBA US HOLDINGS INC BBA US HOLDINGS INC	0		2	3FE	3,729,000	95.3130	3,545,625	3,720,000	3,728,382		(618)			5.375	5.337	MN	33,325	102,752	04/20/2018	05/01/2026
05564E-BL-9	BEX PORTFOLIO LLC ESS 5.2 03/15/21			2	2Z	15,112,575	103.1900	15,239,114	14,768,000	14,855,984		(49,352)			5.200	4.876	MS	226,114	767,936	01/11/2012	03/15/2021
057224-AZ-0	BAKER HUGHES INC BHI 5 1/8 09/15/40	0			1FE	1,066,538	97.1160	1,068,273	1,100,000	1,066,585		47			5.125	5.012	MS	16,600		12/12/2018	09/15/2040
057224-AZ-0	BAKER HUGHES INC BHI 5 1/8 09/15/40				1FE	30,057,295	97.1160	28,649,131	29,500,000	29,978,095		(12,634)			5.125	5.012	MS	445,163	1,511,875	12/12/2018	09/15/2040
05723K-AF-7	BAKER HUGHES A GE CO LLC BHI 4.08 12/15/47			2	1FE	30,000,000	82.2930	24,687,990	30,000,000	30,000,000					4.080	4.080	JD	54,400	1,237,600	02/01/2018	12/15/2047
058498-AV-8	BALL CORP BALL CORP	0		2	3FE	1,000,000	97.6250	976,250	1,000,000	1,000,000					4.875	4.875	MS	14,354	25,188	03/06/2018	03/15/2026
059165-DX-5	BALTIMORE GAS & ELECTRIC EXC 5.2 06/15/33				1FE	6,443,680	109.0310	7,086,996	6,500,000	6,457,235		1,881			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	121.6000	20,693,820	17,018,000	19,472,944		(83,436)			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		2	1FE	1,983,980	91.9310	1,838,624	2,000,000	1,984,365		294			3.750	3.795	FA	28,333	73,125	08/21/2017	08/15/2047
059165-EK-2	BALTIMORE GAS & ELECTRIC BASIC	0		2	1FE	999,160	99.5560	995,556	1,000,000	999,161		1			4.250	4.255	MS	11,924		09/17/2018	09/15/2048
05964H-AH-8	BANCO SANTANDER CEN-SPON ADR BANCO SANTANDER SA	0			1FE	1,000,000	98.1160	981,159	1,000,000	1,000,000					3.545	3.459	JAJO	7,977	17,579	04/09/2018	04/12/2023
05964H-AJ-4	BANCO SANTANDER CEN-SPON ADR BANCO SANTANDER SA	0			1FE	1,000,000	93.5470	935,469	1,000,000	1,000,000					4.379	4.379	AO	9,609	21,895	04/09/2018	04/12/2028
06051G-EU-9	BANK OF AMERICA CORP BAC 3.3 01/11/23				1FE	7,240,518	98.5070	7,172,317	7,281,000	7,263,056		4,094			3.300	3.366	JJ	113,462	240,273	01/08/2013	01/11/2023
06051G-FH-7	BANK OF AMERICA CORP	0			2FE	4,006,095	99.2540	3,970,164	4,000,000	4,003,746		(578)			4.200	4.181	FA	58,333	168,000	08/21/2014	08/26/2024
06051G-FU-8	BANK OF AMERICA CORP BANK OF AMERICA CORP	0			2FE	3,000,000	99.0100	2,970,288	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	96.3250	1,444,881	1,500,000	1,542,887		(5,170)			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			2	1FE	15,000,000	95.0590	14,258,850	15,000,000	15,000,000					4.244	4.244	AO	118,478	636,600	04/19/2017	04/24/2038
06051G-HD-4	BANK OF AMERICA CORP BAC 3.419 12/20/28			2	1FE	24,997,958	93.4220	23,355,600	25,000,000	24,998,496		539			3.419	3.420	JD	26,117	854,750	05/23/2018	12/20/2028
06051G-HJ-1	BANK OF AMERICA CORP BANK OF AMERICA CORP	0		2	1FE	2,000,000	98.7750	1,975,502	2,000,000	2,000,000					3.472	2.985	MJSD	1,325	30,706	06/20/2018	06/25/2022
06406H-CQ-0	BANK OF NEW YORK MELLON BK 3.95 11/18/25			2	1FE	29,928,900	101.3610	30,408,420	30,000,000	29,955,196		5,560			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			2	1FE	9,849,950	96.4970	9,649,680	10,000,000	9,900,074		14,482			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			2	1FE	5,000,000	97.4470	4,872,335	5,000,000	5,000,000					3.442	3.442	FA	68,840	172,100	01/31/2017	02/07/2028
06406R-AD-9	BANK OF NY MELLON CORP BK 3 1/4 05/16/27			2	1FE	4,997,900	96.4950	4,824,760	5,000,000	4,998,197		185			3.250	3.255	MN	20,313	162,500	05/09/2017	05/16/2027
06406R-AH-0	BANK OF NY MELLON CORP BANK OF NEW YORK MELLON CORP	0			1FE	2,993,340	100.9550	3,028,659	3,000,000	2,993,706		366			3.850	3.877	AO	20,213	57,108	04/23/2018	04/28/2028
06849R-AC-6	BARRICK NA FINANCE LLC BARICK NA FINANCE LLC	0			2FE	1,583,811	121.3400	1,578,639	1,301,000	1,567,544		(7,147)			7.500	5.749	MS	28,730	97,575	08/10/2016	09/15/2038
06849R-AG-7	BARRICK NA FINANCE LLC ABXCN 5.7 05/30/41				2FE	4,477,480	105.8740	4,234,944	4,000,000	4,419,078		(10,076)			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	7,411,500	97.0760	7,194,788	7,411,500	7,411,500					4.000	4.000	AO	74,115	296,460	10/31/2011	10/01/2031
070101-F#-2	BASIN ELECTRIC POWER COOP			4	1	10,000,000	94.3940	9,439,400	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	96.2970	3,851,880	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			2	2FE	5,915,903	97.1560	5,783,720	5,953,000	5,925,039		3,701			4.000	4.083	JD	5,292	238,120	06/03/2016	06/23/2025
071813-AM-1	BAXTER INTERNATIONAL INC BAX 6 5/8 02/15/28				1FE	12,535,560	118.9460	14,273,460	12,000,000	12,336,960		(26,757)			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				1FE	14,311,643	113.7150	13,740,220	12,083,000	13,916,790		(57,189)			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			2	1FE	8,392,050	84.0010	7,560,081	9,000,000	8,418,039		11,598			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				2FE	40,634,473	94.5760	38,450,941	40,656,000	40,642,506		2,032			3.375	3.381	AO	316,355	1,372,140	06/05/2015	10/08/2024
07274N-AC-7	BAYER US FINANCE II LLC BAYER US FINANCE II LLC	0		2	2FE	3,000,000	98.7030	2,961,087	3,000,000	3,000,000					3.452	2.965	MJSD	1,726	46,003	06/18/2018	06/25/2021
07274N-AN-3	BAYER US FINANCE II LLC BAYER US FINANCE II LLC	0		2	2FE	1,968,720	91.0950	1,821,904	2,000,000	1,969,214		494			4.625	4.747	JD	1,542	46,250	06/18/2018	06/25/2038
07274N-AZ-6	BAYER US FINANCE II LLC BAYER US FINANCE II LLC			2	2FE	4,967,750	87.5870	4,379,345	5,000,000	4,967,750					4.200	4.256	JJ	96,833		07/12/2018	07/15/2034
07274N-BA-0	BAYER US FINANCE II LLC BAYER US FINANCE II LLC				2FE	33,172,818	101.9650	31,488,708	30,882,000	33,131,751		(41,067)			5.500	4.851	JJ	712,431	849,255	07/12/2018	07/30/2035
07330M-AA-5	BRANCH BANKING & TRUST BBT 3.8 10/30/26			2	1FE	39,902,400	99.2520	39,700,960	40,000,000	39,944,536		5,972			3.800	3.821	AO	257,556	1,520,000	09/22/2014	10/30/2026
07330M-AB-3	BRANCH BANKING & TRUST BBT 3 5/8 09/16/25			2	1FE	9,993,300	98.4960	9,849,640	10,000,000	9,995,246		616			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	114.7360	6,622,585	5,772,000	5,771,504		101			7.875	7.878	JJ	209,596	454,545	10/03/2011	01/15/2023
075887-AQ-2	BECTON DICKINSON BDX 6.7 08/01/28				2FE	7,945,050	112.3920	8,429,430	7,500,000	7,786,006		(21,345)			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	112.6810	10,704,733	9,500,000	9,698,757		(5,433)			6.000	5.819	MN	72,833	570,000	11/18/2010	05/15/2039

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 Designation and Administrative Symbol	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
075887-AX-7	BECTON DICKINSON BDX 5 11/12/40				2FE	11,384,785	97.7860	11,211,176	11,465,000	11,396,528		1,673			5.000	5.045	MN	78,026	573,250	06/23/2011	11/12/2040
075887-CE-7	BECTON DICKINSON BCR 6.7 12/01/26				2FE	18,540,474	115.6460	19,486,317	16,850,000	18,434,510		(105,964)			6.700	5.229	JD	94,079	1,041,143	05/01/2018	12/01/2026
075896-AB-6	BED BATH & BEYOND INC BBBY 4.915 08/01/34			2	3FE	10,117,000	67.0000	10,117,000	15,100,000	10,117,000		(4,519)	5,074,140		4.915	4.858	FA	309,235	742,165	07/16/2014	08/01/2034
081437-AF-2	BEMIS COMPANY INC BMS 6.8 08/01/19				2FE	1,495,365	102.2270	1,533,407	1,500,000	1,499,638		589			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	102.9080	16,717,356	16,245,000	16,351,701		(39,766)			4.500	4.222	AO	154,328	731,025	11/15/2012	10/15/2021
081437-AJ-4	BEMIS COMPANY INC BMS 3.1 09/15/26			2	2FE	11,986,230	90.8400	10,900,788	12,000,000	11,989,103		1,233			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	102.7690	10,276,870	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	102.8220	12,852,713	12,500,000	12,509,987		(5,472)			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	102.8500	7,713,765	7,500,000	7,489,395		3,001			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	118.8600	5,943,015	5,000,000	4,948,876		1,214			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	101.7610	27,984,220	27,500,000	27,215,416		6,796			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		2	1FE	3,989,120	98.2250	3,929,016	4,000,000	3,993,213		1,501			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	102.8920	18,696,505	18,171,000	18,383,645		(102,198)			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			2	1FE	19,952,800	99.1770	19,835,380	20,000,000	19,966,304		4,289			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	122.6430	5,702,890	4,650,000	4,796,621		(10,806)			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	103.0910	15,597,683	15,130,000	15,283,780		(93,718)			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			2	2FE	7,022,280	101.3190	7,092,295	7,000,000	7,011,839		(2,883)			4.250	4.208	MN	25,618	297,500	01/30/2014	11/30/2023
092113-AQ-2	BLACK HILLS CORP BKH 4.35 05/01/33	0		2	2FE	3,970,170	100.6180	4,024,724	4,000,000	3,970,468		298			4.350	4.405	MN	29,000	80,475	09/21/2018	05/01/2033
092113-AQ-2	BLACK HILLS CORP BKH 4.35 05/01/33			2	2FE	4,977,150	100.6180	5,030,905	5,000,000	4,977,324		174			4.350	4.405	MN	36,250		09/21/2018	05/01/2033
092114-AB-3	BLACK HILLS POWER INC BKH 6 1/8 11/01/39				1FE	14,889,320	117.3080	14,076,996	12,000,000	14,506,397		(73,282)			6.125	4.545	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	105.2310	25,255,536	24,000,000	23,995,058		1,930			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	133.3950	8,003,694	6,000,000	7,132,350		(34,455)			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	123.7110	1,237,108	1,000,000	1,109,110		(5,198)			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	100.6060	7,042,427	7,000,000	6,998,971		4,872			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	137.5250	8,251,494	6,000,000	5,916,499		1,835			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	124.9170	6,245,860	5,000,000	5,566,666		(14,857)			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			2	1FE	9,705,200	90.9460	9,094,550	10,000,000	9,747,405		11,445			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			2	1FE	13,487,500	87.8230	13,173,450	15,000,000	13,543,334		28,955			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			2	1FE	4,769,600	92.9990	4,649,935	5,000,000	4,777,563		4,274			3.650	3.912	MS	60,833	182,500	02/14/2017	03/01/2047
097023-BY-0	BOEING CO BA 3.55 03/01/38			2	1FE	6,669,110	93.1270	6,518,862	7,000,000	6,678,709		9,599			3.550	3.892	MS	82,833	129,772	02/21/2018	03/01/2038
099724-AC-0	BORGWARNER INC BWA 7 1/8 02/15/29				2FE	4,409,292	122.0390	4,692,392	3,845,000	4,227,815		(27,131)			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			2	2FE	4,984,250	92.3540	4,617,700	5,000,000	4,985,296		295			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			2	2FE	21,404,772	97.1760	20,849,111	21,455,000	21,421,751		4,737			3.375	3.403	MS	213,209	724,106	06/02/2015	03/15/2025
10112R-AS-3	BOSTON PROPERTIES LP BXP 4 1/8 05/15/21			2	2FE	9,753,000	101.0760	10,107,630	10,000,000	9,929,181		27,724			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			2	2FE	4,988,950	99.7320	4,986,595	5,000,000	4,995,140		1,079			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			2	2FE	13,959,120	96.7710	13,547,982	14,000,000	13,969,734		3,677			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			2	2FE	24,936,300	102.0430	25,510,625	25,000,000	24,967,234		6,108			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			2	1FE	5,000,000	99.5280	4,976,388	5,000,000	5,000,000					4.061	4.061	JJ	101,525	203,050	03/28/2017	07/01/2047
10373Q-AF-7	BP CAP MARKETS AMERICA BASIC	0			1FE	500,547	102.4120	512,060	500,000	500,529		(18)			4.500	4.439	AO	1,063		12/14/2018	10/01/2020
10373Q-AV-2	BP CAP MARKETS AMERICA BPLN 3.017 01/16/27			2	1FE	5,000,000	93.8830	4,694,145	5,000,000	5,000,000					3.017	3.017	JJ	69,140		12/14/2018	01/16/2027
10510K-AA-5	BRAMBLES USA INC BXBAU 5.35 04/01/20				2FE	974,016	102.2890	920,605	900,000	913,164		(10,067)			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			2	2FE	21,946,540	100.1930	22,042,548	22,000,000	21,961,273		4,828			4.125	4.155	AO	171,417	907,500	10/19/2015	10/23/2025
10922N-AC-7	BRIGHTHOUSE FINANCIAL INC BRIGHTHOUSE FINANCIAL INC	0		2	2FE	3,946,531	84.4760	3,379,024	4,000,000	3,949,965		3,434			3.700	3.737	JD	3,700	622,833	05/01/2018	06/22/2027
10922N-AC-7	BRIGHTHOUSE FINANCIAL INC BRIGHTHOUSE FINANCIAL INC			2	2FE	19,984,600	84.4760	16,895,120	20,000,000	19,986,204		1,605			3.700	3.737	JD	18,500	265,167	05/01/2018	06/22/2027
109641-AH-3	BRINKER INTERNATIONAL INC BRINKER INTERNATIONAL INC	0		2	3FE	255,000	94.5000	236,250	250,000	253,751		(605)			5.000	4.688	AO	3,125	12,500	10/05/2016	10/01/2024
110122-AP-3	BRISTOL-MYERS SQUIBB CO BMY 5 7/8 11/15/36				1FE	11,830,135	117.9790	12,387,827	10,500,000	11,577,280		(36,631)			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	87.7850	15,428,126	17,575,000	15,098,309		60,581			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			2	1FE	15,542,850	105.9170	15,887,520	15,000,000	15,497,402		(12,220)			4.500	4.281	MS	225,000	675,000	08/06/2014	03/01/2044
11043H-AA-6	BRITISH AIR 18-1 A PTT IAGLN 4 1/8 09/20/31				1FE	9,995,040	100.1450	10,009,573	9,995,040	9,995,040					4.125	4.125	MJSD	12,598	302,350	03/20/2018	09/20/2031
11120V-AC-7	BRIXMOR OPERATING PART BRX 4 1/8 06/15/26			2	2FE	10,297,990	96.4110	9,641,070	10,000,000	10,236,448		(29,036)			4.125	3.748	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	99.8290	30,328,141	30,380,000	30,366,774		7,510			3.950	3.977	MS	400,003	1,200,010	09/20/2013	09/01/2020
11133T-AC-7	BROADRIDGE FINANCIAL SOL BR 3.4 06/27/26			2	2FE	4,979,450	93.8570	4,692,825	5,000,000	4,983,970		1,846			3.400	3.449	JD	1,889	170,000	06/21/2016	06/27/2026
11134L-AH-2	BROADCOM CRP / CAYMN FI AVGO 3 7/8 01/15/27			2	2FE	40,085,637	89.4920	35,796,800	40,000,000	40,078,043		(7,594)			3.875	3.846	JJ	714,722	775,000	02/21/2018	01/15/2027
11134L-AR-0	BROADCOM CRP / CAYMN FI AVGO 3 1/2 01/15/28	0		2	2FE	999,576	86.0950	860,945	1,000,000	999,739		163			3.500	3.503	JJ	16,139	96,055	02/21/2018	01/15/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	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
11134L-AR-0	BROADCOM CRP / CAYMN FI AVGO 3 1/2 01/15/28			2	2FE	4,997,879	86.0950	4,304,725	5,000,000	4,998,695		816			3.500	3.503	JJ	80,694	60,278	02/21/2018	01/15/2028
11271R-AA-7	BROOKFIELD FINANCE LLC BAMACN 4 04/01/24			2	1FE	9,974,200	99.1950	9,919,530	10,000,000	9,980,334		3,301			4.000	4.042	AO	100,000	400,000	03/07/2017	04/01/2024
114259-AP-9	BROOKLYN UNION GAS CO NGGLN 4.504 03/10/46			2	1FE	10,000,000	102.1040	10,210,370	10,000,000	10,000,000					4.504	4.504	MS	138,873	450,400	03/07/2016	03/10/2046
114259-AQ-7	BROOKLYN UNION GAS CO BROOKLYN UNION GAS CO	0		2	1FE	1,000,000	98.9050	989,050	1,000,000	1,000,000					4.273	4.273	MS	12,582	21,484	03/09/2018	03/15/2048
115236-AA-9	BROWN & BROWN INC BRO 4.2 09/15/24			2	2FE	9,968,500	98.5930	9,859,310	10,000,000	9,980,399		2,979			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			2	1FE	2,929,565	95.6220	3,136,402	3,280,000	3,114,945		37,326			2.250	3.600	JJ	34,030	73,800	08/19/2013	01/15/2023
115637-AT-7	BROWN-FORMAN CORP BFB 4 04/15/38			2	1FE	14,828,250	97.2440	14,586,570	15,000,000	14,832,907		4,657			4.000	4.084	AO	126,667	331,667	03/22/2018	04/15/2038
118230-AJ-0	BUCKEYE PARTNERS LP BPL 4 7/8 02/01/21			2	2FE	8,613,923	101.2070	8,526,698	8,425,000	8,474,978		(25,832)			4.875	4.532	FA	171,133	410,719	09/30/2013	02/01/2021
118230-AK-7	BUCKEYE PARTNERS LP BPL 4.15 07/01/23			2	2FE	9,892,900	97.3560	9,735,600	10,000,000	9,944,790		10,874			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			2	2FE	9,858,100	90.2620	9,026,240	10,000,000	9,868,481		2,270			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		2	2FE	2,955,990	97.1110	2,913,336	3,000,000	2,967,807		4,760			4.350	4.563	AO	27,550	130,500	06/15/2016	10/15/2024
118230-AS-0	BUCKEYE PARTNERS LP BUCKEYE PARTNERS LP	0		2	3FE	5,968,440	81.4970	4,889,808	6,000,000	5,968,485		45			6.375	6.409	JJ	168,938	191,250	01/18/2018	01/22/2078
12189L-AC-5	BURLINGTN NORTH SANTA FE BNSF 5.05 03/01/41			2	1FE	6,974,170	108.8290	7,617,995	7,000,000	6,977,783		533			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	100.3470	12,796,288	12,752,000	13,487,924		(19,580)			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			2	1FE	2,982,600	100.0590	3,001,764	3,000,000	2,984,235		372			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			2	1FE	4,942,850	97.7940	4,889,710	5,000,000	4,945,454		983			4.125	4.191	JD	9,167	206,250	03/06/2017	06/15/2047
12189L-BC-4	BURLINGTN NORTH SANTA FE BNSF 4.05 06/15/48			2	1FE	4,987,250	95.3530	4,767,635	5,000,000	4,987,253		3			4.050	4.065	JD	9,000	157,500	02/26/2018	06/15/2048
12189T-AZ-7	BURLINGTN NORTH SANTA FE BNSF 6.15 05/01/37				1FE	11,769,406	122.8460	12,530,323	10,200,000	11,481,109		(41,520)			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	105.8110	6,496,808	6,140,000	6,445,848		(7,430)			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			2	2FE	10,147,401	97.4640	10,107,940	10,371,000	10,224,450		22,834			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			2	2FE	4,917,500	88.1860	4,409,275	5,000,000	4,934,600		7,067			2.900	3.085	JJ	66,861	145,000	07/06/2016	01/15/2027
124857-AT-0	CBS CORP CBS CORP			2	2FE	9,902,700	89.8400	8,983,980	10,000,000	9,914,705		7,984			3.375	3.485	FA	127,500	376,875	06/26/2017	02/15/2028
124900-AB-7	CCL INDUSTRIES INC CCLBCN 3 1/4 10/01/26			2	2FE	23,881,680	93.4470	22,427,280	24,000,000	23,905,443		10,543			3.250	3.308	AO	195,000	780,000	09/15/2016	10/01/2026
12503M-AA-6	CBOE HOLDINGS INC CBOE 3.65 01/12/27			2	1FE	19,942,650	97.3410	19,468,120	20,000,000	19,950,683		5,076			3.650	3.686	JJ	342,694	638,750	02/09/2018	01/12/2027
12508E-AD-3	CDK GLOBAL INC CDK 4 1/2 10/15/24			2	3FE	20,157,500	98.0000	19,600,000	20,000,000	20,103,280		(16,880)			4.500	4.395	AO	190,000	1,000,000	06/18/2015	10/15/2024
12508E-AG-6	CDK GLOBAL INC CDK GLOBAL INC	0		2	3FE	3,000,000	99.2500	2,977,500	3,000,000	3,000,000					5.875	5.875	JD	7,833	86,656	06/04/2018	06/15/2026
12527G-AC-7	CF INDUSTRIES INC CF 3.45 06/01/23				3FE	21,711,796	92.5000	20,532,225	22,197,000	21,947,832		50,300			3.450	3.726	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	84.0000	5,040,000	6,000,000	5,973,710		1,113			5.150	5.192	MS	90,983	309,000	03/06/2014	03/15/2034
12541W-AA-8	CH ROBINSON WORLDWIDE CHRW 4.2 04/15/28			2	2FE	24,752,820	100.1370	25,034,325	25,000,000	24,767,098		14,278			4.200	4.323	AO	221,667	536,667	04/25/2018	04/15/2028
12542R-K@-8	CHS INC				2	22,000,000	95.6530	21,043,660	22,000,000	22,000,000					4.740	4.740	JJ	451,880	1,042,800	01/25/2016	01/25/2028
125509-AZ-2	CIGNA CORP CI 7 7/8 05/15/27				2FE	618,975	125.0410	787,759	630,000	622,892		576			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	112.4630	18,140,330	16,130,000	17,172,109		(34,007)			6.150	5.571	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	101.4740	2,536,855	2,500,000	2,515,429		(8,500)			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	100.5180	9,297,869	9,250,000	9,250,000					4.000	4.000	FA	139,778	370,000	01/19/2012	02/15/2022
126117-AS-9	CNA FINANCIAL CORP CNAFNL 3.95 05/15/24			2	2FE	14,998,200	98.2050	14,730,690	15,000,000	14,998,559		236			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			2	2FE	20,984,790	99.7670	20,950,986	21,000,000	20,986,163		673			4.500	4.511	MS	315,000	675,000	11/06/2018	03/01/2026
12626P-AF-0	CRH AMERICA INC CRHID 6.4 10/15/33				2FE	10,987,972	113.2640	12,260,871	10,825,000	10,953,628		(5,203)			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	102.7320	5,136,575	5,000,000	4,999,426		258			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			2	2FE	14,981,550	96.3430	14,451,510	15,000,000	14,987,425		1,706			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	96.4530	4,822,635	5,000,000	4,968,777		4,307			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			2	2FE	8,970,420	85.9430	7,734,906	9,000,000	8,971,237		500			4.400	4.420	MN	57,200	396,000	05/05/2017	05/09/2047
12636Y-AD-4	CRH AMERICA FINANCE INC CRHID 4 1/2 04/04/48			2	2FE	4,932,700	89.0530	4,452,670	5,000,000	4,933,496		796			4.500	4.583	AO	54,375	112,500	03/27/2018	04/04/2048
126408-GH-0	CSX CORP CSX 6 10/01/36				2FE	13,760,775	114.7280	14,340,975	12,500,000	13,525,037		(34,197)			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	120.2380	9,979,754	8,300,000	9,488,844		(30,391)			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			2	2FE	9,778,200	100.9170	10,091,700	10,000,000	9,881,026		21,920			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	89.4870	6,264,090	7,000,000	7,000,000					3.120	3.120	AO	47,320	218,400	10/13/2016	10/13/2031
12656*-AM-4	CSLB HOLDINGS INC CSLB HOLDINGS INC				1	7,000,000	90.7920	6,355,440	7,000,000	7,000,000					2.970	2.970	AO	45,045	207,900	10/13/2016	10/13/2028
126650-CM-0	CVS HEALTH CORP CVS 4 7/8 07/20/35	0		2	2FE	1,474,727	95.9850	1,358,181	1,415,000	1,468,459		(2,379)			4.875	4.785	JJ	30,850	68,981	01/26/2017	07/20/2035
126650-CM-0	CVS HEALTH CORP CVS 4 7/8 07/20/35			2	2FE	20,149,100	95.9850	19,196,900	20,000,000	20,146,471		(7,725)			4.875	4.785	JJ	436,042	975,000	01/26/2017	07/20/2035
126650-CX-6	CVS HEALTH CORP CVS HEALTH CORP	0		2	2FE	4,929,700	97.9450	4,897,245	5,000,000	4,934,404		4,704			4.300	4.475	MS	57,333	117,056	03/06/2018	03/25/2028
126650-CY-4	CVS HEALTH CORP CVS HALTH CORP	0		2	2FE	2,940,420	96.1210	2,883,636	3,000,000	2,941,954		1,534			4.780	4.937	MS	38,240	78,073	03/06/2018	03/25/2038
126650-CZ-1	CVS HEALTH CORP CVS 5.05 03/25/48			2	2FE	14,914,500	97.1560	14,573,430	15,000,000	14,915,956		1,456			5.050	5.087	MS	202,000	412,417	03/06/2018	03/25/2048
12673P-AC-9	CA INC CA 5 3/8 12/01/19				2FE	20,458,123	101.3310	19,019,829	18,770,000	18,991,860		(233,105)			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			2	2FE	9,953,900	100.8620	10,086,210	10,000,000	9,976,098		4,549			4.500	4.558	FA	170,000	450,000	08/13/2013	08/15/2023
12701#-AB-9	CRG ISSUER 2017-1 CRG ISSUER 2017-1			4	2Z	6,000,000	99.7570	5,985,420	6,000,000	6,000,000					5.300	5.336	JAJO	71,550	98,050	06/25/2018	01/10/2024
12702*-AA-4	CVS LSE BACKD PT PP TR SER 201 CVS LSE BCKD PT PP TR SERIES 2	0			2	4,733,124	89.3580	4,229,402	4,733,124	4,733,124					3.901	3.901	MON	10,771	184,639	09/27/2017	10/10/2039

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	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
127055-AH-4	CABOT CORP CBT 3.7 07/15/22				2FE	30,180,223	100.5880	29,723,872	29,550,000	29,803,260		(66,240)			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			2	2FE	4,992,450	94.5810	4,729,055	5,000,000	4,993,964		674			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			2	2FE	32,470,706	100.9810	32,786,608	32,468,000	32,483,122		96			4.375	4.364	AO	299,878	1,343,913	05/18/2018	10/15/2024
130789-AF-7	CALIFORNIA WATER SERVICE CWT 5 1/2 12/01/40			2	1FE	26,028,991	117.2200	30,594,446	26,100,000	26,038,841		1,340			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	98.1680	4,908,400	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	104.8990	7,342,944	7,000,000	6,965,444		6,766			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			2	1FE	15,531,680	97.9820	15,677,136	16,000,000	15,778,573		50,896			2.950	3.323	JD	20,978	472,000	01/09/2014	12/15/2022
133131-AU-6	CAMDEN PROPERTY TRUST CPT 4 1/4 01/15/24			2	1FE	2,495,350	103.0550	2,576,365	2,500,000	2,497,527		431			4.250	4.272	JJ	48,993	106,250	11/20/2013	01/15/2024
13342B-AD-7	CAMERON INTL CORP CAM 7 07/15/38				2FE	7,041,520	126.6380	8,021,257	6,334,000	6,933,708		(15,935)			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			2	2FE	5,820,001	112.6310	6,391,809	5,675,000	5,802,167		(3,434)			5.950	5.767	JD	28,139	337,663	08/24/2011	06/01/2041
13342B-AL-9	CAMERON INTL CORP CAM 4 12/15/23			2	2FE	11,241,236	101.3390	11,459,392	11,308,000	11,271,498		6,520			4.000	4.073	JD	20,103	452,320	12/26/2013	12/15/2023
134429-BA-6	CAMPBELL SOUP CO CPB 3.3 03/19/25			2	2FE	9,986,500	90.4090	9,040,900	10,000,000	9,991,095		1,270			3.300	3.316	MS	93,500	330,000	03/16/2015	03/19/2025
134429-BG-3	CAMPBELL SOUP CO CPB 4.15 03/15/28			2	2FE	14,983,050	93.0770	13,961,610	15,000,000	14,984,138		1,088			4.150	4.164	MS	183,292	309,521	03/12/2018	03/15/2028
14040*-AB-9	CAPITAL POWER LP				2	18,000,000	103.1630	18,569,340	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			2	2FE	8,360,351	97.5360	7,903,358	8,103,000	8,280,102		(31,085)			3.750	3.292	AO	56,552	303,863	04/13/2016	04/24/2024
14040H-BN-4	CAPITAL ONE FINANCIAL CO COF 3 3/4 03/09/27			2	2FE	4,984,700	92.8860	4,644,290	5,000,000	4,987,064		1,325			3.750	3.787	MS	58,333	187,500	03/06/2017	03/09/2027
14040H-BW-4	CAPITAL ONE FINANCIAL CO CAPITAL ONE FINANCIAL CO	0		2	2FE	1,996,040	92.5900	1,851,802	2,000,000	1,996,442		402			3.800	3.823	JJ	31,878	38,000	01/25/2018	01/31/2028
14042O-NB-2	CAPITAL ONE BANK USA NA COF 3 3/8 02/15/23				2FE	15,000,000	96.5680	14,485,125	15,000,000	15,000,000					3.375	3.375	FA	191,250	506,250	02/06/2013	02/15/2023
14149Y-AY-4	CARDINAL HEALTH INC CAH 3.2 03/15/23				2FE	6,985,510	97.3800	6,816,586	7,000,000	6,993,433		1,436			3.200	3.224	MS	65,956	224,000	02/19/2013	03/15/2023
14149Y-BM-9	CARDINAL HEALTH INC CARDINAL HEALTH INC			2	2FE	15,957,580	84.1940	13,470,976	16,000,000	15,958,421		721			4.368	4.384	JD	31,061	698,880	12/04/2017	06/15/2047
14173#-AA-6	CARESOURCE DMANAGEMENT GRP CO CARESOURCE MANAGEMENT GROUP CO	0			1	9,884,141	99.3350	9,818,412	9,884,141	9,884,141					4.670	4.670	MON	20,515	332,088	03/27/2018	03/15/2044
141781-AC-8	CARGILL INC CARGIL 7 3/8 10/01/25				1FE	4,424,186	120.1540	4,415,660	3,675,000	4,090,833		(49,953)			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	124.9200	21,236,400	17,000,000	19,650,231		(81,355)			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	97.4720	14,909,378	15,296,000	15,021,663		6,556			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			2	2FE	7,006,380	102.0510	7,041,485	6,900,000	6,924,910		(21,713)			5.125	4.864	JD	15,717	353,625	09/20/2012	12/15/2020
142339-AF-7	CARLISLE COS INC CSL 3 3/4 11/15/22			2	2FE	19,445,455	99.1050	19,325,456	19,500,000	19,476,325		5,535			3.750	3.784	MN	93,438	731,250	11/15/2012	11/15/2022
142339-AH-3	CARLISLE COS INC CSL 3 3/4 12/01/27			2	2FE	9,960,100	93.9700	9,397,040	10,000,000	9,964,002		3,578			3.750	3.798	JD	31,250	390,625	11/13/2017	12/01/2027
14313*-AB-9	CARMAX AUTO SUPERSTORES INC. CARMAX AUTO SUPERSTORES INC				2	2,500,000	97.4000	2,435,000	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	96.7130	967,130	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	114.1540	5,993,096	5,250,000	5,387,805		(24,028)			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	114.6030	19,058,496	16,630,000	17,219,833		(48,341)			6.650	6.129	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	121.3010	20,065,545	16,542,000	17,034,729		(21,818)			6.125	5.815	MS	298,330	1,013,198	11/30/2010	09/15/2033
144285-AJ-2	CARPENTER TECHNOLOGY CRS 5.2 07/15/21			2	2FE	21,483,847	101.8610	21,310,423	20,921,000	21,091,758		(81,590)			5.200	4.815	JJ	501,639	1,087,892	01/17/2013	07/15/2021
144285-AK-9	CARPENTER TECHNOLOGY CRS 4.45 03/01/23			2	2FE	9,984,700	97.4710	9,747,060	10,000,000	9,992,839		1,532			4.450	4.469	MS	148,333	445,000	02/21/2013	03/01/2023
14456#-AA-4	CARRIX INC CARRIX INC	0			2PL	2,000,000	95.8010	1,916,020	2,000,000	2,000,000					4.960	4.960	JJ	41,609	102,507	07/19/2017	07/31/2027
14456#-AA-4	CARRIX INC CARRIX INC			2	2PL	12,000,000	95.8010	11,496,120	12,000,000	12,000,000					4.960	4.960	JJ	249,653	615,040	07/19/2017	07/31/2027
14456#-AB-2	CARRIX INC CARRIX INC	0			2PL	8,000,000	94.2590	7,540,704	8,000,000	8,000,000					5.060	5.060	JJ	169,791	418,293	07/19/2017	07/31/2029
149123-BF-7	CATERPILLAR INC CAT 6 5/8 07/15/28				1FE	1,185,870	121.5090	1,215,094	1,000,000	1,121,203		(9,701)			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	121.8810	15,153,415	12,433,000	13,909,973		(51,159)			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	111.1710	24,457,510	22,000,000	21,991,801		188			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	96.8870	4,735,851	4,888,000	4,815,458		17,451			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	101.7850	4,422,563	4,345,000	4,454,155		(21,540)			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	99.1260	5,947,536	6,000,000	6,293,534		(63,844)			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	100.1590	25,039,750	25,000,000	24,930,096		13,489			4.000	4.067	FA	377,778	1,000,000	08/01/2013	08/15/2023
151020-BB-9	CELGENE CORP CELGENE CORP	0		2	2FE	956,910	93.9750	939,746	1,000,000	958,869		1,959			3.900	4.453	FA	14,192	19,500	06/19/2018	02/20/2028
15189W-AJ-9	CENTERPOINT ENERGY CENTERPOINT ENERGY RES	0		2	2FE	1,988,340	91.1780	1,823,552	2,000,000	1,988,634		212			4.100	4.134	MS	27,333	83,822	08/21/2017	09/01/2047
15189W-AJ-9	CENTERPOINT ENERGY CENTERPOINT ENERGY RES			2	2FE	6,959,190	91.1780	6,382,432	7,000,000	6,960,220		742			4.100	4.134	MS	95,667	293,378	08/21/2017	09/01/2047
15189X-AM-0	CENTERPOINT ENER HOUSTON CNP 3.55 08/01/42			2	1FE	27,977,318	91.4430	29,034,003	31,751,000	28,354,855		81,788			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			2	1FE	5,841,200	105.5890	5,279,450	5,000,000	5,798,734		(20,617)			4.500	3.527	AO	56,250	225,000	10/24/2016	04/01/2044
15189X-AS-7	CENTERPOINT ENER HOUSTON CNP 3.95 03/01/48			2	1FE	6,969,480	97.2810	6,809,649	7,000,000	6,969,940		460			3.950	3.975	MS	92,167	139,018	02/26/2018	03/01/2048
15361G-AX-3	CENTRAL HUDSON GAS & ELE FTSCN 5.716 04/01/41				1FE	15,000,000	111.9810	16,797,135	15,000,000	15,000,000					5.716	5.716	AO	214,350	857,400	12/02/2010	04/01/2041
15361G-BA-2	CENTRAL HUDSON GAS & ELE FTSCN 4.707 04/01/42				1FE	10,000,000	98.1400	9,814,040	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	99.0970	9,909,680	10,000,000	10,000,000					4.776	4.776	AO	119,400	477,600	03/27/2012	04/01/2042

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 Designation and Administrative Symbol	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
15405E-AB-4	CENTRAL MAINE POWER CO AGR 5 3/8 06/10/35				1FE	4,600,000	107.7780	5,388,875	5,000,000	4,681,995		11,140			5.375	5.989	MS	89,583	268,750	10/02/2009	06/10/2035
166754-AP-6	CHEVRON PHILLIPS CHEM CO CPCHEM 3.4 12/01/26			2	1FE	29,958,900	97.9480	29,384,280	30,000,000	29,966,603		3,609			3.400	3.416	JD	85,000	1,020,000	11/18/2016	12/01/2026
166764-AH-3	CHEVRON CORP CVX 3.191 06/24/23			2	1FE	47,665,220	99.8330	47,920,032	48,000,000	47,836,426		33,355			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			2	1FE	11,666,244	99.1760	11,504,416	11,600,000	11,647,296		(6,597)			3.326	3.257	MN	47,155	385,816	11/10/2015	11/17/2025
16687*-AD-8	CHEYENNE LIGHT FUEL & POWER CO				1	5,000,000	98.7160	4,935,800	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	104.2500	3,127,500	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	102.2530	11,682,348	11,425,000	11,471,876		(26,355)			5.700	5.438	FA	222,502	651,225	10/07/2010	08/28/2020
171340-AH-5	CHURCH & DWIGHT CO INC CHD 2 7/8 10/01/22				2FE	24,539,583	98.0930	25,120,585	25,609,000	25,131,028		117,138			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			2	2FE	9,926,800	90.1640	9,016,380	10,000,000	9,928,740		1,333			3.950	3.992	FA	164,583	401,583	07/20/2017	08/01/2047
171798-AD-3	CIMAREX ENERGY CO XEC 3.9 05/15/27			2	2FE	24,887,900	93.4860	23,371,425	25,000,000	24,900,165		9,157			3.900	3.956	MN	124,583	975,000	02/15/2018	05/15/2027
172062-AE-1	CINCINNATI FINL CORP CINF 6 1/8 11/01/34				1FE	14,457,611	116.0250	16,811,965	14,490,000	14,464,526		899			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	110.0290	7,437,940	6,760,000	6,616,443		6,184			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	109.7640	5,213,809	4,750,000	4,833,257		(3,786)			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				1FE	33,209,812	121.1440	36,180,897	29,866,000	32,654,405		(95,029)			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			2	2FE	6,973,120	97.6910	6,838,370	7,000,000	6,977,329		2,306			3.700	3.746	AO	64,750	259,000	03/09/2017	04/01/2027
17275R-AD-4	CISCO SYSTEMS INC CSCO 5.9 02/15/39				1FE	18,004,716	122.6240	21,919,022	17,875,000	17,986,383		(3,725)			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	118.0420	11,804,210	10,000,000	10,309,657		(7,913)			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	100.2780	25,069,525	25,000,000	25,288,630		(39,647)			3.500	3.299	JD	38,889	875,000	07/07/2015	06/15/2025
17288X-AA-2	CITADEL LP CITADEL LP	0		2	2FE	2,999,580	99.1840	2,975,511	3,000,000	3,000,011		431			5.375	5.375	JJ	73,458	106,156	11/15/2017	01/17/2023
172967-FF-3	CITIGROUP INC C 5 3/8 08/09/20				2FE	16,121,400	103.1000	15,464,970	15,000,000	15,251,649		(148,386)			5.375	4.282	FA	318,021	806,250	05/29/2012	08/09/2020
172967-HQ-7	CITIGROUP INC	0		2	3FE	5,600,000	92.3750	5,173,000	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	98.9180	7,913,440	8,000,000	7,989,689		1,613			4.000	4.026	FA	129,778	320,000	07/29/2014	08/05/2024
172967-HZ-7	CITIGROUP INC	0		2	3FE	5,062,500	97.3790	4,868,950	5,000,000	5,053,062		(9,438)			5.800	4.547	MN	25,778	290,000	02/05/2015	11/29/2049
172967-KG-5	CITIGROUP INC	0			2FE	3,994,680	96.2930	3,851,724	4,000,000	3,996,061		482			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	98.8430	988,434	1,000,000	1,054,085		(6,448)			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	92.9500	13,942,545	15,000,000	14,963,523		638			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	93.9100	4,695,495	5,000,000	4,987,099		1,078			4.125	4.158	JJ	89,375	206,250	07/18/2016	07/25/2028
172967-LW-9	CITIGROUP INC CITIGROUP INC	0		2	2FE	3,000,000	97.4070	2,922,201	3,000,000	3,000,000					4.075	4.075	AO	23,092	61,125	04/16/2018	04/23/2029
17307O-DC-0	CITIGROUP INC C 0 06/08/37				2FE	5,000,000	123.2630	6,163,150	5,000,000	5,000,000					8.825	0.000	JD	28,190	401,719	05/30/2007	06/08/2037
178180-GD-1	CITY NATIONAL BANK CITY NATIONAL BANK	0			1FE	2,652,567	105.1750	2,419,016	2,300,000	2,518,279		(58,215)			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	103.0480	10,304,830	10,000,000	9,999,347		357			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	96.1260	6,728,820	7,000,000	7,000,000					3.870	3.870	MN	45,150	270,900	05/01/2017	05/01/2029
18539U-AA-3	CLEARWAY ENERGY OPERATIN BASIC	0		2	3FE	2,572,250	95.7500	2,489,500	2,600,000	2,572,260		10			5.750	5.940	AO	37,375		12/27/2018	10/15/2025
185508-AE-8	CLECO POWER LLC CNL 6 1/2 12/01/35				2FE	12,100,750	119.3940	14,924,238	12,500,000	12,172,947		10,117			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	113.0640	6,670,752	5,900,000	6,849,211		(24,094)			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	94.2800	8,485,200	9,000,000	9,000,000					3.570	3.570	JD	13,388	321,300	12/20/2016	12/16/2028
18551P-AC-3	CLECO CORPORATE HOLDINGS CNL 3.743 05/01/26			2	2FE	14,000,000	95.4870	13,368,180	14,000,000	14,000,000					3.743	3.743	MN	87,337	524,020	04/28/2017	05/01/2026
18683K-AC-5	CLIFFS NATURAL RESOURCES CLF 6 1/4 10/01/40				4FE	2,250,000	75.0000	9,375,000	12,500,000	2,263,875		2,690			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			2	2FE	25,896,502	98.4780	26,194,163	26,599,000	26,284,051		77,341			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			2	2FE	9,026,725	99.4610	8,951,517	9,000,000	9,018,678		(2,969)			3.500	3.460	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	101.0850	10,108,520	10,000,000	9,993,031		23,223			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			2	2FE	15,027,200	98.5570	14,783,610	15,000,000	15,019,667		(2,667)			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	100.1700	20,033,980	20,000,000	19,998,050		367			3.200	3.202	MN	106,667	640,000	09/16/2014	11/01/2023
19416Q-EJ-5	COLGATE-PALMOLIVE CO CL 4 08/15/45				1FE	55,729,500	99.6760	54,612,261	54,790,000	55,677,689		(20,593)			4.000	3.898	FA	827,938	2,191,600	04/01/2016	08/15/2045
195869-AG-7	COLONIAL PIPELINE CO COLPLN 7.63 04/15/32	0			1FE	3,933,270	134.0220	4,020,645	3,000,000	3,923,867		(9,403)			7.630	4.962	MN	19,711	114,450	10/19/2018	04/15/2032
195869-AG-7	COLONIAL PIPELINE CO COLPLN 7.63 04/15/32				1FE	20,028,900	134.0220	20,103,225	15,000,000	18,707,335		(191,736)			7.630	4.962	MN	98,554	1,144,500	10/19/2018	04/15/2032
195869-AP-7	COLONIAL PIPELINE CO COLPLN 3 3/4 10/01/25			2	1FE	30,460,080	100.0470	30,514,335	30,500,000	30,471,702		3,611			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			2	2FE	14,978,850	98.1540	14,723,040	15,000,000	14,986,089		1,912			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			2	2FE	15,015,120	93.9420	14,091,285	15,000,000	15,011,718		(1,622)			3.650	3.637	FA	206,833	547,500	08/04/2016	08/15/2026
20030N-AF-8	COMCAST CORP CMCSA 5.65 06/15/35				1FE	8,260,805	111.0320	9,437,746	8,500,000	8,308,861		6,652			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	118.3970	8,879,760	7,500,000	7,584,776		(2,762)			6.500	6.389	MN	62,292	487,500	01/08/2009	11/15/2035
20030N-AX-9	COMCAST CORP	0			1FE	204,198	117.5190	235,039	200,000	203,569		(93)			6.400	6.240	MN	1,636	12,800	03/02/2010	05/15/2038
20030N-AZ-4	COMCAST CORP	0			1FE	523,380	101.1860	505,928	500,000	501,489		(2,869)			5.700	5.089	JJ	14,250	28,500	08/20/2009	07/01/2019
20030N-BH-3	COMCAST CORP CMCSA 4 1/4 01/15/33				1FE	5,835,180	99.2540	5,955,246	6,000,000	5,867,321		6,139			4.250	4.455	JJ	117,583	255,000	07/24/2014	01/15/2033
20030N-BP-5	COMCAST CORP CMCSA 4.4 08/15/35			2	1FE	4,340,320	97.2860	3,891,444	4,000,000	4,304,371		(14,348)			4.400	3.766	FA	66,489	176,000	03/22/2016	08/15/2035
20030N-BS-9	COMCAST CORP CMCSA 3.15 03/01/26			2	1FE	4,990,600	95.3420	4,767,095	5,000,000	4,992,965		862			3.150	3.172	MS	52,500	157,500	02/16/2016	03/01/2026

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 Designation and Administrative Symbol	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
20030N-BU-4	COMCAST CORP CMCSA 3.4 07/15/46			2	1FE	4,434,600	82.0390	4,101,940	5,000,000	4,455,125		10,599			3.400	4.061	JJ	78,389	170,000	01/06/2017	07/15/2046
20030N-CJ-8	COMCAST CORP CMCSA 3.9 03/01/38			2	1FE	4,975,750	92.2170	4,610,835	5,000,000	4,976,609		859			3.900	3.935	MS	65,000	109,958	02/01/2018	03/01/2038
20030N-CL-3	COMCAST CORP CMCSA 4.6 10/15/38	0		2	1FE	1,998,680	100.8920	2,017,840	2,000,000	1,998,702		21			4.600	4.605	AO	21,978		10/03/2018	10/15/2038
20030N-CL-3	COMCAST CORP CMCSA 4.6 10/15/38			2	1FE	15,989,440	100.8920	16,142,720	16,000,000	15,989,613		173			4.600	4.605	AO	175,822		10/03/2018	10/15/2038
20030N-CU-3	COMCAST CORP BASIC	0		2	1FE	999,100	101.2680	1,012,684	1,000,000	999,112		12			4.250	4.259	AO	10,153		12/11/2018	10/15/2030
200340-AQ-0	COMERICA INC CMA 3.8 07/22/26				1FE	13,056,564	97.4250	12,602,833	12,936,000	13,020,615		(9,540)			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	115.4520	6,180,162	5,353,000	5,887,473		(25,874)			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	126.9820	12,698,220	10,000,000	9,973,436		693			6.450	6.474	JJ	297,417	645,000	01/10/2008	01/15/2038
20449E-BT-2	COMPASS BANK BCOMPS 5 1/2 04/01/20				2FE	6,531,413	102.1800	6,442,449	6,305,000	6,354,607		(37,650)			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	113.7630	4,866,760	4,278,000	4,463,045		(17,949)			7.125	6.408	AO	76,202	304,808	11/02/2005	10/01/2026
205887-CD-2	CONAGRA BRANDS INC CAG 5.3 11/01/38			2	2FE	14,937,450	94.2410	14,136,075	15,000,000	14,937,851		401			5.300	5.334	MN	152,375		10/15/2018	11/01/2038
20605P-AJ-0	CONCHO RESOURCES INC CONCHO RESOURCES INC			2	2FE	25,284,400	95.1250	23,781,250	25,000,000	25,278,756		(4,527)			4.875	4.802	AO	304,688	1,235,677	09/14/2017	10/01/2047
207597-EF-8	CONNECTICUT LIGHT & PWR ES 2 1/2 01/15/23			2	1FE	6,857,934	97.1080	7,093,710	7,305,000	7,099,179		46,957			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			2	1FE	3,219,348	102.1620	3,177,226	3,110,000	3,210,160		(2,502)			4.300	4.092	AO	28,232	133,730	09/04/2014	04/15/2044
20825C-AF-1	CONOCOPHILLIPS COP 5.9 10/15/32				1FE	3,410,140	117.1710	3,515,118	3,000,000	3,340,231		(17,192)			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			2	1FE	10,995,490	95.4490	10,499,335	11,000,000	10,996,179		167			4.150	4.153	MN	58,331	456,500	11/06/2014	11/15/2034
209111-EF-6	CONSOLIDATED EDISON CO O ED 5.7 02/01/34				1FE	4,503,209	112.0880	4,717,780	4,209,000	4,435,256		(9,700)			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	116.4240	5,035,325	4,325,000	4,685,831		(12,838)			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	113.3110	6,232,083	5,500,000	5,896,668		(13,322)			5.700	5.082	JD	26,125	313,500	09/16/2010	12/01/2036
209111-FC-2	CONSOLIDATED EDISON CO O ED 3.95 03/01/43			2	1FE	14,972,257	93.1910	14,551,822	15,615,000	15,028,563		13,799			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	0		2	2FE	498,830	93.6880	468,440	500,000	498,996		102			3.500	3.510	MN	2,528	17,500	05/03/2017	05/09/2027
21036P-AS-7	CONSTELLATION BRANDS INC STZ 3 1/2 05/09/27			2	2FE	13,988,540	93.6880	13,116,320	14,000,000	13,990,144		981			3.500	3.510	MN	70,778	490,000	05/03/2017	05/09/2027
21036P-AY-4	CONSTELLATION BRANDS INC CONSTELLATION BRANDS INC	0		2	2FE	3,992,280	92.2690	3,690,764	4,000,000	3,992,893		613			3.600	3.623	FA	54,400	75,200	01/29/2018	02/15/2028
21036P-AZ-1	CONSTELLATION BRANDS INC CONSTELLATION BRANDS INC	0		2	2FE	996,560	84.6200	846,198	1,000,000	996,623		63			4.100	4.120	FA	15,489	21,411	01/29/2018	02/15/2048
210371-AL-4	EXELON CORP EXC 5.15 12/01/20			2	2FE	3,071,727	102.1110	2,864,202	2,805,000	2,865,734		(34,570)			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	119.1840	11,829,032	9,925,000	10,132,877		(7,783)			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			2	1FE	9,922,200	86.6120	8,661,170	10,000,000	9,926,034		1,623			3.250	3.291	FA	122,778	325,000	08/01/2016	08/15/2046
210518-DA-1	CONSUMERS ENERGY CO CMS 3.95 07/15/47			2	1FE	19,916,400	97.8080	19,561,680	20,000,000	19,918,544		1,511			3.950	3.974	JJ	364,278	790,000	02/15/2017	07/15/2047
210518-G*-1	CONSUMERS ENERGY CO CONSUMERS ENERGY COMPANY	0			1Z	5,000,000	99.5150	4,975,765	5,000,000	5,000,000					4.010	4.010	AO	50,125		10/01/2018	10/01/2038
212015-AL-5	CONTINENTAL RESOURCES CLR 4 1/2 04/15/23			2	2FE	17,273,390	98.1250	16,681,250	17,000,000	17,136,414		(30,107)			4.500	4.283	AO	161,500	765,000	01/08/2014	04/15/2023
212015-AN-1	CONTINENTAL RESOURCES CONTINENTAL RESOURCES INC	0		2	2FE	2,346,875	94.7810	2,369,520	2,500,000	2,381,688		18,709			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	0		4	2FE	1,564,021	105.7880	1,654,554	1,564,021	1,564,021					6.000	6.004	FA	32,062	46,505	09/23/2013	02/28/2033
212168-AA-6	CONTINENTAL WIND EXC 6 02/28/33			4	2FE	15,640,220	105.7880	16,545,538	15,640,220	15,640,220					6.000	6.004	FA	320,625	985,289	09/23/2013	02/28/2033
219023-AC-2	INGREDION INC INGR 6 5/8 04/15/37				2FE	3,032,340	117.4610	3,523,830	3,000,000	3,026,324		(731)			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	115.8120	17,371,800	15,000,000	14,933,990		9,787			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	96.1100	4,805,500	5,000,000	5,309,299		(7,625)			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			2	2FE	33,568,880	96.6020	32,844,680	34,000,000	33,569,050		1,607			4.700	4.804	MS	470,522	1,128,000	11/06/2018	03/15/2037
22160K-AM-7	COSTCO WHOLESALE CORP COST 3 05/18/27			2	1FE	49,568,500	95.8930	47,946,700	50,000,000	49,629,717		38,145			3.000	3.101	MN	179,167	1,500,000	05/09/2017	05/18/2027
224044-BW-6	COX COMMUNICATIONS INC COXENT 3 1/4 12/15/22				2FE	16,984,269	97.7440	16,435,586	16,815,000	16,889,055		(17,376)			3.250	3.131	JD	24,288	546,488	01/23/2013	12/15/2022
224044-CF-2	COX COMMUNICATIONS INC COX COMMUNICATIONS INC	0		2	2FE	4,655,640	91.4190	4,570,960	5,000,000	4,665,803		6,182			4.800	5.427	FA	100,000	144,000	12/26/2018	02/01/2035
224044-CG-0	COX COMMUNICATIONS INC COXENT 3.35 09/15/26	0		2	2FE	6,939,782	91.7760	6,424,299	7,000,000	6,946,387		5,652			3.350	3.435	MS	69,047	234,500	01/23/2018	09/15/2026
224044-CG-0	COX COMMUNICATIONS INC COXENT 3.35 09/15/26			2	2FE	2,994,930	91.7760	2,753,271	3,000,000	2,995,954		453			3.350	3.435	MS	29,592	100,500	01/23/2018	09/15/2026
224044-CJ-4	COX COMMUNICATIONS INC COX COMMUNICATIONS INC	0		2	2FE	3,980,880	92.3640	3,694,556	4,000,000	3,983,189		1,653			3.500	3.557	FA	52,889	143,111	07/24/2017	08/15/2027
224044-CK-1	COX COMMUNICATIONS INC COX COMMUNICATIONS INC	0		2	2FE	993,860	90.2780	902,782	1,000,000	994,009		102			4.600	4.638	FA	17,378	47,022	07/24/2017	08/15/2047
224044-CK-1	COX COMMUNICATIONS INC COX COMMUNICATIONS INC			2	2FE	4,969,300	90.2780	4,513,910	5,000,000	4,970,047		512			4.600	4.638	FA	86,889	235,111	07/24/2017	08/15/2047
224050-AE-4	COX ENTERPRISES INC COXENT 7 3/8 07/15/27				2FE	4,455,000	117.9980	5,899,880	5,000,000	4,643,634		27,392			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	117.1120	23,778,441	20,304,000	21,457,633		(35,450)			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			2	2FE	8,183,240	102.5380	8,203,016	8,000,000	8,111,757		(22,966)			4.450	4.119	JD	15,822	356,000	06/17/2015	12/15/2023
22757#-AD-7	CROSS TEXAS TRANSMISSION				2	10,000,000	94.1840	9,418,400	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				2	15,000,000	95.4090	14,311,350	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				2	4,000,000	86.0970	3,443,880	4,000,000	4,000,000					2.760	2.760	MS	31,587	110,400	08/18/2016	08/18/2031
22757#-AJ-4	CROSS TEXAS TRANSMISSION				2	4,000,000	84.2270	3,369,080	4,000,000	4,000,000					3.530	3.530	MS	40,399	141,200	08/18/2016	08/18/2046
228227-BD-5	CROWN CASTLE INTL CORP CROWN CASTLE INTL CORP	0			2FE	3,187,500	103.9360	3,118,092	3,000,000	3,115,741		(25,781)			5.250	4.201	JJ	72,625	157,500	02/03/2016	01/15/2023
22822R-BD-1	CROWN CASTLE TOWERS LLC CCI 3.663 05/15/25			2	1PL	12,272,850	99.0390	11,884,720	12,000,000	12,190,887		(44,973)			3.663	3.313	MON	19,536	439,560	09/01/2016	05/15/2025
22822R-BH-2	CROWN CASTLE TOWERS LLC CROCAS 4.241 07/15/28	0		2	1FE	1,500,000	101.5470	1,523,202	1,500,000	1,500,000					4.241	4.241	MON	2,827	27,213	07/01/2018	07/15/2028
22822R-BH-2	CROWN CASTLE TOWERS LLC CROCAS 4.241 07/15/28			2	1FE	19,000,000	101.5470	19,293,886	19,000,000	19,000,000					4.241	4.241	MON	35,813	344,699	07/01/2018	07/15/2028
22822V-AA-9	CROWN CASTLE INTL CORP BASIC	0		2	2FE	5,002,900	100.0160	5,000,790	5,000,000	5,002,539		(361)			3.400	3.375	FA	64,222		08/24/2018	02/15/2021

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	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	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
22822V-AB-7	CROWN CASTLE INTL CORP	0		2	2FE	1,993,420	99.7110	1,994,216	2,000,000	1,995,048		578			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		2	2FE	996,950	96.2800	962,797	1,000,000	997,678		266			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			2	2FE	6,971,730	91.9610	6,437,270	7,000,000	6,972,610		434			4.750	4.775	MN	42,486	332,500	04/26/2017	05/15/2047
22822V-AH-4	CROWN CASTLE INTL CORP CROWN CASTLE INTL CORP	0		2	2FE	4,382,570	93.2630	4,196,822	4,500,000	4,386,473		3,699			3.650	3.993	MS	54,750	98,854	09/12/2018	09/01/2027
22822V-AK-7	CROWN CASTLE INTL CORP CROWN CASTLE INTL CORP	0		2	2FE	3,984,600	94.8080	3,792,336	4,000,000	3,985,947		1,347			3.800	3.846	FA	57,422	88,244	01/09/2018	02/15/2028
22966R-AA-4	CUBESMART LP CUBE 4.8 07/15/22			2	2FE	4,992,750	103.0720	5,153,595	5,000,000	4,997,111		732			4.800	4.818	JJ	110,667	240,000	06/19/2012	07/15/2022
22966R-AB-2	CUBESMART LP	0		2	2FE	1,048,210	102.3910	1,023,913	1,000,000	1,040,998		(7,212)			4.375	3.425	JD	1,944	43,750	01/30/2018	12/15/2023
22966R-AC-0	CUBESMART LP CUBE 4 11/15/25			2	2FE	6,981,450	97.8860	6,852,034	7,000,000	6,986,654		1,655			4.000	4.032	MN	35,778	280,000	10/19/2015	11/15/2025
22966R-AD-8	CUBESMART LP CUBE 3 1/8 09/01/26	0		2	2FE	1,990,080	91.7110	1,834,214	2,000,000	1,992,172		889			3.125	3.183	MS	20,833	62,500	08/08/2016	09/01/2026
22966R-AD-8	CUBESMART LP CUBE 3 1/8 09/01/26			2	2FE	14,925,600	91.7110	13,756,605	15,000,000	14,941,288		6,663			3.125	3.183	MS	156,250	468,750	08/08/2016	09/01/2026
22970*-AA-8	BNFS LEASE BACKED SECURITY			4	1FE	12,323,803	96.8540	11,936,097	12,323,803	12,323,803					4.070	4.101	MON	22,292	501,548	03/12/2015	05/15/2034
22976#-AA-8	CTL 2016-05 TR (DOW CHEMICAL) CTL 2016-05 TR (DOW CHEMICAL)	0			2	4,767,433	93.6580	4,465,092	4,767,433	4,767,433					4.010	4.010	MON	8,497	191,174	07/14/2016	10/15/2036
229778-AA-9	PENNSYLVANIA MANUFACTURERS PENNSYLVANIA MAN ASSOC			4	1	22,268,071	88.2110	19,642,888	22,268,071	22,268,071					3.870	3.901	MON	38,301	861,774	12/15/2016	12/15/2038
231021-AQ-9	CUMMINS INC CMI 4 7/8 10/01/43			2	1FE	19,078,190	108.1300	18,382,066	17,000,000	18,978,150		(48,558)			4.875	4.112	AO	207,188	828,750	01/13/2017	10/01/2043
232820-AJ-9	CYTEC INDUSTRIES INC SOLBBB 3 1/2 04/01/23			2	2FE	6,951,210	97.7520	6,842,619	7,000,000	6,977,298		4,863			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			2	2FE	9,995,900	98.6660	9,866,630	10,000,000	9,997,252		375			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	21,672,773	106.6710	23,118,564	21,672,773	21,672,773					5.680	5.680	MON	88,907	1,980,527	11/01/2018	08/05/2033
233331-BA-4	DTE ENERGY COMPANY BASIC	0		2	2FE	998,430	99.4040	994,035	1,000,000	998,543		113			3.700	3.735	FA	14,903		08/02/2018	08/01/2023
23338V-AB-2	DTE ELECTRIC CO DTE 3.65 03/15/24			2	1FE	39,836,400	101.3160	40,526,520	40,000,000	39,911,802		15,104			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	95.6520	8,608,680	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	100.5880	24,181,259	24,040,000	23,960,637		27,257			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	93.6130	14,041,875	15,000,000	14,961,242		5,359			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	95.0050	9,500,480	10,000,000	9,967,980		4,243			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	92.4880	9,248,750	10,000,000	9,966,715		3,541			3.450	3.498	JJ	167,708	345,000	01/03/2017	01/06/2027
235851-AQ-5	DANAHER CORP DHR 3.35 09/15/25			2	1FE	30,182,376	98.0450	29,560,537	30,150,000	30,172,540		(3,322)			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	104.0470	20,809,460	20,000,000	22,129,071		(49,003)			4.375	3.727	MS	257,639	875,000	12/09/2016	09/15/2045
23745Q-AA-2	DARTMOUTH-HITCH HEALTH BASIC			2	1FE	10,093,414	96.9320	9,787,234	10,097,000	10,093,456		41			4.178	4.180	FA	175,772	187,490	03/05/2018	08/01/2048
244199-BD-6	DEERE & COMPANY DE 5 3/8 10/16/29				1FE	23,275,636	113.6230	25,371,994	22,330,000	22,982,184		(44,416)			5.375	5.022	AO	250,049	1,200,238	04/11/2011	10/26/2029
244199-BF-1	DEERE & COMPANY DE 3.9 06/09/42			2	1FE	12,614,330	96.4240	12,535,055	13,000,000	12,650,990		8,759			3.900	4.079	JD	30,983	507,000	07/30/2014	06/09/2042
24422E-TC-3	JOHN DEERE CAPITAL CORP DE 3.4 09/11/25				1FE	6,980,610	98.6340	6,904,359	7,000,000	6,986,307		1,791			3.400	3.433	MS	72,722	238,000	09/08/2015	09/11/2025
24618#-AL-4	DELAWARE NORTH DELAWARE NORTH COMPANIES	0			2	4,000,000	92.9530	3,718,120	4,000,000	4,000,000					4.290	4.290	JD	5,243	171,600	12/20/2017	12/20/2032
24702R-AM-3	DELL INC DELL 5.4 09/10/40				3FE	20,012,233	83.0000	15,770,830	19,001,000	19,885,160		(22,854)			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			2	1FE	14,917,350	98.4920	14,773,755	15,000,000	14,927,702		1,829			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	125.6840	6,912,604	5,500,000	6,058,224		(52,044)			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	4,353,078	99.2750	4,321,509	4,353,078	4,353,078					3.625	3.625	JJ	66,188	157,799	08/10/2015	07/30/2027
24736Y-AA-4	DELTA AIR LINES 2015-1A DAL 3 7/8 07/30/27				1FE	4,353,126	99.7910	4,344,028	4,353,126	4,353,126					3.875	3.875	JJ	70,753	168,684	08/10/2015	07/30/2027
249030-AC-1	DENTSPLY SIRONA INC XRAY 4 1/8 08/15/21			2	2FE	17,727,089	100.7630	17,626,402	17,493,000	17,565,173		(29,337)			4.125	3.937	FA	272,599	721,586	09/13/2013	08/15/2021
250847-EH-9	DTE ELECTRIC CO DTE 4 1/2 09/01/41			2	1FE	3,258,870	101.9880	3,059,646	3,000,000	3,221,074		(7,031)			4.500	3.996	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	100.1010	10,850,938	10,840,000	10,840,578		(14,618)			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	97.4380	4,871,880	5,000,000	5,020,224		(6,030)			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	101.3220	5,066,120	5,000,000	4,944,480		1,354			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				4FE	2,578,590	61.0000	1,830,000	3,000,000	2,631,957		7,884			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			2	4FE	18,054,820	55.5000	9,990,000	18,000,000	18,049,734		(1,215)			4.875	4.855	MN	146,250	877,500	11/01/2013	11/01/2043
25272K-AD-5	DIAMOND 1 FINANCE DIAMOND 1 FINANCE	0		2	2FE	2,999,130	99.8510	2,995,523	3,000,000	2,999,583		157			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		2	3FE	2,750,000	100.1250	2,753,438	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 SHAMROCK VLO 7.65 07/01/26				2FE	4,130,280	119.9130	4,796,500	4,000,000	4,078,607		(7,635)			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			2	2FE	6,984,250	102.9320	7,205,226	7,000,000	6,995,824		1,742			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	99.3330	27,242,103	27,425,000	27,482,089		(13,837)			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	99.5350	5,583,925	5,610,000	5,654,691		(6,798)			3.812	3.658	MN	35,642	213,853	12/09/2015	11/01/2024
25466A-AJ-0	DISCOVER BANK DFS 3.45 07/27/26			2	2FE	3,995,640	91.8680	3,674,712	4,000,000	3,996,565		390			3.450	3.463	JJ	59,033	138,000	07/21/2016	07/27/2026
25466A-AP-6	DISCOVER BANK DFS 4.65 09/13/28			2	2FE	9,985,000	98.9090	9,890,870	10,000,000	9,985,358		358			4.650	4.669	MS	139,500		09/10/2018	09/13/2028
25468P-BW-5	WALT DISNEY COMPANY/THE DIS 7 03/01/32				1FE	14,793,610	131.4100	16,426,238	12,500,000	14,188,338		(87,069)			7.000	5.529	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	102.2310	5,111,565	5,000,000	5,105,632		(2,745)			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	99.3280	24,831,900	25,000,000	24,723,026		7,081			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	97.1550	4,857,735	5,000,000	4,991,609		1,105			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	103.5210	10,352,130	10,000,000	10,294,892		(81,043)			5.200	4.239	AO	92,444	520,000	11/20/2012	04/27/2022

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 Designation and Administrative Symbol	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
254709-AJ-7	DISCOVER FINANCIAL SVS DFS 3.85 11/21/22				2FE	5,146,876	99.3100	4,965,520	5,000,000	5,065,128		(15,382)			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	105.2910	15,793,650	15,000,000	16,578,842		(37,932)			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	88.6580	8,865,820	10,000,000	9,931,560		1,519			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	96.6730	2,900,193	3,000,000	2,997,761		484			3.250	3.269	AO	24,375	97,500	03/12/2013	04/01/2023
25470D-AK-5	DISCOVERY COMMUNICATIONS DISCOVERY COMMUNICATIONS	0		2	2FE	4,821,100	93.5810	4,679,050	5,000,000	4,854,396		20,310			3.450	3.984	MS	50,792	172,500	05/03/2017	03/15/2025
25470D-AM-1	DISCOVERY COMMUNICATIONS DISCOVERY COMMUNICATIONS	0		2	2FE	2,973,870	97.6670	2,930,007	3,000,000	2,979,585		3,473			3.800	3.946	MS	34,200	114,000	05/10/2017	03/13/2024
25470D-AS-8	DISCOVERY COMMUNICATIONS DISCOVERY COMMUNICATIONS	0		2	2FE	4,995,000	93.0310	4,651,540	5,000,000	4,995,185		149			5.000	5.008	MS	70,139	249,306	09/07/2017	09/20/2037
25470D-BB-4	DISCOVERY COMMUNICATIONS DISCOVERY COMMUNICATIONS			2	2FE	27,024,054	97.6320	26,048,084	26,680,000	26,987,732		(36,323)			3.900	3.667	MN	132,955	1,040,520	04/04/2018	11/15/2024
25470D-BD-0	DISCOVERY COMMUNICATIONS DISCOVERY COMMUNICATIONS			2	2FE	6,990,026	96.5610	6,759,270	7,000,000	6,991,224		1,198			3.950	3.972	JD	12,289	276,500	04/04/2018	06/15/2025
256746-AH-1	DOLLAR TREE INC DLTR 4.2 05/15/28			2	2FE	11,968,320	94.7510	11,370,168	12,000,000	11,970,522		2,202			4.200	4.232	MN	64,400	288,400	04/05/2018	05/15/2028
257469-AJ-5	DOMINION ENERGY INC D 5 1/4 08/01/33				2FE	8,981,928	107.2710	8,903,510	8,300,000	8,887,712		(27,817)			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	93.5000	187,000	200,000	200,030		30			5.628	7.257	MJSD	58	8,082	04/13/2010	06/30/2066
260003-AK-4	DOVER CORP DOV 5 3/8 03/01/41			2	2FE	16,463,216	110.4000	18,155,296	16,445,000	16,460,250		(621)			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			2	2FE	12,781,680	97.5270	11,703,288	12,000,000	12,684,713		(19,265)			5.250	4.830	MN	80,500	630,000	05/16/2012	11/15/2041
260543-CH-4	DOW CHEMICAL CO/THE DOW 3 11/15/22			2	2FE	3,233,198	96.9660	3,151,408	3,250,000	3,242,815		1,722			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			2	2FE	9,763,600	89.7680	8,976,840	10,000,000	9,798,565		8,690			4.250	4.429	AO	106,250	425,000	09/09/2014	10/01/2034
260543-CQ-4	DOW CHEMICAL CO/THE DOW 4.8 11/30/28			2	2FE	17,981,640	101.7220	18,309,978	18,000,000	17,981,765		125			4.800	4.813	MN	74,400		11/28/2018	11/30/2028
26078J-AE-0	DOWDUPONT INC DWDP 5.319 11/15/38			2	2FE	43,000,000	103.0390	44,306,555	43,000,000	43,000,000					5.319	5.319	MN	209,657		11/28/2018	11/15/2038
26138E-AR-0	DR PEPPER SNAPPLE GROUP DPS 2.7 11/15/22			2	2FE	4,616,388	94.1110	4,456,146	4,735,000	4,683,433		12,381			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			2	2FE	4,970,150	93.2720	4,663,585	5,000,000	4,978,459		2,732			3.400	3.471	MN	21,722	170,000	10/29/2015	11/15/2025
26138E-AT-6	DR PEPPER SNAPPLE GROUP DR PEPPER SNAPPLE GROUP			2	2FE	5,243,619	87.5690	4,378,470	5,000,000	5,241,067		(2,552)			4.500	4.196	MN	28,750	112,500	06/15/2018	11/15/2045
263901-AA-8	DUKE ENERGY INDIANA INC DUK 6.35 08/15/38				1FE	12,612,200	125.8890	15,417,614	12,247,000	12,551,723		(8,931)			6.350	6.122	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	115.4120	13,995,953	12,127,000	12,572,607		(21,278)			6.750	6.333	FA	309,239	818,573	04/06/2010	02/15/2032
26439X-AH-6	DCP MIDSTREAM OPERATING DCP 6.45 11/03/36				3FE	18,465,436	98.2500	16,604,250	16,900,000	18,211,827		(43,325)			6.450	5.738	MN	175,619	1,090,050	05/14/2012	11/03/2036
26441C-AT-2	DUKE ENERGY CORP DUKE ENERGY CORP	0		2	2FE	3,876,200	86.8070	3,472,292	4,000,000	3,878,558		2,358			3.750	3.931	MS	50,000	150,000	01/23/2018	09/01/2046
26441C-AX-3	DUKE ENERGY CORP DUKE ENERGY CORP	0		2	2FE	5,983,140	93.5250	5,611,494	6,000,000	5,985,196		1,481			3.150	3.183	FA	71,400	191,625	08/07/2017	08/15/2027
26441Y-AY-3	DUKE REALTY LP DRE 3 3/4 12/01/24			2	2FE	4,939,750	99.2580	4,962,920	5,000,000	4,961,758		5,645			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			2	2FE	5,944,200	95.4900	5,729,412	6,000,000	5,956,520		5,021			3.250	3.360	JD	542	195,000	06/16/2016	06/30/2026
26441Y-BB-2	DUKE REALTY LP DRE 4 09/15/28			2	2FE	5,935,560	99.4280	5,965,680	6,000,000	5,937,173		1,613			4.000	4.132	MS	73,333		09/04/2018	09/15/2028
26442C-AE-4	DUKE ENERGY CAROLINAS DUK 6.05 04/15/38				1FE	5,459,270	121.5760	5,925,609	4,874,000	5,362,145		(14,407)			6.050	5.220	AO	62,252	294,877	12/06/2010	04/15/2038
26442C-AH-7	DUKE ENERGY CAROLINAS DUK 5.3 02/15/40				1FE	10,239,800	113.4710	11,347,070	10,000,000	10,204,612		(5,290)			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	101.3130	1,519,688	1,500,000	1,506,340		(8,175)			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	92.0230	16,564,212	18,000,000	18,000,000					3.199	3.199	AO	143,955	575,820	10/12/2016	10/01/2038
26442T-AE-7	DUKE UNIVERSITY DUKUNI 3.299 10/01/46				1FE	10,000,000	91.3120	9,131,240	10,000,000	10,000,000					3.299	3.299	AO	82,475	329,900	10/12/2016	10/01/2046
266233-AB-1	DUQUESNE LIGHT HOLDINGS DQE 6 1/4 08/15/35				2FE	7,384,275	116.3330	8,724,990	7,500,000	7,411,554		2,930			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	105.1270	3,003,490	2,857,000	2,994,510		(43,507)			5.900	4.131	JD	14,047	168,563	10/10/2013	12/01/2021
266233-AG-0	DUQUESNE LIGHT HOLDINGS DUQUESNE LIGHT HOLDINGS			2	2FE	10,000,000	94.0950	9,409,530	10,000,000	10,000,000					3.616	3.616	FA	150,667	368,631	07/19/2017	08/01/2027
268648-AN-2	EMC CORP DELL 3 3/8 06/01/23			2	3FE	34,976,650	87.5000	30,625,000	35,000,000	34,988,660		2,343			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			2	2FE	24,845,750	95.8470	23,961,750	25,000,000	24,898,237		14,512			3.250	3.323	MS	230,208	812,500	03/16/2015	03/19/2025
26875P-AN-1	EOG RESOURCES INC BASIC	0		2	1FE	1,963,540	94.6890	1,893,786	2,000,000	1,964,063		523			3.900	4.052	AO	19,500	39,000	09/06/2018	04/01/2035
26875P-AQ-4	EOG RESOURCES INC EOG RESOURCES INC	0		2	1FE	2,297,300	108.9430	2,178,858	2,000,000	2,284,472		(12,037)			5.100	3.923	JJ	47,033	102,000	11/30/2017	01/15/2036
26882P-AR-3	ERAC USA FINANCE LLC ENTERP 6.7 06/01/34				2FE	3,560,250	116.6980	3,500,928	3,000,000	3,465,199		(19,256)			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	123.1840	10,027,178	8,140,000	7,873,991		6,448			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	101.9560	7,054,356	6,919,000	6,979,304		(44,429)			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			2	1FE	15,869,400	98.1510	15,704,080	16,000,000	15,911,365		12,126			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			2	1FE	21,879,220	94.1270	20,707,962	22,000,000	21,903,161		10,854			2.850	2.913	MN	104,500	627,000	10/05/2016	11/01/2026
26884A-BH-5	ERP OPERATING LP ERP OPERATING LP			2	1FE	14,685,860	93.2090	13,981,380	15,000,000	14,693,587		5,537			4.000	4.122	FA	250,000	596,667	07/31/2017	08/01/2047
26884L-AA-7	EQT CORP EQT 8 1/8 06/01/19				2FE	4,983,400	101.5950	5,079,735	5,000,000	4,999,040		2,185			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	101.1150	4,600,710	4,550,000	4,572,485		(7,155)			4.875	4.689	MN	28,343	221,813	01/18/2012	11/15/2021
26884T-AE-2	ERAC USA FINANCE LLC ENTERP 5 5/8 03/15/42				2FE	14,252,040	108.2320	15,152,494	14,000,000	14,249,394		(5,893)			5.625	5.484	MS	231,875	787,500	12/06/2016	03/15/2042
26884T-AL-6	ERAC USA FINANCE LLC ENTERP 3.85 11/15/24			2	2FE	4,026,440	99.0570	3,962,296	4,000,000	4,017,631		(2,896)			3.850	3.763	MN	19,678	154,000	07/22/2015	11/15/2024
26884U-A*-0	EPR PROPERTIES EPR PROPERTIES				2FE	10,000,000	95.7430	9,574,300	10,000,000	10,000,000					4.350	4.350	FA	155,875	435,000	08/22/2016	08/22/2024
26885B-AA-8	EQT MIDSTREAM PARTNERS L	0		2	2FE	8,113,212	95.7960	7,951,101	8,300,000	8,169,732		19,510			4.000	4.312	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	0		2	2FE	2,013,340	89.8340	1,796,672	2,000,000	2,011,584		(1,268)			4.125	4.202	JD	6,875	82,500	07/07/2017	12/01/2026
26885B-AB-6	EQT MIDSTREAM PARTNERS L EQM 4 1/8 12/01/26			2	2FE	14,878,650	89.8340	13,475,040	15,000,000	14,900,984		10,335			4.125	4.202	JD	51,563	618,750	07/07/2017	12/01/2026
26885B-AC-4	EQT MIDSTREAM PARTNERS L EQM 5 1/2 07/15/28			2	2FE	4,976,900	97.6710	4,883,565	5,000,000	4,977,996		1,096			5.500	5.560	JJ	142,083		06/20/2018	07/15/2028
26986*-AA-1	EAGLE SOLAR LLC EAGLE SOLAR LLC	0			2Z	5,000,000	102.3070	5,115,325	5,000,000	5,000,000					4.820	4.820	JD	40,836		11/01/2018	12/31/2042

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 Designation and Administrative Symbol	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
277432-AD-2	EASTMAN CHEMICAL CO EMN 7.6 02/01/27				2FE	20,351,017	121.4660	20,836,329	17,154,000	19,114,143		(185,400)			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			2	2FE	6,948,900	92.2850	6,459,978	7,000,000	6,955,934		979			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			2	2FE	7,944,450	100.6010	8,048,072	8,000,000	7,975,457		6,217			3.600	3.691	FA	108,800	288,000	09/15/2015	08/15/2022
277432-AW-0	EASTMAN CHEMICAL CO EMN 4 1/2 12/01/28			2	2FE	9,912,600	99.9010	9,990,110	10,000,000	9,913,460		860			4.500	4.609	JD	68,750		10/30/2018	12/01/2028
278058-AY-8	EATON CORP ETN 5.45 10/15/34				2FE	13,425,340	106.4350	13,256,504	12,455,000	13,243,400		(37,957)			5.450	4.832	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	109.0930	1,363,668	1,250,000	1,301,634		(1,697)			5.800	5.435	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	98.0030	18,375,506	18,750,000	19,135,942		(21,180)			4.000	3.806	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	92.9650	929,652	1,000,000	978,212		517			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	100.4580	15,068,625	15,000,000	14,964,520		7,202			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			2	1FE	9,963,200	96.5680	9,656,800	10,000,000	9,968,702		3,208			3.500	3.544	AO	82,639	350,000	04/03/2017	04/06/2027
278642-AL-7	EBAY INC EBAY 3.45 08/01/24			2	2FE	39,403,150	95.5770	38,230,800	40,000,000	39,637,392		57,603			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				1FE	8,154,778	102.9520	8,400,851	8,160,000	8,158,227		554			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				1FE	15,071,348	115.3100	15,791,759	13,695,000	14,904,878		(28,258)			5.500	4.857	JD	48,123	753,225	03/14/2012	12/08/2041
278865-BA-7	ECOLAB INC ECL 3.95 12/01/47			2	1FE	9,948,094	93.6120	9,361,180	10,000,000	9,949,114		1,021			3.950	3.980	JD	32,917	399,389	04/19/2018	12/01/2047
278865-C*-9	ECOLAB INC				1	9,000,000	102.9610	9,266,490	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	92.8000	7,424,000	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	91.0340	13,655,100	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	113.4830	21,028,381	18,530,000	19,765,795		(46,989)			6.000	5.378	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			2	2FE	5,888,568	96.9980	5,722,870	5,900,000	5,895,059		1,151			3.300	3.323	JD	8,653	194,700	02/28/2013	12/15/2022
283677-F*-8	EL PASO ELECTRIC CO EL PASO ELECTRIC CO			1	2Z	10,000,000	100.0180	10,001,800	10,000,000	10,000,000					4.220	4.220	FA	214,517		06/28/2018	08/15/2028
28370T-AD-1	KINDER MORGAN ENER PART KINDER MORGAN ENERGY PARTNERS	0			2FE	3,839,910	115.6930	3,470,775	3,000,000	3,822,016		(17,894)			7.500	5.358	MN	28,750	225,000	01/22/2018	11/15/2040
28370T-AF-6	KINDER MORGAN ENER PART KMI 4.7 11/01/42			2	2FE	9,955,500	87.8660	8,786,600	10,000,000	9,960,252		887			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			2	2FE	45,491,310	102.4210	45,065,064	44,000,000	45,257,531		(162,897)			4.800	4.305	MS	704,000	2,112,000	06/12/2017	03/01/2026
286857-B*-7	ELIZABETHTOWN GAS COMPANY ELIZABETHTOWN GAS CO				1Z	7,000,000	97.9490	6,856,430	7,000,000	7,000,000					4.290	4.290	JD	9,176		12/20/2018	12/20/2038
28932M-AD-7	ELM RD GENERATING STAT WEC 6.09 02/11/40			4	1FE	10,000,000	115.0400	11,503,970	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	8,492,135	102.3860	7,668,770	7,490,042	8,168,290		(53,362)			4.673	3.112	JJ	157,504	350,010	04/02/2013	01/19/2031
28932M-AJ-4	ELM RD GENERATING STAT WEC 5.848 01/19/41				1FE	13,885,750	112.7200	14,090,000	12,500,000	13,684,132		(41,046)			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	122.5250	4,901,016	4,000,000	3,982,984		413			6.125	6.162	AO	51,722	245,000	04/14/2009	04/15/2039
291011-BD-5	EMERSON ELECTRIC CO EMR 5 1/4 11/15/39				1FE	8,052,870	112.1120	7,847,840	7,000,000	8,043,623		(9,247)			5.250	4.173	MN	46,958	183,750	09/06/2018	11/15/2039
291011-BG-8	EMERSON ELECTRIC CO EMR 3.15 06/01/25			2	1FE	34,889,400	97.9960	34,298,670	35,000,000	34,925,431		10,319			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			2	2FE	14,894,136	95.7020	14,355,255	15,000,000	14,898,125		1,764			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	105.8920	9,530,235	9,000,000	8,976,784		568			5.200	5.220	MS	156,000	468,000	08/18/2010	09/01/2040
29248O-AH-3	ENABLE MIDSTREAM PARTNER ENBL 3.9 05/15/24			2	2FE	14,970,323	94.3280	14,149,200	15,000,000	14,980,231		3,244			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	104.8260	13,068,657	12,467,000	12,892,410		(18,965)			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	102.5440	3,589,037	3,500,000	3,505,518		(139)			5.500	5.487	MS	56,681	192,500	09/08/2010	09/15/2040
29252B-AA-7	ENBRIDGE PIPELINES SRN LIGHTS			4	1PL	26,017,997	98.3530	25,589,481	26,017,997	26,017,997					3.980	3.979	JD	2,876	1,840,732	08/18/2014	06/30/2040
29273R-AK-5	ENERGY TRANSFER LP ETP 9.7 03/15/19				2FE	5,054,810	101.2640	5,063,205	5,000,000	5,001,768		(8,252)			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	96.4830	4,824,160	5,000,000	4,989,033		226			6.050	6.068	JD	25,208	302,500	05/09/2011	06/01/2041
29278N-AF-0	ENERGY TRANSFER PARTNERS ENERGY TRANSFER PARTNERS	0		2	2FE	1,996,380	98.0240	1,960,472	2,000,000	1,996,563		183			4.950	4.973	JD	4,400	51,425	06/05/2018	06/15/2028
29336U-AB-3	ENLINK MIDSTREAM PARTNER ENLINK MIDSTREAM PARTNERS	0		2	3FE	5,192,636	94.3470	5,045,656	5,348,000	5,221,064		15,928			4.400	4.918	AO	58,828	183,656	06/06/2018	04/01/2024
29336U-AF-4	ENLINK MIDSTREAM PARTNER ENLINK MIDSTREAM PARTNERS	0		2	3FE	1,989,080	90.3150	1,806,298	2,000,000	1,991,284		933			4.850	4.920	JJ	44,728	97,000	08/09/2016	07/15/2026
29348Q-AB-8	ENABLE OKLAHOMA INTRASTR ENBL 6 1/4 03/15/20				2FE	2,694,685	102.6860	2,567,160	2,500,000	2,531,114		(24,429)			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			2	2FE	15,000,000	100.1250	15,018,750	15,000,000	15,000,000					4.500	4.500	MS	208,125	675,000	03/07/2017	03/10/2022
29364N-AR-9	ENTERGY MISSISSIPPI INC ETR 3.1 07/01/23			2	1FE	16,865,350	98.4270	16,732,539	17,000,000	16,936,483		12,928			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			2	2FE	24,921,750	100.6930	25,173,150	25,000,000	24,961,223		7,731			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			2	1FE	13,559,650	99.2690	13,401,275	13,500,000	13,524,450		(7,211)			3.300	3.247	JD	37,125	445,500	01/29/2013	12/01/2022
29365T-AA-2	ENTERGY TEXAS INC ETR 7 1/8 02/01/19	0			1FE	550,045	100.2530	501,265	500,000	500,563		(6,631)			7.125	7.116	FA	14,844	35,625	08/24/2009	02/01/2019
29365T-AA-2	ENTERGY TEXAS INC ETR 7 1/8 02/01/19			2	1FE	5,955,240	100.2530	6,015,180	6,000,000	5,999,488		5,996			7.125	7.116	FA	178,125	427,500	08/24/2009	02/01/2019
293791-AF-6	ENTERPRISE PRODUCTS OPER ENTERPRISE PRODUCTS OPER	0			2FE	1,375,998	122.8410	1,609,221	1,310,000	1,369,261		(2,514)			6.875	6.385	MS	30,021	90,063	02/25/2016	03/01/2033
293791-AP-4	ENTERPRISE PRODUCTS OPER	0			2FE	5,363,925	119.9840	5,399,294	4,500,000	5,326,709		(28,722)			6.650	4.932	AO	63,175	266,000	09/13/2018	10/15/2034
293791-AT-6	ENTERPRISE PRODUCTS OPER EPD 5 3/4 03/01/35				2FE	4,044,200	104.7190	4,188,740	4,000,000	4,036,109		(1,337)			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	100.2160	5,010,775	5,000,000	5,001,591		(19,366)			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	111.1070	19,812,565	17,832,000	19,557,246		(46,350)			6.125	5.339	AO	230,578	1,092,210	05/30/2012	10/15/2039
29379V-AM-5	ENTERPRISE PRODUCTS OPER	0			2FE	348,510	126.9490	380,847	300,000	341,056		(1,068)			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	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	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
29379V-AP-8	ENTERPRISE PRODUCTS OPER ENTERPRISE PRODUCTS	0			2FE	7,759,016	103.1170	7,193,449	6,976,000	7,339,275		(212,304)			5.200	2.006	MS	120,917	362,752	11/03/2017	09/01/2020
29379V-AZ-6	ENTERPRISE PRODUCTS OPER ENTERPRISE PRODUCTS	0		2	2FE	4,662,270	98.7300	4,442,837	4,500,000	4,605,225		(26,174)			3.350	2.723	MS	44,388	150,750	08/24/2016	03/15/2023
29379V-BL-6	ENTERPRISE PRODUCTS OPER EPD 3.95 02/15/27			2	2FE	5,985,600	99.3700	5,962,194	6,000,000	5,988,457		1,183			3.950	3.978	FA	89,533	237,000	04/04/2016	02/15/2027
29379V-BQ-5	ENTERPRISE PRODUCTS OPER EPD 4 1/4 02/15/48			2	2FE	9,986,500	89.8180	8,981,830	10,000,000	9,986,701		201			4.250	4.258	FA	160,556	212,500	02/01/2018	02/15/2048
29379V-BS-1	ENTERPRISE PRODUCTS OPER BASIC	0			2FE	1,999,700	100.3380	2,006,750	2,000,000	1,999,700					3.500	3.506	FA	15,556		10/03/2018	02/01/2022
29379V-BT-9	ENTERPRISE PRODUCTS OPER EPD 4.15 10/16/28			2	2FE	9,976,400	99.5060	9,950,640	10,000,000	9,976,836		436			4.150	4.179	AO	92,222		10/03/2018	10/16/2028
294429-AC-9	EQUIFAX INC EFX 6.9 07/01/28				2FE	5,721,750	119.6500	5,982,505	5,000,000	5,500,932		(39,164)			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	23,270,346	114.6190	25,678,162	22,403,000	23,208,065		(20,209)			7.000	6.648	JJ	784,105	1,462,160	11/26/2018	07/01/2037
294429-AJ-4	EQUIFAX INC EFX 3.3 12/15/22			2	2FE	8,459,565	97.4960	8,584,505	8,805,000	8,637,173		38,122			3.300	3.820	JD	12,914	290,565	08/03/2015	12/15/2022
294429-AL-9	EQUIFAX INC EFX 3 1/4 06/01/26			2	2FE	10,313,400	92.0670	10,127,348	11,000,000	10,374,897		61,497			3.250	4.148	JD	29,792	357,500	02/23/2018	06/01/2026
294549-AE-0	EQT CORP EQT 7 3/4 07/15/26				2FE	5,494,850	107.4650	5,373,225	5,000,000	5,302,847		(30,001)			7.750	6.713	JJ	178,681	387,500	01/11/2011	07/15/2026
29669*-AB-7	ESSENTIA HEALTH ESSENTIA HALTH	0		4	1	5,000,000	95.8420	4,792,100	5,000,000	5,000,000					3.900	3.900	FA	73,667	202,899	12/21/2016	02/15/2040
29669*-AB-7	ESSENTIA HEALTH ESSENTIA HALTH			4	1	18,000,000	95.8420	17,251,560	18,000,000	18,000,000					3.900	3.900	FA	265,200	730,434	12/21/2016	02/15/2040
29717P-AD-9	ESSEX PORTFOLIO LP ESS 3 5/8 08/15/22			2	2FE	15,691,330	100.2120	15,783,406	15,750,000	15,725,017		6,338			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	117.0400	20,481,930	17,500,000	18,140,635		(27,984)			5.750	5.387	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	123.6120	2,904,873	2,350,000	2,427,735		(2,453)			6.000	5.703	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	92.1330	30,475,754	33,078,000	28,082,159		112,441			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			2	1FE	9,973,900	99.1770	9,917,730	10,000,000	9,975,249		455			4.150	4.165	MS	122,194	415,000	02/06/2017	03/15/2047
299808-AF-2	EVEREST REINSURANCE HLDG RE 4.868 06/01/44				1FE	25,142,079	100.1160	25,003,846	24,975,000	25,132,075		(3,101)			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	104.8740	15,731,160	15,000,000	15,294,764		(6,950)			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	108.4670	2,169,344	2,000,000	2,026,825		(982)			5.625	5.500	JD	5,000	112,500	09/08/2010	06/15/2035
30212P-AJ-4	EXPEDIA INC EXPE 4 1/2 08/15/24			2	2FE	9,944,400	99.6960	9,969,550	10,000,000	9,965,648		5,248			4.500	4.570	FA	170,000	450,000	08/13/2014	08/15/2024
30212P-AP-0	EXPEDIA INC EXPEDIA INC			2	2FE	9,975,071	92.0460	9,204,590	10,000,000	9,977,264		2,193			3.800	3.830	FA	143,556	342,000	01/03/2018	02/15/2028
302182-AE-0	EXPRESS SCRIPTS ESRX 7 1/4 06/15/19				2FE	2,979,960	101.7240	3,051,708	3,000,000	2,998,747		2,615			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	102.7870	15,418,035	15,000,000	14,957,045		13,625			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	99.9350	8,294,622	8,300,000	8,508,022		(62,588)			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			2	2FE	7,957,360	100.5940	8,047,552	8,000,000	7,967,625		3,752			4.500	4.567	FA	126,000	360,000	02/22/2016	02/25/2026
30225V-A@-6	EXTRA SPACE STORAGE LP EXTRA SPACE STORAGE LP	0		1	2	6,000,000	97.8810	5,872,860	6,000,000	6,000,000					4.390	4.390	JJ	119,993		07/17/2018	07/17/2028
30225V-A@-6	EXTRA SPACE STORAGE LP EXTRA SPACE STORAGE LP			1	2	20,000,000	97.8810	19,576,200	20,000,000	20,000,000					4.390	4.390	JJ	399,978		07/17/2018	07/17/2028
30231G-AN-2	EXXON MOBIL CORPORATION XOM 3.567 03/06/45			2	1FE	18,303,107	93.0770	18,438,554	19,810,000	18,398,419		30,070			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		2	1FE	2,250,000	97.6890	2,197,998	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			2	1FE	35,033,250	101.6790	35,587,545	35,000,000	35,031,488		(676)			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			2	2FE	18,813,140	99.8510	18,472,380	18,500,000	18,608,817		(43,053)			3.950	3.724	FA	304,479	730,750	11/13/2012	02/01/2022
302491-AS-4	FMC CORP FMC 4.1 02/01/24			2	2FE	21,983,210	102.2940	22,504,636	22,000,000	21,990,214		1,697			4.100	4.110	FA	375,833	902,000	11/21/2013	02/01/2024
30251B-AB-4	FMR LLC FIDINV 6.45 11/15/39				1FE	27,154,743	122.3350	32,346,492	26,441,000	27,066,388		(15,899)			6.450	6.240	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	127.0400	12,704,020	10,000,000	9,949,137		1,020			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	109.0130	7,630,896	7,000,000	7,385,885		(19,400)			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	109.3420	3,214,658	2,940,000	3,200,128		(5,861)			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			2	5,000,000	92.5060	4,625,300	5,000,000	5,000,000					4.950	4.950	MON	17,875	247,500	10/20/2017	01/05/2044
30571#-AA-0	FAIRVIEW FAIRVIEW HEALTH SERVICES			4	1	17,457,173	97.5080	17,022,140	17,457,173	17,457,173					4.160	4.160	MN	92,795	718,693	09/02/2015	11/15/2043
307000-AA-7	FAMILY DOLLAR STORES INC DLTR 5 02/01/21				2FE	12,436,750	102.1230	12,765,338	12,500,000	12,484,130		7,053			5.000	5.065	FA	260,417	625,000	01/25/2011	02/01/2021
30958Q-AA-9	FARMERS EXCHANGE CAP III BASIC	0		2	2FE	989,430	97.0080	970,080	1,000,000	989,479		49			5.454	5.522	AO	12,726	27,270	09/21/2018	10/15/2054
309601-AE-2	FARMERS INS EXCH FARMERS INS EXCHANGE	0		2	2Z	2,000,000	88.6320	1,772,630	2,000,000	2,000,000					4.747	4.747	MN	15,823	98,896	10/10/2017	11/01/2057
313747-AV-9	FEDERAL REALTY INVS TRUST FEDERAL REALTY INVESTMENT			2	1FE	13,748,800	100.5980	13,077,675	13,000,000	13,725,202		(16,120)			4.500	4.143	JD	48,750	585,000	06/20/2017	12/01/2044
313747-AX-5	FEDERAL REALTY INVS TRUST FRT 3 5/8 08/01/46			2	1FE	25,688,797	86.5270	22,540,388	26,050,000	25,705,764		6,876			3.625	3.701	FA	393,464	944,313	11/03/2016	08/01/2046
31428X-AT-3	FEDEX CORP FDX 3 7/8 08/01/42				2FE	9,848,000	85.5020	8,550,150	10,000,000	9,867,451		3,350			3.875	3.962	FA	161,458	387,500	07/24/2012	08/01/2042
31428X-AX-4	FEDEX CORP FDX 4.9 01/15/34				2FE	6,070,620	101.2140	6,072,858	6,000,000	6,059,243		(2,635)			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			2	2FE	4,989,800	94.9480	4,747,405	5,000,000	4,992,317		925			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			2	2FE	4,947,300	89.1310	4,456,570	5,000,000	4,948,992		900			4.400	4.464	JJ	101,444	220,000	01/03/2017	01/15/2047
31428X-BP-0	FEDEX CORP FEDEX CORP	0		2	2FE	4,990,250	95.0300	4,751,510	5,000,000	4,991,071		821			3.400	3.423	FA	64,222	92,083	01/29/2018	02/15/2028
31620M-AK-2	FIDELITY NATIONAL INFORM FIS 3 1/2 04/15/23			2	2FE	9,920,800	98.5050	9,850,510	10,000,000	9,962,565		7,938			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			2	2FE	6,981,030	103.2940	7,230,573	7,000,000	6,986,074		1,683			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			2	2FE	14,121,500	91.6830	13,752,375	15,000,000	14,270,423		81,332			3.000	3.739	FA	170,000	450,000	02/16/2017	08/15/2026
31620M-AY-2	FIDELITY NATIONAL INFORM FIS 4 1/4 05/15/28			2	2FE	7,972,320	98.9960	7,919,640	8,000,000	7,973,721		1,401			4.250	4.293	MN	43,444	169,056	05/14/2018	05/15/2028
31620R-AF-2	FIDELITY NATL FINANCIAL FNF 5 1/2 09/01/22				2FE	9,951,300	104.3940	10,439,360	10,000,000	9,979,031		5,026			5.500	5.564	MS	183,333	550,000	08/21/2012	09/01/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	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
316773-CP-3	FIFTH THIRD BANCORP FITB 4.3 01/16/24			2	2FE	30,240,602	101.3260	30,441,370	30,043,000	30,200,877		(29,777)			4.300	4.178	JJ	592,097	1,291,849	11/08/2016	01/16/2024
31677A-AB-0	FIFTH THIRD BANK FITB 3.85 03/15/26			2	2FE	3,996,040	98.2590	3,930,372	4,000,000	3,996,999		355			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	99.8080	4,990,390	5,000,000	4,991,671		1,827			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	8,017,860	101.0140	8,081,080	8,000,000	8,017,945		(275)			4.600	4.556	MN	47,022	299,000	11/05/2018	11/15/2024
318685-AA-2	FIRST BANCSHARES INC FIRST BANCSHARES INC				1Z	16,000,000	97.0470	15,527,520	16,000,000	16,000,000					4.250	4.250	JJ	340,000	683,778	06/29/2017	07/01/2022
319383-AB-1	FIRST BUSEY CORPORATION FIRST BUSEY CORP	0			2FE	2,000,000	97.9680	1,959,354	2,000,000	2,000,000					3.750	3.750	MN	7,500	75,000	05/18/2017	05/25/2022
320844-PD-9	FIRST MERIT BANK (OHIO) HBAN 4.27 11/25/26				2FE	10,000,000	96.6670	9,666,700	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			2	2FE	29,464,640	92.4250	27,727,590	30,000,000	29,484,138		9,283			4.375	4.484	FA	546,875	1,312,500	06/13/2017	08/01/2046
33616C-AC-4	FIRST REPUBLIC BANK FRC 4 5/8 02/13/47	0			2FE	1,571,500	95.7160	1,435,734	1,500,000	1,570,233		(1,161)			4.625	4.686	FA	26,593	57,813	03/13/2018	02/13/2047
33616C-AC-4	FIRST REPUBLIC BANK FRC 4 5/8 02/13/47			2	2FE	14,765,550	95.7160	14,357,340	15,000,000	14,772,602		3,820			4.625	4.686	FA	265,938	693,750	03/13/2018	02/13/2047
33767B-AB-5	FIRSTENERGY TRANSMISSION FIRSTENERGY TRANSMISSION	0		2	2FE	3,149,520	101.1740	3,035,226	3,000,000	3,130,779		(18,741)			4.350	3.512	JJ	60,175	65,250	01/22/2018	01/15/2025
337738-AL-2	FISERV INC FISV 4 3/4 06/15/21				2FE	5,316,508	102.7560	5,214,852	5,075,000	5,147,277		(27,420)			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	99.2300	14,884,455	15,000,000	14,971,259		7,046			3.500	3.555	AO	131,250	525,000	09/18/2012	10/01/2022
337738-AP-3	FISERV INC FISERV INC	0		2	2FE	1,056,540	99.1490	991,490	1,000,000	1,043,372		(6,520)			3.850	3.073	JD	3,208	38,500	11/08/2016	06/01/2025
337738-AR-9	FISERV INC FISV 4.2 10/01/28			2	2FE	14,970,750	99.6670	14,950,035	15,000,000	14,971,417		667			4.200	4.224	AO	168,000		09/20/2018	10/01/2028
337915-AA-0	HUNTINGTON BANCSHARES HBAN 4.35 02/04/23				2FE	18,340,199	100.5070	18,332,532	18,240,000	18,286,100		(10,120)			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				2	1,000,000	94.3710	943,710	1,000,000	1,000,000					3.520	3.520	MN	5,867	35,200	11/01/2017	11/01/2027
338135-E@-1	FITCHBURG GAS AND ELECTRIC LIG FITCHBURG GAS AND ELECTRIC LIG				2	1,000,000	92.5280	925,280	1,000,000	1,000,000					4.320	4.320	MN	7,200	43,200	11/01/2017	11/01/2047
33829T-AA-4	FIVE CORNERS FUNDING TRS PRU 4.419 11/15/23				2FE	15,000,000	102.5390	15,380,820	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	100.0270	13,003,523	13,000,000	13,709,994		(157,242)			5.000	3.563	FA	245,556	650,000	08/10/2016	02/15/2023
33938E-AU-1	FLEX LTD FLEX 4 3/4 06/15/25			2	2FE	8,012,820	96.9120	7,752,984	8,000,000	8,012,760		(60)			4.750	4.721	JD	16,889	190,000	10/22/2018	06/15/2025
33972P-AA-7	FLNG LIQUEFACTION 2 LLC FLIQII 4 1/8 03/31/38				2FE	10,000,000	88.4950	8,849,450	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	0			2FE	321,324	101.5830	279,352	275,000	277,266		(5,882)			7.900	7.438	MN	2,776	21,725	08/24/2009	05/15/2019
340711-AQ-3	FLORIDA GAS TRANSMISSION CITCOR 7.9 05/15/19				2FE	7,707,050	101.5830	7,618,695	7,500,000	7,510,631		(27,325)			7.900	7.438	MN	75,708	592,500	08/24/2009	05/15/2019
340711-AW-0	FLORIDA GAS TRANSMISSION CITCOR 4.35 07/15/25			2	2FE	19,993,800	101.4110	20,282,260	20,000,000	19,995,488		417			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	120.5890	856,182	710,000	711,824		(82)			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	121.7900	10,961,073	9,000,000	9,138,848		(5,832)			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	122.6890	5,484,176	4,470,000	5,070,921		(21,169)			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	121.8530	1,523,156	1,250,000	1,361,669		(2,917)			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	115.7890	28,947,350	25,000,000	25,819,449		(20,746)			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	115.7990	8,545,944	7,380,000	7,203,966		13,405			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	121.3390	1,962,047	1,617,000	1,720,797		(4,844)			5.900	5.252	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	127.4750	12,747,530	10,000,000	11,660,136		(49,286)			6.400	5.050	JD	28,444	640,000	11/01/2010	06/15/2038
341100-AL-2	DUKE ENERGY FLORIDA LLC DUK 6 3/4 02/01/28				1FE	755,162	115.7990	741,112	640,000	712,707		(6,136)			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	108.0190	5,508,969	5,100,000	5,126,895		(5,261)			6.306	6.167	AO	80,402	321,606	02/25/2011	06/01/2023
343498-AA-9	FLOWERS FOODS INC FLO 4 3/8 04/01/22			2	2FE	16,782,800	101.1220	16,685,064	16,500,000	16,653,369		(52,050)			4.375	4.040	AO	180,469	721,875	01/07/2016	04/01/2022
343498-AB-7	FLOWERS FOODS INC FLO 3 1/2 10/01/26			2	2FE	19,894,600	95.2090	19,041,780	20,000,000	19,915,291		9,338			3.500	3.563	AO	175,000	700,000	09/23/2016	10/01/2026
34354P-AC-9	FLOWSERVE CORPORATION FLS 3 1/2 09/15/22			2	2FE	30,320,856	98.5920	29,873,497	30,300,000	30,304,418		(2,553)			3.500	3.494	MS	312,258	1,060,500	06/04/2015	09/15/2022
345370-CA-6	FORD MOTOR COMPANY	0			2FE	13,302,367	103.3130	10,331,250	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	77.2860	27,049,925	35,000,000	34,496,359		10,618			4.750	4.851	JJ	766,597	1,662,500	11/09/2016	01/15/2043
347466-AC-8	IRWIN LAND LLC IRWINL 5.17 12/15/35				1FE	15,954,150	108.7060	16,305,915	15,000,000	15,952,246		(1,904)			5.170	4.626	JD	34,467	387,750	12/10/2018	12/15/2035
348609-AE-8	FT SAM HOUSTON MILIT HSG FTSAMH 5.775 03/15/50				1FE	25,362,436	113.6840	24,584,165	21,625,000	25,282,965		(50,596)			5.775	4.732	MS	367,715	1,248,844	05/11/2017	03/15/2050
34959J-AH-1	FORTIVE CORPORATION FTV 4.3 06/15/46			2	2FE	38,425,529	93.3440	35,470,834	38,000,000	38,413,345		(8,337)			4.300	4.232	JD	72,622	1,634,000	06/20/2017	06/15/2046
349631-AG-6	BEAM SUNTORY INC SUNTOR 6 5/8 07/15/28				2FE	11,013,300	115.3070	11,530,690	10,000,000	10,666,582		(51,336)			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			2	2FE	32,803,230	99.8780	32,959,806	33,000,000	32,863,207		18,013			4.000	4.074	JD	58,667	1,260,000	08/28/2018	06/15/2025
35671D-AU-9	FREEPORT-MCMORAN INC FCX 3.55 03/01/22			2	3FE	29,115,684	94.6250	28,468,878	30,086,000	29,734,053		102,387			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			2	4FE	11,974,670	83.5000	10,020,000	12,000,000	11,978,744		2,168			4.000	4.026	FA	181,333	480,000	02/16/2017	02/15/2027
361448-AL-7	GATX CORP GMT 4.85 06/01/21				2FE	5,130,965	103.0350	5,125,991	4,975,000	5,023,610		(18,733)			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	103.7270	20,745,420	20,000,000	20,071,601		(19,289)			4.750	4.635	JD	42,222	950,000	12/10/2012	06/15/2022
361448-AW-3	GATX CORP GMT 3 1/4 03/30/25			2	2FE	4,946,850	94.0850	4,704,230	5,000,000	4,965,359		4,904			3.250	3.374	MS	41,076	162,500	02/03/2015	03/30/2025
369550-AT-5	GENERAL DYNAMICS CORP GD 3.6 11/15/42			2	1FE	25,894,456	94.9200	28,066,034	29,568,000	26,228,106		76,557			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			2	1FE	22,326,600	96.3530	24,088,200	25,000,000	23,770,123		290,861			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				2FE	7,504,590	95.6360	6,845,654	7,158,000	7,450,735		(8,522)			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				2FE	1,143,846	93.4350	1,070,763	1,146,000	1,145,053		218			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				2FE	5,819,612	104.6090	5,825,647	5,569,000	5,758,616		(8,953)			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 Designation and Administrative Symbol	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	99.6230	19,899,614	19,975,000	20,626,243		(16,347)			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			2	2FE	9,162,100	84.3250	8,432,520	10,000,000	9,237,235		16,800			4.150	4.681	FA	156,778	415,000	02/11/2014	02/15/2043
370334-CG-7	GENERAL MILLS INC GENERAL MILLS INC		0	2	2FE	2,993,940	98.1780	2,945,337	3,000,000	2,994,290		350			4.200	4.225	AO	25,900	63,000	04/03/2018	04/17/2028
370334-CH-5	GENERAL MILLS INC GENERAL MILLS INC		0	2	2FE	1,996,880	93.0680	1,861,368	2,000,000	1,996,949		69			4.550	4.562	AO	18,706	45,500	04/03/2018	04/17/2038
370334-CJ-1	GENERAL MILLS INC GENERAL MILLS INC		0	2	2FE	998,080	91.8670	918,674	1,000,000	998,101		21			4.700	4.712	AO	9,661	23,500	04/03/2018	04/17/2048
37045V-AS-9	GENERAL MOTORS CO GM 5 10/01/28			2	2FE	6,997,550	95.2310	6,666,163	7,000,000	6,997,735		185			5.000	5.004	AO	107,917		09/06/2018	10/01/2028
37045X-BG-0	GENERAL MOTORS FINL CO GM 5 1/4 03/01/26		0	2	2FE	1,992,780	97.7710	1,955,416	2,000,000	1,994,459		620			5.250	4.649	MS	35,000	105,000	07/27/2016	03/01/2026
37045X-BG-0	GENERAL MOTORS FINL CO GM 5 1/4 03/01/26			2	2FE	15,772,650	97.7710	14,665,620	15,000,000	15,594,995		(76,597)			5.250	4.649	MS	262,500	787,500	07/27/2016	03/01/2026
37045X-BQ-8	GENERAL MOTORS FINL CO GM 4 10/06/26			2	2FE	3,994,440	89.4460	3,577,832	4,000,000	3,995,499		485			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			2	2FE	28,422,520	91.9270	25,739,476	28,000,000	28,365,338		(39,325)			4.350	4.153	JJ	554,867	1,218,000	06/27/2017	01/17/2027
372460-C#-0	GENUINE PARTS CO GENUINE PARTS CO				2	7,000,000	94.9860	6,649,020	7,000,000	7,000,000					3.700	3.700	AO	43,886	259,000	10/30/2017	10/30/2027
37331N-AB-7	GEORGIA-PACIFIC LLC GP 5.4 11/01/20				1FE	15,520,500	103.5100	15,526,560	15,000,000	15,124,682		(63,518)			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	19,999,400	101.3870	20,277,300	20,000,000	19,999,957		9			3.734	3.734	JJ	344,358	746,800	06/18/2013	07/15/2023
37331N-AH-4	GEORGIA-PACIFIC LLC GP 3.6 03/01/25			2	1FE	12,167,340	99.2800	11,913,540	12,000,000	12,129,953		(20,050)			3.600	3.397	MS	144,000	432,000	01/30/2017	03/01/2025
373334-GC-9	GEORGIA POWER COMPANY SO 5.65 03/01/37				2FE	9,730,620	110.3390	9,930,465	9,000,000	9,593,935		(19,518)			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			2	1FE	13,345,150	102.7580	13,358,488	13,000,000	13,087,970		(47,542)			4.500	4.147	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	109.8180	19,917,709	18,137,000	20,485,836		(58,180)			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			2	1FE	14,949,750	100.2290	15,034,290	15,000,000	14,955,003		1,760			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	111.1150	8,333,655	7,500,000	7,782,383		(12,047)			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	126.4580	24,027,020	19,000,000	21,127,167		(62,758)			6.375	5.425	MN	154,771	1,211,250	10/15/2010	05/15/2038
378272-AQ-1	Glencore Funding GLENLN 3 7/8 10/27/27			2	2FE	9,941,000	89.9210	8,992,070	10,000,000	9,946,786		5,023			3.875	3.947	AO	68,889	387,500	11/03/2017	10/27/2027
379463-A*-3	GLOBAL WATER RESOURCES INC GLOBAL WATER RESOURCES INC				2Z	2,750,000	96.3830	2,650,533	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	93.0450	7,676,213	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			2	1FE	14,983,500	97.4630	14,619,435	15,000,000	14,990,349		1,541			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	105.4680	1,676,948	1,590,000	1,740,707		(15,231)			5.950	4.530	JJ	43,623	94,605	01/06/2016	01/15/2027
38141G-WZ-3	GOLDMAN SACHS GROUP INC GS 4.223 05/01/29		0	2	1FE	1,000,000	96.2700	962,704	1,000,000	1,000,000					4.223	4.223	MN	7,038	22,053	04/18/2018	05/01/2029
38143U-8H-7	GOLDMAN SACHS GROUP INC GOLDMAN SACHS GROUP INC		0	2	1FE	2,993,070	94.7100	2,841,312	3,000,000	2,994,789		624			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	111.7500	13,968,750	12,500,000	13,190,122		(27,934)			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	2	1FE	4,994,850	96.4870	4,824,355	5,000,000	4,997,109		962			2.350	2.371	MN	15,014	117,500	09/22/2016	11/15/2021
38148B-AA-6	GOLDMAN SACHS GROUP INC.		0	2	3FE	3,000,000	97.6350	2,929,050	3,000,000	3,000,000					5.700	5.663	AO	29,450	171,000	04/21/2014	12/29/2049
38148Y-AA-6	GOLDMAN SACHS GROUP INC GS 4.017 10/31/38			2	1FE	15,435,150	87.6420	13,146,315	15,000,000	15,421,342		(13,748)			4.017	3.807	AO	102,099	602,550	12/27/2017	10/31/2038
382388-AU-0	GOODRICH CORP GR 6.8 07/01/36				2FE	4,868,960	124.0410	4,961,632	4,000,000	4,704,128		(24,082)			6.800	5.250	JJ	136,000	272,000	10/12/2010	07/01/2036
382388-AJ-5	GOODRICH CORP GR 7 1/2 04/01/26				2FE	11,896,700	120.2740	12,027,410	10,000,000	11,088,121		(118,469)			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	2	2FE	1,497,600	95.5060	1,432,592	1,500,000	1,497,735		101			4.500	4.512	AO	14,250	70,875	09/19/2017	10/15/2037
38749#-AB-8	GRANITE STATE GAS TRANSMISSION GRANITE STATE GAS TRANSMISSION				2	5,000,000	93.7220	4,686,100	5,000,000	5,000,000					3.720	3.720	MN	31,000	186,000	11/01/2017	11/01/2027
391164-AF-7	GREAT PLAINS ENERGY INC GXP 5.292 06/15/22			2	2FE	7,734,345	103.6950	7,451,508	7,186,000	7,391,470		(58,400)			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	27,511,686	112.4240	31,203,623	27,755,378	27,644,145		(3,357)			6.254	6.304	JJ	867,911	1,735,821	09/05/2012	07/01/2038
39121J-B#-6	GREAT RIVER ENERGY			4	1	5,000,000	102.8820	5,144,100	5,000,000	5,000,000					4.620	4.619	AO	57,750	231,000	02/04/2015	10/01/2044
39121J-B@-8	GREAT RIVER ENERGY			4	1	14,000,000	99.0160	13,862,240	14,000,000	14,000,000					4.110	4.109	AO	143,850	575,400	02/04/2015	10/01/2035
39121J-C@-7	GREAT RIVER ENERGY GREAT RIVER ENERGY			4	1	6,650,000	94.4410	6,280,327	6,650,000	6,650,000					3.590	3.590	AO	50,400	268,577	08/30/2017	10/15/2045
391228-AA-7	GREAT RIVER HYDRO LLC GREAT RIVER HYDRO LLC		0		2PL	5,000,000	97.6330	4,881,635	5,000,000	5,000,000					4.940	4.942	FA	83,019	247,000	04/18/2017	04/19/2032
391382-AB-4	GREAT-WEST LIFECO FINANCE GREAT-WEST LIFECO FINANCE			2	1FE	34,726,300	92.8910	32,511,885	35,000,000	34,734,167		4,795			4.150	4.196	JD	112,972	1,452,500	05/23/2017	06/03/2047
39951#-AA-1	GROUND LEASE TRUST GROUND LEASE TRUST		0		1PL	3,000,000	100.8770	3,026,304	3,000,000	3,000,000					4.580	4.580	MON	6,107	112,592	02/20/2018	02/15/2051
402479-CB-3	GULF POWER CO SO 5.1 10/01/40				1FE	4,996,800	103.1840	5,159,185	5,000,000	4,997,381		65			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			2	2FE	18,471,751	98.6640	18,188,727	18,435,000	18,448,763		(5,375)			4.000	3.973	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	110.3190	13,850,525	12,555,000	12,784,586		(27,268)			6.190	5.857	MN	129,526	777,155	10/27/2010	11/01/2025
402740-AD-6	GULFSTREAM NATURAL GAS GULFNG 4.6 09/15/25			2	2FE	19,992,400	102.4020	20,480,460	20,000,000	19,994,347		705			4.600	4.605	MS	270,889	920,000	09/21/2015	09/15/2025
40414L-AJ-8	HCP INC HCP INC		0	2	2FE	976,840	100.2570	1,002,568	1,000,000	984,455		2,786			4.250	4.610	MN	5,431	42,500	03/01/2016	11/15/2023
404201-AA-5	HSBC BANK USA HSBC 5 7/8 11/01/34				1FE	7,577,056	112.2050	7,517,762	6,700,000	7,440,146		(30,455)			5.875	4.866	MN	65,604	393,625	01/16/2014	11/01/2034
404658-AD-4	HSRE CORE HOLDING I LLC HSRE CORE HOLDING I LLC				2	12,000,000	98.8410	11,860,920	12,000,000	12,000,000					4.210	4.210	MN	82,797	252,600	05/02/2018	05/02/2026
404658-AF-9	HSRE CORE HOLDING I LLC HSRE CORE HOLDING I LLC			1	2	13,000,000	98.7210	12,833,730	13,000,000	13,000,000					4.250	4.250	FA	221,000		08/07/2018	08/07/2026
40573L-AN-6	HALFMOON PARENT INC BASIC		0	2	2FE	3,500,000	98.5370	3,448,809	3,500,000	3,500,000					3.326	3.229	JAJO	25,225	8,777	09/06/2018	07/15/2023

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 Designation and Administrative Symbol	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
40573L-AS-5	HALFMOON PARENT INC BASIC	0		2	2FE	2,996,010	100.7530	3,022,584	3,000,000	2,996,139		129			4.375	4.391	AO	37,917		09/06/2018	10/15/2028
40573L-AU-0	HALFMOON PARENT INC CI 4.8 08/15/38	0		2	2FE	2,995,170	97.9970	2,939,919	3,000,000	2,995,170					4.800	4.813	FA	41,600		09/07/2018	08/15/2038
40573L-AU-0	HALFMOON PARENT INC CI 4.8 08/15/38			2	2FE	2,995,170	97.9970	2,939,919	3,000,000	2,995,170					4.800	4.813	FA	41,600		09/07/2018	08/15/2038
40573L-AW-6	HALFMOON PARENT INC BASIC	0		2	2FE	997,750	98.2190	982,193	1,000,000	997,771		21			4.900	4.913	JD	14,156		09/06/2018	12/15/2048
406216-AW-1	HALLIBURTON COMPANY HAL 6.7 09/15/38				2FE	3,307,690	117.9230	3,537,687	3,000,000	3,260,401		(7,023)			6.700	5.940	MS	59,183	201,000	09/15/2018	11/30/2010
406216-AY-7	HALLIBURTON COMPANY HAL 7.45 09/15/39	0			2FE	2,827,500	124.5470	2,490,942	2,000,000	2,800,486		(23,059)			7.450	6.626	MS	43,872	149,000	10/25/2017	09/15/2039
406216-AY-7	HALLIBURTON COMPANY HAL 7.45 09/15/39				2FE	6,964,020	124.5470	8,718,297	7,000,000	6,968,575		622			7.450	6.626	MS	153,553	521,500	10/25/2017	09/15/2039
406216-BD-2	HALLIBURTON COMPANY HAL 3 1/2 08/01/23	0		2	2FE	2,607,885	98.9920	2,524,293	2,550,000	2,598,301		(9,583)			3.500	3.481	FA	37,188	89,250	01/23/2018	08/01/2023
406216-BD-2	HALLIBURTON COMPANY HAL 3 1/2 08/01/23			2	2FE	24,941,500	98.9920	24,747,975	25,000,000	24,970,577		5,817			3.500	3.481	FA	364,583	875,000	01/23/2018	08/01/2023
406216-BG-5	HALLIBURTON COMPANY HALLIBURTON CO	0		2	2FE	2,042,380	97.0440	1,940,870	2,000,000	2,033,245		(4,521)			3.800	3.517	MN	9,711	76,000	11/09/2016	11/15/2025
406216-BJ-9	HALLIBURTON COMPANY HALIBURTON COMPANY	0		2	2FE	5,626,900	99.4750	4,973,725	5,000,000	5,568,865		(25,713)			4.850	4.206	MN	30,986	242,500	07/19/2018	11/15/2035
406216-BJ-9	HALLIBURTON COMPANY HALIBURTON COMPANY			2	2FE	10,571,600	99.4750	9,947,450	10,000,000	10,561,928		(9,672)			4.850	4.206	MN	61,972	242,500	07/19/2018	11/15/2035
40867#-AD-6	HAMPAC LLC HAMPAC LLC	0			1	9,928,982	94.2580	9,358,840	9,928,982	9,928,982					4.250	4.250	MON	24,616	433,310	12/11/2017	08/10/2042
41242*-BL-5	HARDWOOD FUNDING LLC HARDWOOD FUNDING LLC	0			1Z	1,000,000	100.4980	1,004,976	1,000,000	1,000,000					3.960	3.960	JD	9,570		10/04/2018	06/07/2030
41242*-BM-3	HARDWOOD FUNDING LLC HARDWOOD FUNDING LLC	0			1Z	2,000,000	100.5970	2,011,942	2,000,000	2,000,000					4.060	4.060	JD	19,623		10/04/2018	06/07/2033
413875-AE-5	HARRIS CORPORATION HRS 7 01/15/26				2FE	1,841,660	115.2450	2,304,892	2,000,000	1,908,260		9,447			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	111.3610	1,670,411	1,500,000	1,497,572		192			6.350	6.374	FA	39,688	95,250	01/05/2011	02/01/2028
413875-AN-5	HARRIS CORPORATION HRS 6.15 12/15/40				2FE	12,096,700	115.7940	13,895,328	12,000,000	12,084,664		(1,987)			6.150	6.090	JD	32,800	738,000	06/02/2011	12/15/2040
413875-AS-4	HARRIS CORPORATION HARRIS CORPORATION	0		2	2FE	3,341,490	99.4900	2,984,694	3,000,000	3,322,403		(14,648)			4.854	3.935	AO	25,888	145,620	08/24/2017	04/27/2035
413875-AW-5	HARRIS CORPORATION HARRIS CORPORATION	0		2	2FE	1,999,800	99.7380	1,994,756	2,000,000	1,999,838		38			4.400	4.401	JD	3,911	46,689	05/23/2018	06/15/2028
416515-BD-5	HARTFORD FINL SVCS GRP HIG 4.4 03/15/48			2	2FE	19,799,400	91.3940	18,278,820	20,000,000	19,802,000		2,600			4.400	4.461	MS	259,111	440,000	03/13/2018	03/15/2048
418056-AH-0	HASBRO INC HAS 6.6 07/15/28				2FE	21,418,910	116.3740	23,711,203	20,375,000	21,098,726		(55,714)			6.600	6.098	JJ	620,079	1,344,750	05/07/2012	07/15/2028
41975*-AQ-8	HAWAII ELECTRIC LIGHT HAWAII ELECTRIC LIGHT				2Z	3,000,000	99.0130	2,970,390	3,000,000	3,000,000					4.530	4.530	MN	11,703	67,950	05/30/2018	05/30/2033
419866-F*-4	HAWAIIAN ELECTRIC CO HAWAIIAN ELECTRIC CO				2	10,000,000	102.2280	10,222,800	10,000,000	10,000,000					5.230	5.230	AO	130,750	523,000	10/15/2015	10/01/2045
419866-G8-1	HAWAIIAN ELECTRIC CO HAWAIIAN ELECTRIC COMPANY INC				2Z	12,500,000	99.0130	12,376,625	12,500,000	12,500,000					4.530	4.530	MN	48,760	283,125	05/30/2018	05/30/2033
42217K-AS-5	WELLTOWER INC HCN 6 1/8 04/15/20				2FE	6,436,080	103.1960	6,191,772	6,000,000	6,071,677		(52,527)			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	102.4160	3,808,866	3,719,000	3,715,441		1,619			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	103.9670	5,198,365	5,000,000	4,988,636		3,360			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			2	2FE	9,992,600	98.5440	9,854,440	10,000,000	9,994,966		675			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			2	2FE	6,861,960	98.4730	6,893,096	7,000,000	6,925,327		15,678			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			2	2FE	8,510,750	94.0190	7,991,632	8,500,000	8,508,394		(1,089)			3.500	3.484	FA	123,958	297,500	11/01/2016	08/01/2026
42225U-AF-1	HEALTHCARE TRUST OF AMER HEALTHCARE TRUST OF AMERICA			2	2FE	9,949,200	94.7440	9,474,390	10,000,000	9,956,102		4,298			3.750	3.811	JJ	187,500	398,958	06/01/2017	07/01/2027
422418-AK-5	HEARST CORP HEARST CORP	0			1	3,000,000	101.4400	3,043,200	3,000,000	3,000,000					4.120	4.120	JD	10,300	62,143	05/31/2018	06/01/2030
422418-AK-5	HEARST CORP HEARST CORP				1	25,000,000	101.4400	25,360,000	25,000,000	25,000,000					4.120	4.120	JD	85,833	517,861	05/31/2018	06/01/2030
422418-AL-3	HEARST CORP HEARST CORP	0			1	5,000,000	101.5500	5,077,500	5,000,000	5,000,000					4.270	4.270	JD	17,792	107,343	05/31/2018	06/01/2033
422418-AL-3	HEARST CORP HEARST CORP				1	15,000,000	101.5500	15,232,500	15,000,000	15,000,000					4.270	4.270	JD	53,375	322,029	05/31/2018	06/01/2033
42251#-AW-4	HEB GROCERY COMPANY LP HEB GROCERY COMPANY LP				1	7,000,000	95.7240	6,700,680	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	97.7510	4,887,550	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	108.4970	6,916,697	6,375,000	6,492,715		(8,941)			6.375	6.116	JJ	187,398	406,406	07/12/2010	07/15/2028
423452-AB-7	HELMERICH & PAYNE INC HP 4.65 03/15/25			2	2FE	26,559,336	100.5330	26,138,502	26,000,000	26,556,967		(2,369)			4.650	4.233	MS	355,983		12/20/2018	03/15/2025
427866-AU-2	HERSHEY COMPANY HSY 3.2 08/21/25			2	1FE	29,925,910	98.2860	29,485,680	30,000,000	29,948,222		6,888			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			2	1FE	9,951,300	88.6890	8,868,920	10,000,000	9,953,685		998			3.375	3.401	FA	127,500	337,500	08/02/2016	08/15/2046
42809H-AD-9	HESS CORP HES 5.6 02/15/41				3FE	9,664,944	88.4370	7,540,164	8,526,000	9,555,451		(26,359)			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	101.7520	20,350,300	20,000,000	20,100,278		(38,727)			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	103.0240	5,151,180	5,000,000	5,089,255		(28,083)			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	101.2260	5,061,305	5,000,000	5,008,530		(2,096)			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			2	2FE	29,925,677	100.7890	30,236,670	30,000,000	29,941,746		7,067			4.900	4.934	AO	310,333	1,470,000	12/21/2016	10/15/2025
428291-AN-8	HEXCEL CORP HXL 3.95 02/15/27			2	2FE	19,933,960	97.3430	19,468,540	20,000,000	19,944,455		5,686			3.950	3.990	FA	298,444	790,000	02/16/2017	02/15/2027
42981D-AA-4	HIGH STREET FDG TRUST II PFG 4.682 02/15/48			2	2FE	7,000,000	96.9250	6,784,722	7,000,000	7,000,000					4.682	4.682	FA	123,813	136,558	03/08/2018	02/15/2048
431282-AM-4	HIGHWOODS REALTY LP HIW 3 5/8 01/15/23			2	2FE	9,894,000	98.9780	9,897,750	10,000,000	9,952,825		10,628			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			2	2FE	9,866,700	97.6260	9,762,560	10,000,000	9,887,615		11,409			3.875	4.038	MS	129,167	387,500	02/13/2017	03/01/2027
431282-AQ-5	HIGHWOODS REALTY LP HIW 4 1/8 03/15/28			2	2FE	14,860,500	97.9230	14,688,405	15,000,000	14,870,048		9,548			4.125	4.240	MS	182,188	326,563	02/22/2018	03/15/2028
437076-AS-1	HOME DEPOT INC HD 5 7/8 12/16/36				1FE	19,501,789	119.9720	23,689,572	19,746,000	19,546,827		5,973			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	123.1400	6,156,985	5,000,000	4,979,222		439			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			2	1FE	14,844,600	106.3740	14,360,477	13,500,000	14,730,334		(30,410)			4.875	4.273	FA	248,625	658,125	07/24/2014	02/15/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	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
437076-BF-8	HOME DEPOT INC HD 4.4 03/15/45			2	1FE	3,158,040	100.2940	3,008,826	3,000,000	3,151,986		(3,384)			4.400	4.080	MS	38,867	132,000	02/01/2017	03/15/2045
437076-BK-7	HOME DEPOT INC HD 3.35 09/15/25			2	1FE	9,985,700	98.6880	9,868,800	10,000,000	9,989,896		1,322			3.350	3.367	MS	98,639	335,000	09/08/2015	09/15/2025
437076-BS-0	HOME DEPOT INC HOME DEPOT INC			2	1FE	7,945,280	94.3210	7,545,688	8,000,000	7,946,920		998			3.900	3.939	JD	13,867	312,000	05/24/2017	06/15/2047
438516-AT-3	HONEYWELL INTERNATIONAL HON 5.7 03/15/37				1FE	16,742,045	120.6520	17,675,547	14,650,000	16,442,268		(62,427)			5.700	4.686	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	117.6230	25,877,126	22,000,000	22,630,231		(15,319)			5.375	5.155	MS	394,167	1,182,500	05/31/2011	03/01/2041
440327-AK-0	HORACE MANN EDUCATORS CO HMN 4 1/2 12/01/25			2	2FE	9,973,500	98.7040	9,870,400	10,000,000	9,980,566		2,344			4.500	4.533	JD	37,500	450,000	11/18/2015	12/01/2025
44106M-AV-4	HOSPITALITY PROP TRUST BASIC	0		2	2FE	1,011,210	101.1790	1,011,791	1,000,000	1,010,845		(365)			5.250	5.055	FA	19,833		09/13/2018	02/15/2026
44106M-AW-2	HOSPITALITY PROP TRUST HPT 4.95 02/15/27			2	2FE	14,876,250	97.5730	14,635,875	15,000,000	14,896,545		10,070			4.950	5.055	FA	280,500	742,500	01/10/2017	02/15/2027
44106M-AY-8	HOSPITALITY PROP TRUST HOSPITALITY PROP TRUST	0		2	2FE	2,437,350	91.7510	2,293,785	2,500,000	2,441,037		3,687			4.375	4.649	FA	41,319	58,637	01/30/2018	02/15/2030
44107T-AV-8	HOST HOTELS & RESORTS LP HST 4 06/15/25			2	2FE	16,975,760	97.7110	16,610,853	17,000,000	16,983,066		2,256			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			2	2FE	9,968,000	101.5030	10,150,320	10,000,000	9,976,011		2,813			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			2	2FE	6,970,250	99.1740	6,942,208	7,000,000	7,195,371		77,468			3.875	3.292	MN	45,208	271,250	03/09/2017	04/01/2024
443510-AG-7	HUBBELL INC HUBB 3.35 03/01/26			2	2FE	18,856,360	94.4230	17,940,275	19,000,000	18,892,228		13,053			3.350	3.440	MS	212,167	636,500	02/23/2016	03/01/2026
443510-AJ-1	HUBBELL INC HUBB 3 1/2 02/15/28			2	2FE	3,911,400	93.1450	3,725,804	4,000,000	3,917,902		6,502			3.500	3.768	FA	52,889	75,056	02/20/2018	02/15/2028
444859-BA-9	HUMANA INC HUM 3.15 12/01/22			2	2FE	19,900,300	96.8040	19,360,700	20,000,000	19,956,882		10,173			3.150	3.209	JD	52,500	630,000	01/10/2013	12/01/2022
445658-CD-7	JB HUNT TRANSPRT SVCS JBHT 3.85 03/15/24			2	2FE	20,707,610	101.4990	21,010,231	20,700,000	20,705,529		(2,807)			3.850	3.841	MS	234,658	796,950	09/16/2014	03/15/2024
445658-CE-5	JB HUNT TRANSPRT SVCS JBHT 3.3 08/15/22			2	2FE	14,962,650	99.3530	14,902,995	15,000,000	14,979,721		5,184			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			2	2FE	5,988,180	99.5920	5,975,490	6,000,000	5,994,564		2,347			3.150	3.193	MS	56,175	189,000	03/09/2016	03/14/2021
446413-AL-0	HUNTINGTON INGALLS INDUS HII 3.483 12/01/27			2	2FE	15,447,753	93.1250	14,900,000	16,000,000	15,474,543		26,790			3.483	3.923	JD	46,440	278,640	06/15/2018	12/01/2027
448579-AF-9	HYATT HOTELS CORP HYATT HOTELS CORP	0		2	2FE	2,997,600	102.5480	3,076,449	3,000,000	2,998,193		205			4.850	4.860	MS	42,842	145,500	02/29/2016	03/15/2026
448579-AG-7	HYATT HOTELS CORP H 4 3/8 09/15/28			2	2FE	4,993,300	96.4900	4,824,485	5,000,000	4,993,606		306			4.375	4.391	MS	82,031		08/08/2018	09/15/2028
44891A-AK-3	HYUNDAI CAPITAL AMERICA HYNMTR 2 3/4 09/27/26				2FE	5,994,780	88.4240	5,305,464	6,000,000	5,995,839		476			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	1PL	10,375,427	89.0680	9,241,186	10,375,427	10,375,427					3.310	3.325	MJSD	954	342,389	10/15/2015	12/31/2031
450319-C*-7	ITC MIDWEST ITC MIDWEST LLC				1	20,000,000	97.0000	19,400,000	20,000,000	20,000,000					4.160	4.160	AO	168,711	832,000	04/17/2017	04/18/2047
450328-AA-3	ITC GREAT PLAINS				1	14,000,000	97.5760	13,660,640	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			2	1FE	1,561,956	106.5110	1,757,427	1,650,000	1,574,101		1,865			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			2	1FE	7,994,270	98.6820	7,894,560	8,000,000	7,994,869		126			4.300	4.304	AO	86,000	344,000	10/08/2015	04/01/2042
45138L-BD-4	IDAHO POWER CO BASIC	0		2	1FE	3,697,920	90.8470	3,633,896	4,000,000	3,700,655		2,735			3.650	4.120	MS	48,667	73,000	07/31/2018	03/01/2045
45138L-BF-9	IDAHO POWER CO IDA 4.2 03/01/48			2	1FE	9,963,000	98.3320	9,833,170	10,000,000	9,963,337		337			4.200	4.222	MS	140,000	192,500	03/13/2018	03/01/2048
45167R-AE-4	IDEX CORP IEX 4 1/2 12/15/20			2	2FE	17,051,328	101.4520	17,044,003	16,800,000	16,869,308		(37,844)			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	101.2870	15,193,050	15,000,000	14,987,210		3,982			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			2	1FE	47,616,768	108.8890	47,911,336	44,000,000	47,256,080		(97,454)			4.875	4.346	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	102.3640	27,873,636	27,230,000	27,664,382		(443,888)			6.000	4.252	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	117.4560	9,034,700	7,692,000	7,970,595		(8,520)			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	1FE	10,354,900	103.9400	10,393,970	10,000,000	10,309,141		(7,752)			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	100.9320	8,882,025	8,800,000	8,887,300		(21,222)			5.000	4.704	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	114.1020	6,115,873	5,360,000	5,351,870		652			6.015	6.037	FA	121,797	322,404	10/06/2009	02/15/2028
45687A-AN-2	INGERSOLL-RAND GL HLD CO IR 4.3 02/21/48			2	2FE	19,922,950	93.9890	18,797,820	20,000,000	19,924,084		1,134			4.300	4.323	FA	310,556	430,000	02/27/2018	02/21/2048
457153-AF-1	INGRAM MICRO INC IM 5 08/10/22			2	3FE	14,910,300	97.2500	14,587,500	15,000,000	14,962,362		9,284			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			2	3FE	4,982,450	94.5000	4,725,000	5,000,000	4,988,527		1,617			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			2	2FE	24,256,980	92.6820	22,243,632	24,000,000	24,205,161		(24,971)			3.200	3.071	AO	192,000	768,000	10/18/2016	10/01/2026
458140-AN-0	INTEL CORP INTC 4 12/15/32				1FE	49,494,050	102.6800	51,340,200	50,000,000	49,594,868		21,087			4.000	4.077	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	120.1320	24,026,340	20,000,000	19,860,842		2,985			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			2	1FE	45,204,700	100.4630	45,208,305	45,000,000	45,146,921		(20,029)			3.750	3.695	JD	32,813	1,687,500	11/20/2015	12/01/2025
45905U-XK-5	INTL BK RECON & DEVELOP IBRD 2 3/4 07/27/46			2	1FE	50,000,000	84.7840	42,392,100	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	117.2560	8,301,704	7,080,000	7,599,074		(25,066)			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	110.2030	40,107,316	36,394,000	38,932,025		(67,147)			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	90.3790	2,711,382	3,000,000	3,060,723		(1,566)			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	99.9990	4,999,935	5,000,000	4,963,583		649			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			2	2FE	10,517,675	98.6390	10,357,106	10,500,000	10,508,065		(2,099)			3.200	3.180	MN	56,000	336,000	04/02/2013	05/01/2023
459506-AK-7	INTL FLAVOR & FRAGRANCES IFF 4.45 09/26/28			2	2FE	4,995,600	101.0080	5,050,380	5,000,000	4,995,693		93			4.450	4.461	MS	58,715		09/24/2018	09/26/2028
460146-CF-8	INTERNATIONAL PAPER CO IP 7.3 11/15/39				2FE	11,240,700	118.4060	11,840,630	10,000,000	11,080,362		(24,344)			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	4,863,808	103.6540	4,762,878	4,595,000	4,687,600		(29,768)			4.750	4.002	FA	82,455	218,263	05/18/2012	02/15/2022
460146-CK-7	INTERNATIONAL PAPER CO IP 4.8 06/15/44			2	2FE	8,226,776	91.2900	7,577,078	8,300,000	8,232,715		1,318			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			2	2FE	4,994,950	83.5920	4,179,575	5,000,000	4,995,169		83			4.400	4.406	FA	83,111	220,000	08/02/2016	08/15/2047
460146-CS-0	INTERNATIONAL PAPER CO INTERNATIONAL PAPER CO			2	2FE	9,989,800	83.2700	8,326,990	10,000,000	9,990,103		182			4.350	4.356	FA	164,333	442,250	07/31/2017	08/15/2048
460690-BH-2	INTERPUBLIC GROUP COS IPG 4 03/15/22				2FE	1,693,575	100.0810	1,626,320	1,625,000	1,650,957		(7,532)			4.000	3.469	MS	19,139	65,000	10/23/2012	03/15/2022

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 Designation and Administrative Symbol	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
460690-BK-5	INTERPUBLIC GROUP COS IPG 3 3/4 02/15/23				2FE	19,939,800	97.9370	19,587,460	20,000,000	19,974,306		5,658			3.750	3.784	FA	283,333	750,000	11/05/2012	02/15/2023
460690-BN-9	INTERPUBLIC GROUP COS BASIC	0			2FE	999,310	100.6890	1,006,890	1,000,000	999,372		62			3.750	3.774	AO	10,417		09/18/2018	10/01/2021
460690-BP-4	INTERPUBLIC GROUP COS IPG 4.65 10/01/28			2	2FE	17,975,890	98.6720	17,760,960	18,000,000	17,976,528		638			4.650	4.667	AO	232,500		09/18/2018	10/01/2028
461070-AG-9	INTERSTATE POWER & LIGHT LNT 6 1/4 07/15/39				1FE	10,086,300	126.4060	12,640,550	10,000,000	10,073,217		(1,776)			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			2	2FE	14,930,161	96.7440	14,390,640	14,875,000	14,911,085		(5,971)			3.250	3.203	JD	40,286	483,438	06/23/2015	12/01/2024
462478-AA-2	IOWA INTERSTATE RAILROAD			4	1PL	14,000,000	99.4760	13,926,640	14,000,000	14,000,000					4.530	4.530	JJ	269,535	634,200	02/02/2016	01/28/2028
465685-AD-7	ITC HOLDINGS CORP ITC 6 3/8 09/30/36				2FE	6,813,925	117.3320	7,110,289	6,060,000	6,676,368		(20,164)			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			2	2FE	24,928,750	99.7510	24,937,800	25,000,000	24,964,316		7,086			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	110.7210	11,072,090	10,000,000	10,192,934		(4,596)			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		2	2FE	1,008,750	103.4500	1,034,500	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		2	1FE	1,000,000	100.0400	1,000,400	1,000,000	1,000,000					3.717	2.112	JAJO	7,125	32,259	10/17/2016	10/24/2023
466313-AH-6	JABIL INC JBL 3.95 01/12/28			2	2FE	19,932,250	89.7390	17,947,800	20,000,000	19,937,545		5,295			3.950	3.992	JJ	370,861	384,028	01/10/2018	01/12/2028
46647P-AA-4	JPMORGAN CHASE & CO JPM 4.26 02/22/48			2	1FE	10,000,000	92.8630	9,286,270	10,000,000	10,000,000					4.260	4.260	FA	152,650	426,000	02/14/2017	02/22/2048
46647P-AK-2	JPMORGAN CHASE & CO JPMORGAN CHASE & CO			2	1FE	25,000,000	90.0320	22,507,900	25,000,000	25,000,000					4.032	4.032	JJ	439,600	1,008,000	07/17/2017	07/24/2048
46647P-AR-7	JPMORGAN CHASE & CO JPMORGANCHASE & CO	0		2	1FE	1,000,000	98.1490	981,492	1,000,000	1,000,000					4.005	4.005	AO	7,565	20,025	04/16/2018	04/23/2029
46647P-AT-3	JPMORGAN CHASE & CO JPMORGAN CHASE & CO	0		2	1FE	3,000,000	98.9490	2,968,473	3,000,000	3,000,000					3.411	2.945	MJSD	3,979	44,925	06/11/2018	06/18/2022
46647P-AV-8	JPMORGAN CHASE & CO JPM 4.203 07/23/29			2	1FE	5,000,000	99.5450	4,977,245	5,000,000	5,000,000					4.203	4.203	JJ	92,233		07/16/2018	07/23/2029
46658#-AA-2	JLL CTL PT TR(CITY OF DALLAS) JLL CTL PT TR (CITY OF DALLAS)	0			1	4,833,679	98.3610	4,632,829	4,710,041	4,828,121		(2,284)			4.433	4.314	MON	9,279	208,354	06/28/2016	12/15/2045
469814-A#-4	JACOBS ENGINEERING GROUP INC JACOBS ENGINEERING GROUP INC				2	17,000,000	98.7700	16,790,900	17,000,000	17,000,000					4.520	4.520	MN	113,126	369,259	05/15/2018	05/08/2030
469814-A@-6	JACOBS ENGINEERING GROUP INC			1	2	24,750,000	98.9470	24,736,750	25,000,000	24,752,840		2,840			4.420	4.550	MN	162,681	318,608	11/13/2018	05/08/2028
47233J-BH-0	JEFFERIES GRP LLC JEFFERIES GRP LLC	0			2FE	989,660	85.9340	859,341	1,000,000	989,660					4.150	4.498	JJ	18,214	20,750	01/18/2018	01/23/2030
476556-DA-0	JERSEY CENTRAL POWER & LIGHT	0			2FE	465,440	100.3070	401,229	400,000	400,719		(8,479)			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	37,602,213	106.9440	39,227,048	36,680,161	37,432,417		(25,453)			4.626	4.425	JJ	782,425	1,696,517	01/11/2012	01/15/2042
478111-AC-1	JOHNS HOPKINS HEALTH SYS JHHSYS 3.837 05/15/46				1FE	9,473,700	96.8120	9,681,200	10,000,000	9,493,979		9,803			3.837	4.148	MN	49,028	383,700	11/23/2016	05/15/2046
478160-AL-8	JOHNSON & JOHNSON JNJ 4.95 05/15/33				1FE	26,835,431	112.8590	27,593,928	24,450,000	26,361,538		(96,877)			4.950	4.213	MN	154,646	1,210,275	07/29/2013	05/15/2033
478160-AT-1	JOHNSON & JOHNSON JNJ 5.85 07/15/38				1FE	20,695,198	125.6990	23,325,963	18,557,000	20,351,924		(52,845)			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	111.5380	1,394,230	1,250,000	1,221,856		670			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			2	1FE	9,933,600	94.5820	9,458,200	10,000,000	9,937,207		1,316			3.700	3.737	MS	123,333	370,000	02/26/2016	03/01/2046
478160-CF-9	JOHNSON & JOHNSON JOHNSON & JOHNSON	0		2	1FE	2,992,380	96.3790	2,891,382	3,000,000	2,992,871		273			3.625	3.643	MS	35,646	108,750	02/28/2017	03/03/2037
478160-CG-7	JOHNSON & JOHNSON JNJ 3 3/4 03/03/47			2	1FE	11,972,040	95.4730	11,456,724	12,000,000	11,972,998		532			3.750	3.763	MS	147,500	450,000	03/01/2017	03/03/2047
478165-AB-9	JOHNSON (S.C.) & SON INC 144A				1FE	20,990,000	120.3100	24,061,980	20,000,000	20,616,969		(48,775)			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	106.2700	23,395,363	22,015,000	23,313,104		(37,555)			4.800	4.367	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			2	1FE	4,990,350	106.4120	5,320,585	5,000,000	4,990,820		156			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	103.9720	20,794,300	20,000,000	20,086,613		(4,848)			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		2	2FE	1,902,500	99.5000	1,990,000	2,000,000	1,902,500					6.100	6.413	AO	30,500	122,000	02/11/2016	01/01/9999
48203R-AF-1	JUNIPER NETWORKS INC JNPR 4.6 03/15/21				2FE	6,258,259	101.4890	6,174,615	6,084,000	6,131,046		(19,953)			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			2	2FE	15,095,480	101.8280	15,274,140	15,000,000	15,060,108		(10,204)			4.650	4.567	MN	116,250	697,500	12/02/2014	11/01/2024
482480-AF-7	KLA-TENCOR CORP KLAC 5.65 11/01/34			2	2FE	15,153,300	101.1340	15,170,115	15,000,000	15,133,663		(5,684)			5.650	5.563	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			2	1FE	9,885,600	102.4140	10,241,420	10,000,000	9,896,056		2,014			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	116.5160	11,651,600	10,000,000	10,864,135		(68,943)			7.250	6.010	MS	241,667	725,000	08/08/2005	03/01/2028
483050-AD-5	KAISER FOUNDATION HOSPIT KPERM 4.15 05/01/47			2	1FE	14,857,650	98.6860	14,802,885	15,000,000	14,861,720		2,503			4.150	4.206	MN	103,750	622,500	04/25/2017	05/01/2047
485134-BM-1	KANSAS CITY POWER & LT GXP 5.3 10/01/41			2	2FE	11,922,960	111.3000	13,355,952	12,000,000	11,932,508		1,495			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			2	2FE	9,990,600	98.1000	9,809,970	10,000,000	9,995,690		944			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			2	2FE	19,435,135	97.5880	19,517,680	20,000,000	19,619,992		78,363			3.000	3.469	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	101.4180	4,817,374	4,750,000	4,751,624		(3,410)			6.700	6.622	JD	14,144	318,250	06/08/2009	06/15/2019
487312-AA-8	KEENAN FT DETRICK ENERGY KEENAN 6.093 05/15/33			4	1FE	11,039,859	106.1360	12,017,707	11,322,932	11,128,747		10,641			6.093	6.372	MN	88,155	685,414	07/27/2009	05/15/2033
487836-BL-1	KELLOGG CO K 2 3/4 03/01/23				2FE	16,056,225	95.5040	16,713,148	17,500,000	16,800,527		151,989			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			2	2FE	25,214,048	98.8230	23,684,908	23,967,000	24,404,245		(163,281)			3.875	3.206	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	112.8110	19,177,819	17,000,000	16,966,400		718			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			2	1FE	14,892,000	105.2990	15,794,835	15,000,000	14,901,604		2,055			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	97.7830	31,290,400	32,000,000	31,943,460		7,670			3.300	3.331	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	111.6440	10,327,033	9,250,000	9,152,940		3,864			5.875	5.982	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	113.2740	14,927,221	13,178,000	13,604,618		(16,249)			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			2	2FE	20,143,270	102.1960	20,439,200	20,000,000	20,106,512		(17,376)			4.550	4.441	AO	154,194	910,000	09/14/2016	10/30/2024
49427R-B*-2	KILROY REALTY LP KILROY REALTY				2	20,000,000	90.8820	18,176,400	20,000,000	20,000,000					3.450	3.450	FA	256,833	690,000	02/17/2017	02/17/2029

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 Designation and Administrative Symbol	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
494368-BG-7	KIMBERLY-CLARK CORP KMB 5.3 03/01/41				1FE	28,551,778	114.9750	31,024,935	26,984,000	28,380,966		(36,010)			5.300	4.908	MS	476,717	1,430,152	11/01/2013	03/01/2041
494368-BV-4	KIMBERLY-CLARK CORP KMB 3.2 07/30/46			2	1FE	6,983,900	86.4110	6,048,742	7,000,000	6,984,702		341			3.200	3.212	JJ	93,956	224,000	07/26/2016	07/30/2046
49446R-AP-4	KIMCO REALTY CORP KIM 2.8 10/01/26			2	2FE	14,877,960	89.9510	13,492,575	15,000,000	14,903,798		10,926			2.800	2.893	AO	105,000	420,000	08/09/2016	10/01/2026
49446R-AQ-2	KIMCO REALTY CORP KIM 4 1/8 12/01/46			2	2FE	14,740,300	86.7620	13,014,315	15,000,000	14,749,974		4,576			4.125	4.227	JD	51,563	618,750	01/17/2017	12/01/2046
49446R-AT-6	KIMCO REALTY CORP KIMCO REALTY CORP			2	2FE	4,962,950	91.0900	4,554,475	5,000,000	4,963,948		673			4.450	4.495	MS	74,167	235,479	08/01/2017	09/01/2047
494550-AJ-5	KINDER MORGAN ENER PART KMI 7.4 03/15/31				2FE	2,415,907	117.0900	2,622,825	2,240,000	2,372,187		(6,834)			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	101.7750	3,053,241	3,000,000	3,045,454		(1,679)			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	103.5700	621,417	600,000	607,787		(6,549)			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	106.7200	5,336,005	5,000,000	5,074,097		(1,697)			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	106.4440	17,064,070	16,031,000	16,377,732		(16,030)			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			2	2FE	958,280	95.3480	953,478	1,000,000	980,974		4,236			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			2	2FE	7,998,080	97.5930	7,807,416	8,000,000	7,998,654		175			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	116.3300	16,984,195	14,600,000	16,484,207		(101,893)			6.500	5.115	MN	158,167	949,000	10/17/2013	11/01/2031
50076Q-AE-6	KRAFT HEINZ FOODS CO KHC 5 06/04/42				2FE	21,476,021	90.6510	18,260,778	20,144,000	21,324,791		(28,408)			5.000	4.586	JD	75,540	1,007,200	01/18/2013	06/04/2042
50076Q-AR-7	KRAFT HEINZ FOODS CO KRAFT HEINZ FOODS CO	0			2FE	4,976,581	111.8900	4,298,806	3,842,000	4,896,067		(30,912)			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		2	2FE	1,963,792	89.3530	1,787,066	2,000,000	1,968,138		3,679			3.000	3.241	JD	5,000	60,000	09/28/2017	06/01/2026
50077L-AL-0	KRAFT HEINZ FOODS KRAFT HEINZ FOODS	0		2	2FE	7,911,559	94.1050	6,620,294	7,035,000	7,840,137		(36,807)			5.000	4.022	JJ	162,196	351,750	07/13/2017	07/15/2035
501044-CN-9	KROGER CO KR 5.4 07/15/40			2	2FE	11,081,038	99.3070	10,968,436	11,045,000	11,076,448		(749)			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	0		2	2FE	3,114,780	95.6600	2,869,803	3,000,000	3,111,386		(2,705)			5.000	4.878	AO	31,667	150,000	08/23/2017	04/15/2042
501044-CR-0	KROGER CO KR 5 04/15/42			2	2FE	13,678,840	95.6600	12,914,114	13,500,000	13,662,864		(4,300)			5.000	4.878	AO	142,500	675,000	08/23/2017	04/15/2042
501044-CY-5	KROGER CO KR 4 02/01/24			2	2FE	4,989,800	100.1750	5,008,730	5,000,000	4,994,314		989			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			2	2FE	4,988,150	95.1530	4,757,625	5,000,000	4,991,277		1,067			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			2	2FE	4,993,350	87.6090	4,380,450	5,000,000	4,993,612		112			4.450	4.458	FA	92,708	222,500	01/17/2017	02/01/2047
501044-DK-4	KROGER CO KROGER CO			2	2FE	4,963,800	90.2790	4,513,935	5,000,000	4,964,540		559			4.650	4.695	JJ	107,208	226,688	07/17/2017	01/15/2048
502438-AA-8	CLARK COUNTY LAS VEGAS STADIUM			4	1Z	27,336,769	98.8770	27,029,777	27,336,769	27,336,769					4.920	4.920	MS	396,019	294,299	12/17/2018	12/15/2039
50247V-AC-3	LYB INTL FINANCE BV LYB 4 7/8 03/15/44			2	2FE	5,255,200	91.3890	4,569,435	5,000,000	5,245,708		(5,446)			4.875	4.542	MS	71,771	243,750	02/22/2017	03/15/2044
50247W-AB-3	LYB INTERNATIONAL FINANC LYB 3 1/2 03/02/27			2	2FE	9,921,200	91.0000	9,100,000	10,000,000	9,925,172		2,410			3.500	3.703	MS	115,694	350,000	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	101.9390	10,193,940	10,000,000	10,167,301		(98,216)			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	100.0940	20,269,015	20,250,000	20,305,021		(14,980)			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	99.3000	4,964,985	5,000,000	4,972,417		8,351			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		2	2FE	2,995,470	95.4160	2,862,492	3,000,000	2,996,015		397			3.600	3.618	MS	36,000	110,700	08/15/2017	09/01/2027
505588-BE-2	LACLEDE GAS CO SR 6 05/01/34				1FE	8,902,310	115.0230	9,776,955	8,500,000	8,824,159		(16,031)			6.000	5.593	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	118.1520	4,726,080	4,000,000	3,961,458		1,199			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			2	1FE	5,113,000	98.6460	4,932,320	5,000,000	5,065,947		(14,966)			3.400	3.076	FA	64,222	170,000	06/12/2015	08/15/2023
505597-AD-6	SPIRE INC SR 4.7 08/15/44			2	2FE	9,990,500	100.1340	10,013,380	10,000,000	9,991,151		175			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			2	2FE	14,779,800	85.7140	12,857,040	15,000,000	14,787,670		3,563			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			1	4,851,867	93.3280	4,528,136	4,851,867	4,851,867					3.750	3.750	MON	8,086	181,945	09/23/2016	11/15/2035
512807-AN-8	LAM RESEARCH CORP LRCX 3.8 03/15/25			2	2FE	35,035,950	99.0080	34,652,800	35,000,000	35,029,030		(4,500)			3.800	3.784	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	102.5000	10,250,000	10,000,000	10,361,784		(91,507)			5.250	4.154	JJ	242,083	525,000	11/18/2016	01/15/2025
521865-AY-1	LEAR CORP LEAR CORP			2	2FE	14,774,350	89.7500	13,462,500	15,000,000	14,794,652		18,064			3.800	3.987	MS	167,833	614,333	02/14/2018	09/15/2027
524901-AR-6	LEGG MASON INC LM 5 5/8 01/15/44				2FE	12,519,375	99.3040	12,412,988	12,500,000	12,518,350		(329)			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	98.0850	16,824,589	17,153,000	17,207,492		(8,715)			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	102.9240	5,146,180	5,000,000	4,993,935		1,634			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	100.5980	8,450,232	8,400,000	8,354,178		9,079			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	97.4550	9,745,470	10,000,000	9,992,696		142			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			2	2FE	10,885,305	101.8140	11,021,344	10,825,000	10,847,839		(7,042)			4.125	4.056	JD	19,846	446,531	06/07/2012	06/15/2022
53117C-AR-3	LIBERTY PROPERTY LP LPT 3 3/4 04/01/25			2	2FE	4,982,200	98.0230	4,901,155	5,000,000	4,988,150		1,651			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	111.8650	11,186,530	10,000,000	10,927,698		(93,146)			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	115.8020	11,580,240	10,000,000	10,569,844		(18,709)			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	123.0900	24,301,619	19,743,000	21,510,994		(55,411)			5.950	5.194	MN	150,102	1,174,709	09/16/2010	11/15/2037
532457-BR-8	ELI LILLY & CO LLY 3.95 05/15/47			2	1FE	6,962,130	97.4990	6,824,909	7,000,000	6,963,295		689			3.950	3.981	MN	35,331	276,500	05/04/2017	05/15/2047
53359#-AB-8	LINCOLN ELECTRIC HOLDINGS, INC				2	10,000,000	93.4020	9,340,200	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	87.3480	2,620,440	3,000,000	3,000,000					3.030	3.030	AO	17,928	90,900	10/20/2016	10/20/2033

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 Designation and Administrative Symbol	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
53359#-AG-7	LINCOLN ELECTRIC HOLDINGS, INC LINCOLN ELECTRIC HOLDINGS INC				2	5,000,000	85.9810	4,299,050	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	86.3750	1,727,500	2,000,000	2,000,000					3.520	3.520	AO	13,884	70,400	10/20/2016	10/20/2041
534187-BA-6	LINCOLN NATIONAL CORP LNC 7 06/15/40				2FE	10,058,850	125.6720	12,567,180	10,000,000	10,051,789		(1,038)			7.000	6.953	JD	31,111	700,000	06/15/2010	06/15/2040
534187-BG-3	LINCOLN NATIONAL CORP LNC 4.35 03/01/48			2	2FE	14,935,480	90.7770	13,616,475	15,000,000	14,936,905		1,425			4.350	4.376	MS	217,500	360,688	02/22/2018	03/01/2048
53767#-AC-2	LITTLEFUSE LITTELFUSE				2	8,000,000	95.4020	7,632,160	8,000,000	8,000,000					3.740	3.740	FA	113,031	299,200	02/15/2017	02/15/2027
539830-AR-0	LOCKHEED MARTIN CORP LMT 6.15 09/01/36				2FE	18,782,895	120.2270	20,414,613	16,980,000	18,432,755		(50,022)			6.150	5.384	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	117.2640	13,094,837	11,167,000	12,217,267		(26,927)			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	96.5840	4,829,190	5,000,000	4,894,260		2,519			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			2	2FE	4,956,900	92.6770	4,633,855	5,000,000	4,963,018		1,652			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			2	2FE	8,831,160	102.0590	9,185,292	9,000,000	8,847,663		5,604			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	112.8560	13,542,732	12,000,000	11,700,748		10,567			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			2	1FE	10,057,520	98.6140	9,861,390	10,000,000	10,043,112		(5,680)			3.750	3.679	AO	93,750	375,000	03/24/2016	04/01/2026
54336#-AA-6	LONGWOOD PARTNERS LONGWOOD ENERGY PARTNERS	0			2PL	2,000,000	97.4680	1,949,364	2,000,000	2,000,000					4.490	4.490	JD	249	68,597	03/23/2018	06/30/2051
546676-AU-1	LOUISVILLE GAS & ELEC PPL 5 1/8 11/15/40			2	1FE	18,582,804	112.9800	20,901,208	18,500,000	18,571,548		(1,919)			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			2	1FE	14,892,000	107.0490	16,057,290	15,000,000	14,901,623		2,054			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				2FE	18,029,924	115.9290	20,448,752	17,639,000	17,902,307		(20,376)			6.500	6.287	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				2FE	6,743,099	109.9360	7,019,407	6,385,000	6,670,649		(10,557)			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			2	2FE	14,736,260	94.4130	13,217,834	14,000,000	14,667,742		(18,570)			4.650	4.319	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			2	2FE	6,959,470	95.4390	6,680,744	7,000,000	6,971,320		3,742			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			2	2FE	3,977,760	80.9360	3,237,432	4,000,000	3,978,892		440			3.700	3.731	AO	31,244	148,000	04/11/2016	04/15/2046
548661-DQ-7	LOWE'S COMPANIES INC LOW 4.05 05/03/47			2	2FE	9,936,400	86.2850	8,628,530	10,000,000	9,938,270		1,140			4.050	4.087	MN	65,250	405,000	04/19/2017	05/03/2047
549271-AA-2	LUBRIZOL CORP BRK 7 1/4 06/15/25				1FE	8,856,100	121.7960	12,179,580	10,000,000	9,353,337		72,387			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			2	2FE	30,620,760	106.6250	28,788,750	27,000,000	28,974,627		(345,704)			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	97.6470	6,835,255	7,000,000	6,997,901		206			3.400	3.404	FA	88,589	238,000	08/14/2017	08/17/2027
55336V-AA-8	MPLX LP MPLX 4 02/15/25			2	2FE	14,945,670	96.8890	14,533,380	15,000,000	14,959,687		5,593			4.000	4.050	FA	226,667	600,000	11/03/2016	02/15/2025
55336V-AG-5	MPLX LP MPLX 4 7/8 12/01/24			2	2FE	5,110,650	102.3050	5,115,240	5,000,000	5,084,389		(12,741)			4.875	4.535	JD	20,313	243,750	11/15/2016	12/01/2024
55336V-AJ-9	MPLX LP MPLX LP	0		2	2FE	2,053,761	101.0500	2,020,990	2,000,000	2,041,403		(5,912)			4.875	4.488	JD	8,125	97,500	09/30/2016	06/01/2025
55336V-AL-4	MPLX LP MPLX LP	0		2	2FE	993,040	92.3760	923,757	1,000,000	993,273		103			5.200	5.246	MS	17,333	52,000	02/07/2017	03/01/2047
55336V-AM-2	MPLX LP MPLX 4 1/2 04/15/38			2	2FE	4,940,550	87.4350	4,371,750	5,000,000	4,942,819		2,269			4.500	4.590	AO	47,500	154,375	02/05/2018	04/15/2038
553794-AC-2	MUFG AMERICAS HLDGS CORP UNBC 3 02/10/25			2	1FE	31,609,382	95.4190	30,435,767	31,897,000	31,709,591		27,396			3.000	3.106	FA	374,790	956,910	03/31/2015	02/10/2025
55616X-AH-0	MACYS RETAIL HLDGS INC M 2 7/8 02/15/23			2	2FE	11,040,035	92.4910	10,695,613	11,564,000	11,325,820		52,950			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			2	2FE	6,925,800	79.8050	5,586,357	7,000,000	6,936,327		2,660			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	115.9980	17,399,760	15,000,000	15,261,726		(7,629)			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	101.4420	3,043,254	3,000,000	2,999,267		1,295			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			2	2FE	11,920,560	87.6440	10,517,328	12,000,000	11,930,111		1,662			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			2	2FE	3,995,000	104.1990	4,167,952	4,000,000	3,996,171		434			5.000	5.016	MS	66,667	200,000	02/22/2016	03/01/2026
559080-AM-8	MAGELLAN MIDSTREAM PARTN MMP 4.2 10/03/47			2	2FE	9,629,000	90.6140	9,061,430	10,000,000	9,634,437		5,437			4.200	4.426	AO	102,667	420,000	03/01/2018	10/03/2047
565122-AB-4	MAPLE ESCROW SUBSIDIARY INC MAPLE ESCROW SUBSIDIARY	0		2	2FE	4,000,000	99.4330	3,977,324	4,000,000	4,000,000					4.597	4.597	MN	18,388	91,940	05/14/2018	05/25/2028
565122-AE-8	MAPLE ESCROW SUBSIDIARY INC MAPLE ESCROW SUBSIDIARY INC	0		2	2FE	2,000,000	97.6000	1,952,006	2,000,000	2,000,000					4.985	4.985	MN	9,970	49,850	05/14/2018	05/25/2038
565122-AG-3	MAPLE ESCROW SUBSIDIARY INC MAPLE ESCROW SUBSIDIARY INC	0		2	2FE	1,000,000	95.4480	954,482	1,000,000	1,000,000					5.085	5.085	MN	5,085	25,425	05/14/2018	05/25/2048
565849-AE-6	MARATHON OIL CORP MRO 6.6 10/01/37				2FE	8,296,540	110.7550	7,752,822	7,000,000	8,071,211		(32,755)			6.600	5.302	AO	115,500	462,000	09/28/2010	10/01/2037
565849-AL-0	MARATHON OIL CORP MRO 3.85 06/01/25			2	2FE	5,974,070	93.9050	5,634,282	6,000,000	5,979,019		2,449			3.850	3.912	JD	19,250	231,000	03/23/2018	06/01/2025
56585A-AD-4	MARATHON PETROLEUM CORP MPC 5 1/8 03/01/21				2FE	8,135,760	102.8980	8,231,840	8,000,000	8,037,535		(16,151)			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			2	2FE	13,021,826	107.9970	12,959,580	12,000,000	12,901,838		(23,826)			6.500	5.882	MS	260,000	780,000	11/21/2011	03/01/2041
56585A-AH-5	MARATHON PETROLEUM CORP MPC 4 3/4 09/15/44			2	2FE	7,925,940	88.0890	7,047,136	8,000,000	7,931,403		1,330			4.750	4.808	MS	111,889	380,000	09/03/2014	09/15/2044
56585A-AS-1	MARATHON PETROLEUM CORP MARATHON PETROLEUM CORP			2	2FE	24,625,560	93.8000	23,450,075	25,000,000	24,633,571		8,011			3.800	3.989	AO	237,500		10/02/2018	04/01/2028
570535-AJ-3	MARKEL CORPORATION MKL 5.35 06/01/21				2FE	15,115,800	104.0010	15,600,135	15,000,000	15,034,221		(13,025)			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	90.3840	4,519,190	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	98.1420	4,907,105	5,000,000	5,000,000					4.070	4.070	MS	52,006	203,500	03/09/2017	03/29/2037
571748-AK-8	MARSH & MCLENNAN COS INC MMC 5 7/8 08/01/33				1FE	3,402,210	114.5830	3,895,808	3,400,000	3,401,977		(84)			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			2	1FE	11,081,400	97.9290	10,772,223	11,000,000	11,051,077		(9,406)			3.500	3.402	JD	29,944	385,000	05/20/2015	06/03/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	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
571748-AX-0	MARSH & MCLENNAN COS INC MMC 3 1/2 03/10/25			2	1FE	14,755,350	97.3260	14,598,930	15,000,000	14,844,356		22,000			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			2	1FE	19,991,050	98.2530	19,650,640	20,000,000	19,993,494		773			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			2	1FE	9,989,740	93.8340	9,383,360	10,000,000	9,990,300		147			4.350	4.356	JJ	182,458	435,000	01/10/2017	01/30/2047
571748-BD-3	MARSH & MCLENNAN COS INC MMC 4.2 03/01/48			2	1FE	4,979,700	90.6200	4,531,000	5,000,000	4,979,988		288			4.200	4.224	MS	70,000	105,000	02/27/2018	03/01/2048
571903-AV-5	MARRIOTT INTERNATIONAL MAR 3 1/8 02/15/23			2	2FE	24,927,803	96.6280	24,157,075	25,000,000	24,950,559		11,058			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			2	2FE	4,865,090	93.7000	4,685,010	5,000,000	4,875,765		5,217			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	116.5010	11,650,140	10,000,000	9,284,699		73,760			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	110.9110	7,042,823	6,350,000	6,484,712		(3,936)			6.250	6.057	MN	66,146	396,875	10/29/2010	05/01/2037
573284-AQ-9	MARTIN MARIETTA MATERIAL MARTIN MARIETTA MATERIAL			2	2FE	8,981,820	92.7700	8,349,255	9,000,000	8,984,392		1,572			3.450	3.474	JD	25,875	310,500	05/17/2017	06/01/2027
573284-AU-0	MARTIN MARIETTA MATERIAL MLM 4 1/4 12/15/47			2	2FE	19,936,200	82.1160	16,423,100	20,000,000	19,937,197		972			4.250	4.269	JD	37,778	838,194	12/06/2017	12/15/2047
57636Q-AB-0	MASTERCARD INC MA 3 3/8 04/01/24				1FE	45,380,728	100.7330	45,213,917	44,885,000	45,199,262		(54,161)			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			2	1FE	14,775,300	96.0080	14,401,155	15,000,000	14,784,038		4,236			3.800	3.885	MN	63,333	570,000	01/18/2017	11/21/2046
57636Q-AK-0	MASTERCARD INC MA 3.95 02/26/48			2	1FE	4,995,650	99.3000	4,964,975	5,000,000	4,995,716		66			3.950	3.955	FA	68,576	98,750	02/21/2018	02/26/2048
577081-AU-6	MATTEL INC MAT 6.2 10/01/40				4FE	14,952,570	73.0000	10,950,000	15,000,000	14,958,665		872			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			2	4FE	11,133,400	71.5000	7,150,000	10,000,000	10,992,710		(28,352)			5.450	4.726	MN	90,833	545,000	06/27/2012	11/01/2041
57736*-AS-0	MAUI ELECTRIC MAUI ELECTRIC				2Z	2,000,000	99.5320	1,990,640	2,000,000	2,000,000					4.530	4.530	MN	7,802	45,300	05/30/2018	05/30/2033
57772K-AB-7	MAXIM INTEGRATED PRODUCT MXIM 3 3/8 03/15/23			2	2FE	29,312,272	97.7490	29,129,053	29,800,000	29,563,551		50,749			3.375	3.579	MS	296,138	1,005,750	10/31/2013	03/15/2023
57772K-AD-3	MAXIM INTEGRATED PRODUCT MAXIM INTEGRATED PRODUCT			2	2FE	14,988,600	92.7430	13,911,450	15,000,000	14,990,116		991			3.450	3.459	JD	23,000	517,500	06/08/2017	06/15/2027
579780-AJ-6	MCCORMICK & CO MKC 3 1/2 09/01/23			2	2FE	12,873,460	100.2050	13,026,702	13,000,000	12,935,542		12,466			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			2	2FE	23,876,900	93.9170	22,540,032	24,000,000	23,911,439		11,295			3.250	3.310	MN	99,667	780,000	11/06/2015	11/15/2025
579780-AN-7	MCCORMICK & CO MCCOMICK & CO	0		2	2FE	3,986,200	94.6410	3,785,624	4,000,000	3,987,857		1,197			3.400	3.441	FA	51,378	137,511	08/09/2017	08/15/2027
579780-AP-2	MCCORMICK & CO MCCORMICK & CO			2	2FE	6,971,510	94.8900	6,642,328	7,000,000	6,972,224		502			4.200	4.224	FA	111,067	297,267	08/09/2017	08/15/2047
58013M-EC-4	MCDONALD'S CORP MCDONALDS CORP	0			2FE	7,326,501	117.1690	6,771,214	5,779,000	7,247,126		(49,889)			6.300	4.313	AO	76,861	364,077	05/16/2017	10/15/2037
58013M-EF-7	MCDONALD'S CORP MCD 6.3 03/01/38				2FE	21,963,536	119.0730	22,234,408	18,673,000	21,406,965		(82,756)			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	101.0020	18,796,379	18,610,000	18,521,738		1,508			4.875	4.907	JJ	418,337	907,238	09/05/2014	07/15/2040
58013M-EV-2	MCDONALD'S CORP	0		2	2FE	1,953,600	97.6400	1,952,798	2,000,000	1,956,022		822			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	125.0250	15,628,138	12,500,000	12,551,010		(4,376)			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			2	2FE	3,935,214	95.2180	3,842,038	4,035,000	3,990,178		10,521			2.700	3.000	JD	4,842	108,945	05/28/2013	12/15/2022
581557-BJ-3	MCKESSON CORP MCK 3.95 02/16/28			2	2FE	8,997,750	95.9100	8,631,855	9,000,000	8,997,914		164			3.950	3.953	FA	133,313	177,750	02/07/2018	02/16/2028
58155Q-AE-3	MCKESSON CORP MCK 6 03/01/41			2	2FE	8,094,978	111.4350	7,806,022	7,005,000	7,984,897		(26,262)			6.000	4.941	MS	140,100	420,300	02/14/2014	03/01/2041
58155Q-AG-8	MCKESSON CORP MCK 2.85 03/15/23			2	2FE	2,960,490	96.0360	2,881,074	3,000,000	2,981,651		4,035			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	119.2480	25,996,086	21,800,000	23,582,232		(46,545)			5.900	5.249	MN	214,367	1,286,200	06/07/2011	11/01/2039
582839-AG-1	MEAD JOHNSON NUTRITION C MJN 4.6 06/01/44			2	1FE	4,973,250	102.5770	5,128,870	5,000,000	4,975,517		498			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	129.0170	5,509,022	4,270,000	4,331,876		(1,491)			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	104.4330	5,221,645	5,000,000	5,315,924		(6,499)			4.625	4.224	MS	68,090	231,250	03/21/2017	03/15/2045
589331-AM-9	MERCK SHARP & DOHME CORP MRK 5 3/4 11/15/36				1FE	6,911,423	120.4690	7,547,389	6,265,000	6,789,625		(17,776)			5.750	5.034	MN	46,030	360,238	11/10/2010	11/15/2036
589400-AB-6	MERCURY GENERAL CORP MCY 4.4 03/15/27			2	2FE	28,955,630	96.7070	28,045,146	29,000,000	28,962,532		3,715			4.400	4.419	MS	375,711	1,276,000	03/01/2017	03/15/2027
59018Y-TM-3	BANK OF AMERICA CORP BAC 6.05 06/01/34				1FE	6,044,072	115.6700	6,036,802	5,219,000	5,895,883		(28,979)			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	110.3880	8,831,048	8,000,000	7,906,101		9,136			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	113.4670	22,693,360	20,000,000	20,613,996		(22,866)			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	100.0850	20,017,020	20,000,000	19,999,085		155			3.600	3.601	AO	162,000	720,000	04/07/2014	04/10/2024
59156R-BL-1	METLIFE INC BASIC	0			1FE	2,071,340	102.1970	2,043,946	2,000,000	2,070,914		(426)			4.721	4.514	MJSD	4,196	47,210	09/12/2018	12/15/2044
59156R-BQ-0	METLIFE INC MET 3.6 11/13/25			2	1FE	9,999,200	98.6600	9,866,020	10,000,000	9,999,422		73			3.500	3.501	MN	46,667	360,000	11/09/2015	11/13/2025
59447#-AF-0	MICH ELEC TRANS CO LLC				1	20,000,000	98.0400	19,608,000	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	115.5650	11,556,530	10,000,000	10,244,978		(6,775)			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	106.9130	18,496,018	17,300,000	16,397,257		22,263			4.500	4.889	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	118.1390	5,552,524	4,700,000	4,887,315		(4,561)			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	97.5140	19,502,840	20,000,000	19,047,722		199,827			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			2	1FE	9,885,000	95.8280	9,582,770	10,000,000	9,901,457		4,453			3.500	3.581	FA	135,139	350,000	02/09/2015	02/12/2035
594918-BZ-6	MICROSOFT CORP MICROSOFT CORPORATION	0		2	1FE	1,247,288	102.8090	1,285,115	1,250,000	1,247,461		93			4.100	4.116	FA	20,642	51,250	01/30/2017	02/06/2037
594918-CB-8	MICROSOFT CORP MSFT 4 1/2 02/06/57			2	1FE	9,970,500	107.4760	10,747,620	10,000,000	9,971,027		282			4.500	4.516	FA	181,250	450,000	01/30/2017	02/06/2057
59523U-AL-1	MID-AMERICA APARTMENTS L MAA 3 3/4 06/15/24			2	2FE	20,698,565	99.0690	20,715,349	20,910,000	20,784,683		20,260			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			2	2FE	13,874,890	100.0480	14,006,706	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	119.0900	16,547,514	13,895,000	14,193,188		(10,787)			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	123.2100	6,209,794	5,040,000	4,955,511		2,228			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	6,399,040	97.7700	6,256,335	6,399,040	6,399,040					6.000	5.999	MS	113,050	383,942	08/17/2011	03/15/2025

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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 Designation and Administrative Symbol	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
60040*-AB-2	MILLENIUM PARKING MILLENIUM PARKING GARAGES	0			2FE	5,000,000	90.3760	4,518,815	5,000,000	5,000,000					3.840	3.858	MJSD	533	192,000	11/22/2016	11/22/2032
608190-AJ-3	MOHAWK INDUSTRIES INC MHK 3.85 02/01/23			2	2FE	14,995,050	99.9620	14,994,345	15,000,000	14,997,756		498			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			2	2FE	9,984,300	97.5910	9,759,060	10,000,000	9,989,508		1,445			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	0			2FE	3,494,970	93.7180	2,811,546	3,000,000	3,466,800		(11,975)			5.000	4.672	MN	25,000	150,000	07/20/2016	05/01/2042
60871R-AD-2	MOLSON COORS BREWING CO TAP 5 05/01/42				2FE	25,077,670	93.7180	22,675,118	24,195,000	24,972,625		(18,106)			5.000	4.672	MN	201,625	1,209,750	07/20/2016	05/01/2042
60871R-AH-3	MOLSON COORS BREWING CO TAP 4.2 07/15/46			2	2FE	4,967,850	83.0280	4,151,415	5,000,000	4,969,297		580			4.200	4.238	JJ	96,833	210,000	06/28/2016	07/15/2046
615369-AA-3	MOODY'S CORPORATION MCO 5 1/2 09/01/20				2FE	32,540,120	103.5560	32,102,329	31,000,000	31,351,279		(199,240)			5.500	4.782	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	106.7380	3,202,134	3,000,000	3,047,486		(885)			5.250	5.138	JJ	72,625	157,500	11/12/2015	07/15/2044
615369-AM-7	MOODY'S CORPORATION MOODYS CORP			2	2FE	9,899,444	94.9340	9,493,380	10,000,000	9,905,951		6,508			3.250	3.372	JJ	149,861	162,500	04/19/2018	01/15/2028
617446-7X-1	MORGAN STANLEY MS 5 11/24/25				2FE	19,909,000	101.9730	20,394,520	20,000,000	19,941,257		6,962			5.000	5.051	MN	102,778	1,000,000	11/19/2013	11/24/2025
61744Y-AP-3	MORGAN STANLEY MORGAN STANLEY	0		2	1FE	7,000,000	95.7860	6,705,020	7,000,000	7,000,006		6			3.772	3.772	JJ	115,151	132,753	01/18/2018	01/24/2029
61744Y-AR-9	MORGAN STANLEY MORGAN STANLEY	0		2	1FE	2,000,000	97.0040	1,940,080	2,000,000	2,000,000					4.457	4.457	AO	17,085	44,075	04/19/2018	04/22/2039
61746B-EG-7	MORGAN STANLEY MS 4 3/8 01/22/47				1FE	20,921,600	94.5550	18,911,060	20,000,000	20,904,878		(17,722)			4.375	4.097	JJ	386,458	875,000	12/27/2017	01/22/2047
61761J-3R-8	MORGAN STANLEY MS 3 1/8 07/27/26				1FE	4,966,000	92.0420	4,602,120	5,000,000	4,973,298		3,070			3.125	3.205	JJ	66,840	156,250	07/20/2016	07/27/2026
617734-A#-5	MORONGO BAND OF MISSION INDIAN MORONGO BAND OF MISSION INDIAN			4	2FE	5,000,000	97.6830	4,884,150	5,000,000	5,000,000					5.650	5.650	AO	47,868		10/31/2018	10/24/2033
61945C-AB-9	MOSAIC CO MOS 4 7/8 11/15/41			2	2FE	6,531,335	92.9020	5,806,350	6,250,000	6,495,152		(6,178)			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			2	2FE	14,943,900	103.7210	15,558,165	15,000,000	14,953,158		1,997			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	1,039,958	101.7630	1,060,368	1,042,000	1,041,731		244			5.750	5.776	JJ	27,627	59,915	01/06/2010	01/15/2020
61980A-AD-5	MOTIVA ENTERPRISES LLC MTVD 6.85 01/15/40				2FE	8,236,748	102.8680	7,049,558	6,853,000	8,036,266		(29,480)			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	98.6860	9,523,209	9,650,000	9,574,609		20,495			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			2	3FE	14,967,900	93.3630	14,004,435	15,000,000	14,987,694		3,297			4.000	4.026	JD	50,000	600,000	05/15/2012	06/01/2022
62927@-AB-4	NHL US FUNDING SECD TERM NTS SER 2	0			2PL	2,000,000	102.1570	2,043,138	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			2	2FE	9,982,700	98.4360	9,843,630	10,000,000	9,992,818		1,766			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	95.9310	20,937,006	21,825,000	21,831,848		(4,154)			5.000	4.980	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	90.0000	5,400,000	6,000,000	6,067,294		(23,162)			4.625	4.181	MS	81,708	277,500	05/24/2012	09/15/2021
62978*-AA-6	NRG CANAL 3 DEV LLC			4	3Z	19,369,565	100.0000	19,565,217	19,565,217	19,381,672		12,108			5.220	5.054	MON	34,044	394,787	06/29/2018	05/31/2026
631005-BF-1	NARRAGANSETT ELECTRIC NGGLN 4.17 12/10/42				1FE	35,000,000	95.0420	33,264,665	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	102.1880	5,109,390	5,000,000	5,008,221		(7,500)			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	101.9930	29,017,009	28,450,000	28,753,791		(106,061)			4.900	4.469	JD	116,171	1,394,050	06/13/2012	12/01/2021
637071-AK-7	NATIONAL OILWELL VARCO I NOV 3.95 12/01/42			2	2FE	40,195,385	79.0580	33,131,004	41,907,000	40,354,055		36,110			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			4	1Z	17,434,529	96.0940	16,753,536	17,434,529	17,434,529					3.600	3.600	MN	80,199	(287,484)	12/06/2016	11/15/2033
637417-AF-3	NATIONAL RETAIL PROPERTIES NNN 3.3 04/15/23			2	2FE	13,907,220	97.9940	13,719,118	14,000,000	13,956,385		9,301			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			2	2FE	15,930,080	99.8470	15,975,504	16,000,000	15,958,374		6,709			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			2	2FE	4,987,950	99.1590	4,957,945	5,000,000	4,991,372		1,070			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			2	2FE	4,944,850	96.2320	4,811,595	5,000,000	4,954,574		4,822			3.600	3.733	JD	8,000	180,000	12/05/2016	12/15/2026
637432-MS-1	NATIONAL RURAL UTIL COOP NRUC 4.023 11/01/32			2	1FE	51,123,943	103.5630	49,281,394	47,586,000	50,287,353		(181,016)			4.023	3.487	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	104.9620	20,152,742	19,200,000	19,676,609		(87,279)			5.750	5.152	AO	233,067	1,104,000	05/02/2014	10/15/2023
63946B-AE-0	NBCUNIVERSAL MEDIA LLC	0			1FE	149,965	102.5310	153,796	150,000	149,992		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	114.7770	11,477,690	10,000,000	10,121,481		(2,660)			5.950	5.851	AO	148,750	595,000	08/25/2011	04/01/2041
641062-AL-8	NESTLE HOLDINGS INC NESNVX 3.9 09/24/38	0		2	1FE	1,978,620	97.6250	1,952,500	2,000,000	1,978,811		191			3.900	3.982	MS	21,017		09/18/2018	09/24/2038
641062-AL-8	NESTLE HOLDINGS INC NESNVX 3.9 09/24/38			2	1FE	39,552,100	97.6250	39,050,000	40,000,000	39,556,104		4,004			3.900	3.982	MS	420,333		09/18/2018	09/24/2038
64116#-AB-9	NETRALITY PARTNERS NETRALITY PROPERTIES				2Z	12,000,000	97.1800	11,661,600	12,000,000	12,000,000					4.960	4.960	AO	140,533	595,200	04/06/2017	04/06/2022
64128X-AE-0	NEUBERGER BERMAN GRP/FIN NEUBER 4 7/8 04/15/45			2	2FE	8,825,400	88.2380	8,823,770	10,000,000	8,858,193		18,394			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			2	2FE	6,944,350	101.2180	7,085,246	7,000,000	6,952,593		4,660			4.500	4.600	MS	92,750	315,000	03/09/2017	03/15/2027
644188-BF-0	NEW ENGLAND POWER CO NGGLN 3.8 12/05/47			2	1FE	9,932,600	91.7570	9,175,670	10,000,000	9,933,918		1,230			3.800	3.838	JD	27,444	380,000	11/30/2017	12/05/2047
645869-E#-1	NEW JERSEY NATURAL GAS NEW JERSEY NATURAL GAS				1	12,000,000	90.2330	10,827,960	12,000,000	12,000,000					3.630	3.630	JD	12,100	435,600	06/21/2016	06/21/2046
645869-F*-4	NEW JERSEY NATURAL GAS NEW JERSEY NATURAL GAS				1	7,000,000	96.6970	6,768,790	7,000,000	7,000,000					4.010	4.010	MN	38,986	140,350	05/11/2018	05/11/2048
646025-C*-5	New Jersey Resources NEW JERSEY RESOURCES				1	7,000,000	96.6630	6,766,410	7,000,000	7,000,000					3.540	3.540	FA	93,613	247,800	08/18/2016	08/18/2026
646025-C@-3	New Jersey Resources NEW JERSEY RESOURCES CORP			1	1	8,000,000	98.4380	7,875,040	8,000,000	8,000,000					3.960	3.960	JD	20,240	158,400	06/08/2018	06/08/2028
651229-AW-6	NEWELL BRANDS INC NWL 4.2 04/01/26	0		2	2FE	4,989,900	98.0280	4,901,395	5,000,000	4,992,278		894			4.200	3.878	AO	52,500	210,000	10/18/2016	04/01/2026
651229-AW-6	NEWELL BRANDS INC NWL 4.2 04/01/26			2	2FE	20,118,330	98.0280	19,115,441	19,500,000	19,979,594		(62,411)			4.200	3.878	AO	204,750	819,000	10/18/2016	04/01/2026
651229-AX-4	NEWELL BRANDS INC NEWELL BRANDS INC	0		2	2FE	1,164,640	95.3010	953,007	1,000,000	1,158,280		(6,360)			5.375	4.063	AO	13,438	53,750	01/03/2018	04/01/2036
651290-AQ-1	NEWFIELD EXPLORATION CO	0			3FE	2,000,000	101.8130	2,036,250	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	107.4400	18,802,000	17,500,000	17,228,008		9,520			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			2	2FE	2,978,970	98.8590	2,965,779	3,000,000	2,992,162		2,269			3.500	3.587	MS	30,917	105,000	08/20/2012	03/15/2022

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 Designation and Administrative Symbol	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
651639-AP-1	NEWMONT MINING CORP NEM 4 7/8 03/15/42			2	2FE	4,847,450	94.8590	4,742,970	5,000,000	4,865,190		2,997			4.875	5.074	MS	71,771	243,750	05/14/2012	03/15/2042
65339K-AV-2	NEXTERA ENERGY CAPITAL NEXTERA ENERGY CAPITAL	0		2	2FE	3,000,000	84.5950	2,537,835	3,000,000	2,942,734		(49,245)			4.800	3.175	JD	12,000	155,600	10/30/2017	12/01/2077
654106-AD-5	NIKE INC NKE 3 5/8 05/01/43			2	1FE	33,177,405	93.2290	32,765,332	35,145,000	33,327,616		43,747			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			2	1FE	29,494,700	95.6390	28,691,640	30,000,000	29,521,249		9,793			3.875	3.972	MN	193,750	1,162,500	12/12/2016	11/01/2045
65473Q-B*-3	NISOURCE FINANCE CORP				2	13,841,500	107.3910	15,034,740	14,000,000	13,919,463		9,100			5.890	5.993	MN	75,588	824,600	06/20/2007	11/28/2025
65486A-AB-9	NLV FINANCIAL CORP 144A				2FE	17,637,129	106.3040	19,786,382	18,613,000	17,785,469		20,450			6.500	6.926	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	97.7080	13,248,228	13,559,000	14,217,040		(15,295)			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			2	2FE	14,914,500	89.0410	13,356,210	15,000,000	14,921,639		1,497			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	101.0340	5,051,695	5,000,000	4,997,259		911			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			2	2FE	34,164,625	85.7360	28,370,142	33,090,000	34,076,437		(24,454)			5.000	4.788	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	129.0440	3,369,336	2,611,000	3,018,405		(23,174)			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	110.8360	13,584,072	12,256,000	12,808,837		(39,623)			5.640	5.075	MN	84,485	691,238	04/19/2011	05/17/2029
655844-BM-9	NORFOLK SOUTHERN CORP NSC 3.95 10/01/42			2	2FE	4,738,250	90.4540	4,522,675	5,000,000	4,761,971		5,699			3.950	4.271	AO	49,375	197,500	07/24/2014	10/01/2042
655844-BT-4	NORFOLK SOUTHERN CORP NORFOLK SOUTHERN CORP			2	2FE	9,984,700	95.3470	9,534,650	10,000,000	9,986,824		1,346			3.150	3.168	JD	26,250	315,000	05/22/2017	06/01/2027
656836-AC-7	NA DEVELOPMENT BANK NADB 3.3 12/17/30				1FE	50,000,000	94.4470	47,223,675	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			4	1	7,000,000	98.1370	6,869,590	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			2	2FE	14,677,485	96.1510	14,499,571	15,080,000	14,809,063		39,623			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	117.3370	1,760,058	1,500,000	1,748,670		(11,612)			5.900	4.375	JD	7,375	88,500	06/06/2013	12/01/2033
665228-E#-5	NORTHERN ILLINOIS GAS CO NORTHERN ILLINOIS GAS CO	0			1Z	3,000,000	99.6100	2,988,288	3,000,000	3,000,000					4.080	4.080	FA	45,900		08/03/2018	08/16/2039
665772-CA-5	NORTHERN STATES PWR-MINN XEL 5 1/4 07/15/35				1FE	10,052,503	111.6540	10,490,982	9,396,000	9,984,134		(24,104)			5.250	4.692	JJ	227,462	493,290	03/03/2017	07/15/2035
665772-CB-3	NORTHERN STATES PWR-MINN XEL 6 1/4 06/01/36				1FE	11,635,740	126.4130	12,641,290	10,000,000	11,320,619		(46,219)			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	126.2780	2,273,011	1,800,000	2,033,446		(7,445)			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	115.8440	3,591,173	3,100,000	3,195,519		(2,526)			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	108.7130	10,901,720	10,028,000	9,775,323		6,343			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			2	1FE	4,442,550	91.5920	4,579,595	5,000,000	4,493,267		12,581			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	125.4880	2,183,498	1,740,000	2,022,938		(8,250)			6.375	5.060	MS	36,975	110,925	10/29/2010	09/01/2038
665789-BA-0	NORTHERN STATES PWR-WISC BASIC	0		2	1FE	4,981,450	98.6030	4,930,150	5,000,000	4,981,505		55			4.200	4.222	MS	63,583		09/05/2018	09/01/2048
665859-AP-9	NORTHERN TRUST CORP NTRS 3.95 10/30/25				1FE	43,206,750	101.7870	43,966,722	43,195,000	43,202,229		(926)			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				2	2,000,000	92.5280	1,850,560	2,000,000	2,000,000					4.320	4.320	MN	14,400	86,400	11/01/2017	11/01/2047
665876-C8-5	NORTHERN UTILITIES INC NORTHERN UTILITIES INC				2	3,000,000	94.3710	2,831,130	3,000,000	3,000,000					3.520	3.520	MN	17,600	105,600	11/01/2017	11/01/2027
666807-BD-3	NORTHROP GRUMMAN CORP NOC 5.05 11/15/40				2FE	15,964,940	104.8060	16,768,944	16,000,000	15,970,050		732			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	97.6610	14,649,165	15,000,000	14,960,725		7,812			3.250	3.312	FA	203,125	487,500	05/28/2013	08/01/2023
666807-BJ-0	NORTHROP GRUMMAN CORP NORTHROP GRUMMAN CORP	0		2	2FE	3,695,578	88.6360	3,545,428	4,000,000	3,699,756		3,106			3.850	4.331	AO	32,511	96,250	08/28/2018	04/15/2045
666807-BK-7	NORTHROP GRUMMAN CORP NOC 3.2 02/01/27			2	2FE	8,985,510	93.7220	8,434,989	9,000,000	8,988,522		1,225			3.200	3.218	FA	120,000	288,000	11/28/2016	02/01/2027
666807-BN-1	NORTHROP GRUMMAN CORP NORTHROP GRUMMAN CORP	0		2	2FE	3,924,920	93.4800	3,739,188	4,000,000	3,931,312		6,392			3.250	3.473	JJ	59,944	98,222	01/31/2018	01/15/2028
666807-BP-6	NORTHROP GRUMMAN CORP NOC 4.03 10/15/47	0		2	2FE	998,440	90.9400	909,402	1,000,000	998,476		29			4.030	4.039	AO	8,508	40,524	10/10/2017	10/15/2047
666807-BP-6	NORTHROP GRUMMAN CORP NOC 4.03 10/15/47			2	2FE	9,984,400	90.9400	9,094,020	10,000,000	9,984,757		290			4.030	4.039	AO	85,078	405,239	10/10/2017	10/15/2047
667274-AA-2	NORTHWELL HEALTHCARE INC NSHRLI 3.979 11/01/46			2	1FE	8,000,000	91.2510	7,300,080	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	0		2	1FE	500,000	95.1920	475,959	500,000	500,000					4.260	4.260	MN	3,550	21,300	09/19/2017	11/01/2047
667274-AC-8	NORTHWELL HEALTHCARE INC NORTHWELL HEQLTHCARE INC			2	1FE	10,000,000	95.1920	9,519,170	10,000,000	10,000,000					4.260	4.260	MN	71,000	426,000	09/19/2017	11/01/2047
668074-AU-1	NORTHWESTERN CORP NWE 4.176 11/15/44			2	1FE	40,000,000	100.3960	40,158,280	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	102.3910	5,283,376	5,160,000	5,166,784		(7,748)			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	106.0050	78,443,478	74,000,000	75,016,049		(23,229)			4.400	4.309	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	115.6510	5,782,570	5,000,000	5,324,529		(8,455)			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			2	1FE	10,958,040	97.4600	10,720,644	11,000,000	10,969,667		3,821			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	119.3210	25,430,949	21,313,000	22,078,262		(24,885)			6.400	6.061	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	102.5980	7,012,553	6,835,000	6,989,197		(41,288)			4.125	3.428	MS	83,017	281,944	07/19/2013	06/15/2022
670346-AM-7	NUCOR CORP NUE 4 08/01/23			2	1FE	9,992,600	100.7840	10,078,400	10,000,000	9,996,256		730			4.000	4.009	FA	166,667	400,000	07/24/2013	08/01/2023
670346-AQ-8	NUCOR CORP NUE 4.4 05/01/48			2	2FE	5,957,400	96.6400	5,798,388	6,000,000	5,957,913		513			4.400	4.443	MN	44,000	135,667	04/23/2018	05/01/2048
67066G-AE-4	NVIDIA CORP NVDA 3.2 09/16/26			2	1FE	35,015,070	94.7290	33,155,255	35,000,000	35,012,027		(1,503)			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	101.7310	4,577,900	4,500,000	4,446,076		47,279			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	102.7420	12,842,688	12,500,000	12,464,746		16,035			4.875	5.022	JJ	282,682	609,375	02/08/2011	01/14/2021
67103H-AE-7	O'REILLY AUTOMOTIVE INC ORLY 3.55 03/15/26			2	2FE	9,031,160	95.6850	8,611,632	9,000,000	9,023,345		(3,019)			3.550	3.508	MS	94,075	319,500	03/10/2016	03/15/2026
67103H-AF-4	O'REILLY AUTOMOTIVE INC OREILLY AUTOMOTIVE INC			2	2FE	9,984,000	95.5280	9,552,760	10,000,000	9,985,981		1,416			3.600	3.619	MS	120,000	374,000	08/10/2017	09/01/2027
67103H-AG-2	O'REILLY AUTOMOTIVE INC ORLY 4.35 06/01/28			2	2FE	13,463,820	99.5290	13,436,348	13,500,000	13,465,885		2,065			4.350	4.383	JD	48,938	316,463	05/10/2018	06/01/2028
671058-AF-8	OSI GROUP LLC OSI GROUP LLC			4	2PL	15,000,000	98.4560	14,768,400	15,000,000	15,000,000					4.350	4.350	MS	179,438	326,250	03/22/2018	03/22/2028
674599-CG-8	OCCIDENTAL PETROLEUM COR OXY 3 1/2 06/15/25			2	1FE	6,980,840	99.0230	6,931,582	7,000,000	6,986,729		1,801			3.500	3.533	JD	10,889	245,000	09/29/2015	06/15/2025

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	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
674599-CH-6	OCCIDENTAL PETROLEUM COR OCCIDENTAL PETROLEUM CORP	0		2	1FE	5,986,320	97.9330	5,875,980	6,000,000	5,989,652		1,230			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		2	1FE	1,984,480	97.5230	1,950,466	2,000,000	1,985,234		274			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			2	1FE	4,988,800	93.6410	4,682,045	5,000,000	4,990,046		185			4.100	4.112	FA	77,444	205,000	11/02/2016	02/15/2047
674599-CM-5	OCCIDENTAL PETROLEUM COR OCCIDENTAL PETROLEUM CORP	0		2	1FE	995,790	95.0130	950,133	1,000,000	996,643		359			3.000	3.047	FA	11,333	30,000	11/02/2016	02/15/2027
674599-CN-3	OCCIDENTAL PETROLEUM COR OXY 4.2 03/15/48			2	1FE	4,963,600	95.7630	4,788,135	5,000,000	4,964,194		594			4.200	4.243	MS	61,833	112,583	02/28/2018	03/15/2048
67502#-AA-6	OCEAN SPRAY OCEAN SPRAY			4	2	6,100,110	89.3500	5,450,448	6,100,110	6,100,110					3.390	3.414	MON	9,191	205,126	09/30/2016	08/15/2036
675232-AA-0	OCEANEERING INTL INC OII 4.65 11/15/24			2	3FE	19,922,800	80.1750	16,035,000	20,000,000	19,950,231		7,205			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			2	1FE	30,000,000	122.1480	36,644,430	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				2FE	25,088,438	112.3660	27,543,203	24,512,000	25,008,427		(12,112)			5.375	5.218	MN	219,587	1,317,520	08/29/2011	11/01/2040
67740Q-AF-3	OHIO NAT FINANCIAL SRVS OHNAT 6 3/8 04/30/20				2FE	16,205,061	103.1660	16,396,204	15,893,000	15,948,510		(39,312)			6.375	6.097	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	120.0220	6,001,120	5,000,000	4,988,350		595			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	124.8550	2,497,096	2,000,000	2,082,390		(3,579)			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	119.2090	425,577	357,000	387,096		(2,447)			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	115.7910	2,601,815	2,247,000	2,244,575		82			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	124.1900	12,419,040	10,000,000	12,093,703		(66,123)			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	100.2080	5,010,405	5,000,000	5,000,462		(11,609)			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	121.6950	6,084,725	5,000,000	4,972,229		634			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			2	1FE	14,989,800	96.1210	14,418,135	15,000,000	14,990,130		181			4.150	4.154	AO	155,625	622,500	03/28/2017	04/01/2047
679574-A@-2	OLD DOMINION ELECTRIC			4	1	15,000,000	108.5670	16,285,050	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				1FE	10,000,000	97.6300	9,763,000	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			4	1	12,350,000	93.6150	11,561,453	12,350,000	12,350,000					3.330	3.330	JD	34,271	411,255	07/06/2017	12/01/2037
680223-AJ-3	OLD REPUBLIC INTL CORP ORI 4 7/8 10/01/24			2	2FE	9,949,800	103.3490	10,334,900	10,000,000	9,968,305		4,662			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	101.8020	10,180,170	10,000,000	9,995,309		8,307			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	98.3150	23,595,624	24,000,000	24,451,116		(126,807)			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		2	2FE	2,997,210	94.4510	2,833,518	3,000,000	2,997,894		249			3.600	3.836	AO	22,800	108,000	02/15/2018	04/15/2026
68217F-AA-0	OMNICOM GROUP INC OMNICOM GROUP INC			2	2FE	10,771,750	94.4510	10,389,566	11,000,000	10,793,073		21,323			3.600	3.836	AO	83,600	396,000	02/15/2018	04/15/2026
68233D-AP-2	ONCOR ELECTRIC DELIVERY ONCRTX 7 1/4 01/15/33				1FE	3,313,646	132.5800	3,525,294	2,659,000	3,153,886		(23,174)			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	128.6890	2,720,485	2,114,000	2,448,299		(16,857)			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	113.7750	12,629,014	11,100,000	11,160,864		(1,514)			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			2	1FE	18,968,343	102.0360	19,386,916	19,000,000	18,987,926		3,189			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			2	1FE	4,573,436	115.9500	5,043,842	4,350,000	4,548,366		(5,241)			5.300	4.965	JD	19,213	230,550	08/29/2012	06/01/2042
68233J-AT-1	ONCOR ELECTRIC DELIVERY ONCRTX 4.55 12/01/41			2	1FE	2,808,537	104.6530	3,139,578	3,000,000	2,830,549		3,905			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	119.0900	22,142,385	18,593,000	18,867,440		(13,583)			7.000	6.824	AO	274,763	1,301,510	05/07/2009	10/15/2033
68245J-AB-6	ONEBEACON US HOLDINGS OB 4.6 11/09/22				2FE	30,076,150	100.9040	30,271,080	30,000,000	30,033,655		(7,881)			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	115.9750	579,874	500,000	521,369		(1,549)			6.875	6.282	AO	8,594	34,375	05/24/2010	09/30/2028
682680-AN-3	ONEOK INC OKE 6 06/15/35				2FE	9,773,364	103.9250	11,663,469	11,223,000	10,035,227		34,337			6.000	7.073	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	110.2630	4,421,530	4,010,000	3,725,835		6,312			6.650	7.338	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	112.5150	3,561,087	3,165,000	2,603,244		11,470			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			2	2FE	4,703,450	97.1940	4,859,720	5,000,000	4,866,405		32,295			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			2	2FE	9,996,000	102.6390	10,263,940	10,000,000	9,997,901		387			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			2	2FE	3,999,280	100.0660	4,002,624	4,000,000	3,999,809		152			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	123.9680	18,595,215	15,000,000	15,286,512		(7,453)			6.500	6.327	AO	205,833	975,000	05/26/2009	04/15/2038
68389X-AV-7	ORACLE CORP ORCL 4.3 07/08/34			2	1FE	6,094,260	100.5660	6,033,966	6,000,000	6,079,055		(4,145)			4.300	4.181	JJ	123,983	258,000	07/24/2014	07/08/2034
68389X-BE-4	ORACLE CORP ORCL 3.9 05/15/35			2	1FE	4,966,250	95.3330	4,766,650	5,000,000	4,970,663		1,254			3.900	3.949	MN	24,917	195,000	04/28/2015	05/15/2035
68389X-BH-7	ORACLE CORP ORACLE CORPORATION	0		2	1FE	4,999,250	94.6250	4,731,270	5,000,000	4,999,353		25			3.850	3.851	JJ	88,764	192,500	06/29/2016	07/15/2036
68389X-BQ-7	ORACLE CORP ORCL 4 11/15/47			2	1FE	14,892,800	93.1870	13,978,110	15,000,000	14,895,010		2,085			4.000	4.041	MN	76,667	610,000	02/20/2018	11/15/2047
684065-BJ-3	ORANGE & ROCKLAND UTILIT ED 4.95 07/01/45			2	1FE	34,787,900	105.4230	36,897,945	35,000,000	34,800,561		3,564			4.950	4.989	JJ	866,250	1,732,500	06/15/2015	07/01/2045
68964*-AJ-0	OTTER TAIL POWER COMPANY OTTER TAIL POWER COMPANY				2	16,000,000	88.5570	14,169,120	16,000,000	16,000,000					4.070	4.070	FA	260,480	325,600	02/07/2018	02/07/2048
689648-D@-9	OTTER TAIL POWER CO OTTER TAIL CORPORATION				2	12,000,000	92.0560	11,046,720	12,000,000	12,000,000					3.550	3.550	JD	18,933	426,000	12/13/2016	12/15/2026
690732-AD-4	OWENS & MINOR INC OMI 3 7/8 09/15/21				4FE	9,953,900	74.0000	7,400,000	10,000,000	9,981,123		6,490			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			2	2FE	16,708,665	99.3830	16,398,228	16,500,000	16,588,558		(24,417)			4.200	4.043	JD	30,800	693,000	10/17/2012	12/15/2022
690742-AF-8	OWENS CORNING OC 3.4 08/15/26			2	2FE	2,987,610	91.5050	2,745,141	3,000,000	2,990,215		1,105			3.400	3.449	FA	38,533	102,000	08/03/2016	08/15/2026
690742-AG-6	OWENS CORNING OWENS CORNING	0		2	2FE	973,410	75.5770	755,774	1,000,000	973,841		431			4.300	4.463	JJ	19,828	21,500	01/24/2018	07/15/2047
690742-AH-4	OWENS CORNING OWENS GORNING	0		2	2FE	1,970,800	75.8610	1,517,220	2,000,000	1,971,257		457			4.400	4.489	JJ	36,911	45,222	01/23/2018	01/30/2048

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 Designation and Administrative Symbol	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
693475-AP-0	PNC FINANCIAL SERVICES PNC 3.9 04/29/24			2	1FE	2,992,110	99.4130	2,982,390	3,000,000	2,995,421		759			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			2	1FE	14,969,400	95.8490	14,377,290	15,000,000	14,973,720		2,697			3.150	3.174	MN	55,125	472,500	05/16/2017	05/19/2027
69349L-AK-4	PNC BANK NA PNC 2.95 01/30/23			2	1FE	36,367,030	97.1750	35,954,898	37,000,000	36,704,698		66,074			2.950	3.159	JJ	457,824	1,091,500	08/08/2013	01/30/2023
69349L-AQ-1	PNC BANK NA PNC 4.2 11/01/25			2	1FE	5,213,250	101.9330	5,096,650	5,000,000	5,140,721		(18,457)			4.200	3.725	MN	35,000	210,000	09/15/2014	11/01/2025
693506-BD-8	PPG INDUSTRIES INC	0			1FE	98,774	100.8790	100,879	100,000	99,735		134			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	106.1880	12,636,324	11,900,000	11,764,287		3,111			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	125.0120	2,295,217	1,836,000	2,127,163		(8,088)			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	123.2160	16,634,201	13,500,000	15,086,856		(58,815)			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				6FE	35,137,294	92.6250	35,137,294	37,935,000	35,137,294		(150,307)	6,267,542		6.050	5.184	MS		2,295,068	08/01/2013	03/01/2034
694308-GZ-4	PACIFIC GAS & ELECTRIC PCG 4.45 04/15/42			2	6FE	3,993,750	79.8750	3,993,750	5,000,000	3,993,750		535	983,966		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			2	2FE	2,992,020	81.7500	2,452,500	3,000,000	2,994,047		735			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				5FE	9,816,400	75.5000	7,550,000	10,000,000	9,823,204		3,337			4.000	4.107	JD	33,333	400,000	11/28/2016	12/01/2046
694308-HY-6	PACIFIC GAS & ELECTRIC PCG 3.95 12/01/47			2	5FE	4,978,387	75.8750	3,793,750	5,000,000	4,978,713		326			3.950	3.975	JD	16,458	198,597	05/15/2018	12/01/2047
694476-AC-6	PACIFIC LIFECORP PACLIF 6 02/10/20				2FE	2,120,936	102.5240	2,034,080	1,984,000	2,005,117		(18,104)			6.000	5.000	FA	46,624	119,040	07/07/2011	02/10/2020
694476-AD-4	PACIFIC LIFECORP PACLIF 5 1/8 01/30/43				2FE	11,572,960	102.5880	11,284,680	11,000,000	11,527,293		(11,582)			5.125	4.787	JJ	236,462	563,750	09/22/2014	01/30/2043
695114-BX-5	PACIFICORP BRKHEC 5.9 08/15/34				1FE	10,756,300	114.7190	11,471,850	10,000,000	10,590,482		(23,726)			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	111.1100	1,926,644	1,734,000	1,774,980		(1,569)			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	118.0480	2,915,773	2,470,000	2,671,179		(6,585)			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	125.9820	2,078,705	1,650,000	1,883,894		(7,313)			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	126.5880	7,633,244	6,030,000	6,156,298		(3,272)			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	102.4620	26,383,862	25,750,000	25,864,669		(33,109)			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			2	2FE	4,079,240	97.1780	3,887,120	4,000,000	4,059,112		(10,062)			3.650	3.352	MS	42,989	146,000	11/09/2016	09/15/2024
701094-AL-8	PARKER-HANNIFIN CORP PARKER-HANNIFIN CORP			2	1FE	9,959,453	96.7520	9,675,180	10,000,000	9,960,732		1,124			4.100	4.124	MS	136,667	410,000	12/13/2017	03/01/2047
70109H-AJ-4	PARKER-HANNIFIN CORP PH 6 1/4 05/15/38				1FE	4,869,146	123.3470	5,063,407	4,105,000	4,736,973		(18,998)			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			2	1FE	35,386,950	99.0840	34,679,330	35,000,000	35,327,648		(17,509)			4.200	4.115	MN	163,333	1,470,000	01/08/2015	11/21/2034
70202#-AF-2	PARSONS CORP				2	15,000,000	98.6630	14,799,450	15,000,000	15,000,000					5.130	5.130	JJ	354,825	780,750	07/01/2014	07/15/2026
70213B-AA-9	PARTNERRE FINANCE B LLC PRE 5 1/2 06/01/20				2FE	17,200,084	103.1180	17,220,656	16,700,000	16,794,280		(62,669)			5.500	5.082	JD	76,542	918,500	05/24/2011	06/01/2020
703481-AB-7	PATTERSON-UTI ENERGY INC PTEN 3.95 02/01/28			2	2FE	9,993,020	90.0910	9,009,060	10,000,000	9,993,452		432			3.950	3.959	FA	164,583		09/07/2018	02/01/2028
705322-AJ-4	PEDERNALES ELECTRIC COOP PEDELC 5.952 11/15/22			4	1FE	4,060,508	104.9860	4,475,549	4,263,000	4,197,004		12,846			5.952	6.656	MN	32,422	253,734	06/22/2009	11/15/2022
705322-AK-1	PEDERNALES ELECTRIC COOP PEDELC 6.202 11/15/32			4	1FE	27,204,424	115.6940	28,200,486	24,375,000	26,401,919		(162,118)			6.202	5.090	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	100.7590	10,126,300	10,050,000	10,055,526		(21,426)			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		2	2FE	2,011,700	101.3590	2,027,184	2,000,000	2,009,493		(1,174)			4.150	4.061	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	102.7110	3,081,333	3,000,000	2,998,273		438			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	100.6210	12,577,675	12,500,000	12,568,334		(15,244)			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			2	2FE	1,999,140	98.1730	1,963,462	2,000,000	1,999,595		123			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			2	2FE	14,995,640	93.0830	13,962,435	15,000,000	14,996,539		322			3.400	3.403	MN	65,167	510,000	10/28/2016	11/15/2026
709599-AX-2	PENSKE TRUCK LEASING/PTL PENSKE 4.2 04/01/27			2	2FE	6,990,270	97.4670	6,822,711	7,000,000	6,991,798		816			4.200	4.217	AO	73,500	294,000	03/13/2017	04/01/2027
709599-AZ-7	PENSKE TRUCK LEASING/PTL PENSKE 3.95 03/10/25			2	2FE	4,980,600	98.1580	4,907,895	5,000,000	4,982,599		1,999			3.950	4.014	MS	60,896	99,847	03/05/2018	03/10/2025
711123-C8-6	PEOPLE'S GAS LIGHT & COKE CO.				1	25,000,000	98.3670	24,591,750	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			2	2FE	24,917,000	100.0610	25,015,175	25,000,000	24,963,724		8,428			3.650	3.690	JD	63,368	912,500	12/03/2012	12/06/2022
713448-BP-2	PEPSICO INC PEP 5 1/2 01/15/40				1FE	24,678,662	117.8870	27,060,984	22,955,000	24,421,014		(38,653)			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	109.8850	25,823,046	23,500,000	23,072,092		10,612			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			2	1FE	9,956,700	97.3510	9,735,140	10,000,000	9,957,989		784			4.000	4.025	MN	65,556	400,000	04/27/2017	05/02/2047
713448-ED-6	PEPSICO INC PEPSICO INC 5 1/2 05/15/35				1FE	2,067,536	117.6100	2,352,194	2,000,000	2,067,179		(357)			5.500	5.193	MN	14,056	55,000	11/09/2018	05/15/2035
714046-AE-9	PERKINELMER INC PKI 5 11/15/21			2	2FE	15,126,079	103.2410	15,341,553	14,860,000	14,943,701		(35,166)			5.000	4.766	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	98.0720	14,710,860	15,000,000	14,913,033		12,281			3.500	3.605	MS	150,208	525,000	03/11/2015	03/18/2025
717081-DK-6	PFIZER INC PFE 4.4 05/15/44				1FE	3,329,918	104.0590	3,381,918	3,250,000	3,323,700		(1,591)			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	120.2860	17,660,361	14,682,000	14,760,201		(1,872)			5.600	5.557	MS	242,090	822,192	10/05/2015	09/15/2040
717081-EM-1	PFIZER INC BASIC	0			1FE	1,994,460	100.6360	2,012,722	2,000,000	1,995,000		540			3.000	3.097	MS	19,000		09/11/2018	09/15/2021
718172-AC-3	PHILIP MORRIS INTL INC PM 6 3/8 05/16/38				1FE	21,560,750	115.0880	23,017,500	20,000,000	21,301,507		(36,746)			6.375	5.806	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	89.2090	13,381,305	15,000,000	14,625,384		8,694			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			2	1FE	9,902,800	97.1860	9,718,570	10,000,000	9,932,057		8,991			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				1FE	22,107,247	102.6730	22,587,994	22,000,000	22,043,094		(12,155)			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				1FE	7,614,562	109.1870	7,926,954	7,260,000	7,580,854		(6,621)			5.875	5.535	MN	71,088	426,525	01/29/2013	05/01/2042
718546-AK-0	PHILLIPS 66 PSX 4.65 11/15/34			2	1FE	8,192,560	97.4160	7,793,272	8,000,000	8,189,281		(3,279)			4.650	4.436	MN	47,533	186,000	07/19/2018	11/15/2034
718546-AR-5	PHILLIPS 66 PSX 3.9 03/15/28			2	2FE	9,990,000	96.7510	9,675,070	10,000,000	9,990,836		836			3.900	3.912	MS	114,833	210,167	02/26/2018	03/15/2028
718549-AB-4	PHILLIPS 66 PARTNERS LP PSXP 3.605 02/15/25			2	2FE	4,998,350	95.4050	4,770,240	5,000,000	4,998,897		158			3.605	3.609	FA	68,094	180,250	02/19/2015	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 Designation and Administrative Symbol	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
718549-AC-2	PHILLIPS 66 PARTNERS LP PSXP 4.68 02/15/45			2	2FE	15,168,390	90.0330	13,504,980	15,000,000	15,156,797		(3,417)			4.680	4.610	FA	265,200	702,000	02/19/2015	02/15/2045
718549-AF-5	PHILLIPS 66 PARTNERS LP PHILLIPS 66 PARTNERS LP	0		2	2FE	996,200	92.4870	924,868	1,000,000	996,545		296			3.750	3.795	MS	12,500	33,125	10/10/2017	03/01/2028
720186-AE-5	PIEDMONT NATURAL GAS CO DUK 6 12/19/33				1FE	1,274,068	115.7150	1,348,079	1,165,000	1,248,875		(3,641)			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			2	1FE	14,992,800	101.8830	15,282,450	15,000,000	14,993,485		140			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			2	1FE	11,979,120	94.1170	11,294,064	12,000,000	11,982,140		805			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			2	2FE	6,868,750	97.1940	6,803,608	7,000,000	6,909,001		18,629			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	100.1910	20,038,280	20,000,000	20,397,579		(112,862)			3.950	3.307	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	105.2250	3,893,321	3,700,000	3,934,150		(7,005)			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	101.6410	5,082,045	5,000,000	4,996,872		2,842			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			2	2FE	4,886,000	94.1150	4,705,730	5,000,000	4,949,010		11,537			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			2	2FE	9,992,500	78.7900	7,878,970	10,000,000	9,994,069		138			4.300	4.304	JJ	180,361	430,000	12/03/2012	01/31/2043
73102Q-AA-4	POLAR TANKERS INC COP 5.951 05/10/37			4	1FE	17,753,382	111.0950	18,769,551	16,895,000	17,497,841		(36,410)			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	115.8980	4,520,022	3,900,000	4,173,541		(8,441)			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	116.1870	2,323,740	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	119.7480	2,394,960	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				1	5,000,000	93.1380	4,656,900	5,000,000	5,000,000					3.980	3.980	MN	22,111	199,000	11/21/2017	11/21/2047
736508-P@-5	PORTLAND GENERAL ELEC PORTLAND GENERAL ELECTRIC CO				1	10,000,000	92.9320	9,293,200	10,000,000	10,000,000					3.980	3.980	FA	164,728	398,000	08/02/2017	08/03/2048
737415-AL-3	MID-AMERICA APARTMENTS MAA 3 3/8 12/01/22			2	2FE	9,997,200	98.7130	9,871,280	10,000,000	9,998,888		261			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	99.6110	14,941,650	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	108.0520	4,291,833	3,972,000	3,823,931		5,311			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	126.4160	7,584,960	6,000,000	6,812,623		(24,461)			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			2	1FE	29,385,006	91.9680	27,282,396	29,665,000	29,409,697		6,432			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			2	1FE	20,043,900	97.3280	19,465,660	20,000,000	20,032,683		(5,048)			3.200	3.172	JJ	268,444	640,000	02/04/2016	01/30/2026
740189-AG-0	PRECISION CASTPARTS CORP PCP 2 1/2 01/15/23			2	1FE	27,726,700	97.2180	29,165,490	30,000,000	28,933,652		241,402			2.500	3.449	JJ	345,833	750,000	08/19/2013	01/15/2023
740189-AH-8	PRECISION CASTPARTS CORP PCP 3.9 01/15/43			2	1FE	27,702,420	94.1760	27,311,156	29,000,000	27,821,117		27,353			3.900	4.167	JJ	521,517	1,131,000	01/24/2017	01/15/2043
74052B-AA-5	PREMIER HEALTH PARTNERS PRHLTH 2.911 11/15/26			2	1FE	5,000,000	92.8690	4,643,430	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			2	1FE	5,000,000	87.7730	4,388,630	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			2	1FE	9,983,000	89.4510	8,945,090	10,000,000	9,983,502		369			3.150	3.159	JJ	145,250	315,000	10/06/2016	07/15/2046
741503-AW-6	PRICELINE GROUP INC/THE PCLN 3.65 03/15/25			2	2FE	40,248,550	96.6420	38,656,920	40,000,000	40,196,733		(31,276)			3.650	3.556	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	102.6420	13,086,893	12,750,000	12,910,420		(41,070)			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	74.0000	18,500,000	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				1FE	30,012,000	98.2080	29,462,460	30,000,000	30,005,475		(1,155)			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				1FE	5,243,050	92.8960	4,644,810	5,000,000	5,230,187		(5,459)			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	96.0750	4,323,357	4,500,000	4,490,920		1,096			3.000	3.031	AO	27,375	135,000	04/11/2016	04/18/2026
74264*-AC-0	PRISA LHC LLC PRISA LHC LLC				1	4,000,000	98.5090	3,940,360	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				1	8,000,000	98.0420	7,843,360	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	117.6080	2,352,160	2,000,000	2,079,412		(3,424)			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	122.5940	16,921,595	13,803,000	14,875,676		(44,157)			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	120.3150	33,621,943	27,945,000	31,316,611		(118,540)			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	119.4150	10,508,511	8,800,000	9,772,982		(25,493)			6.000	5.132	JD	44,000	528,000	09/08/2010	12/01/2039
743315-AJ-2	PROGRESSIVE CORP PGR 6 5/8 03/01/29				1FE	7,885,640	121.7230	8,520,596	7,000,000	7,593,951		(42,566)			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	123.2030	12,209,397	9,910,000	11,328,194		(70,125)			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	99.9990	14,999,775	15,000,000	15,107,831		(2,383)			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	91.3720	4,568,610	5,000,000	4,998,557		161			2.450	2.454	JJ	56,486	122,500	08/22/2016	01/15/2027
743315-AS-2	PROGRESSIVE CORP PGR 4 1/8 04/15/47			2	1FE	7,990,320	97.7920	7,823,344	8,000,000	7,990,700		171			4.125	4.132	AO	69,667	330,000	04/03/2017	04/15/2047
743315-AT-0	PROGRESSIVE CORP PGR 4.2 03/15/48	0		2	1FE	991,730	98.8220	988,222	1,000,000	991,843		113			4.200	4.249	MS	12,367	21,117	03/12/2018	03/15/2048
743315-AT-0	PROGRESSIVE CORP PGR 4.2 03/15/48			2	1FE	19,834,600	98.8220	19,764,440	20,000,000	19,836,855		2,255			4.200	4.249	MS	247,333	422,333	03/12/2018	03/15/2048
74340X-BH-3	PROLOGIS LP PROLOGIS LP	0		2	1FE	496,600	102.0050	510,026	500,000	496,723		123			3.875	3.957	MS	5,705	4,575	06/11/2018	09/15/2028
743674-BD-4	PROTECTIVE LIFE PL 4.3 09/30/28			2	2FE	24,939,750	99.3500	24,837,600	25,000,000	24,941,893		2,143			4.300	4.329	MS	382,222		08/16/2018	09/30/2028
743756-AC-2	PROV ST JOSEPH HLTH OBL PSJHOG 3.744 10/01/47				1FE	5,000,000	93.3550	4,667,745	5,000,000	5,000,000					3.744	3.744	AO	46,800	187,200	09/20/2016	10/01/2047
744320-BF-8	PRUDENTIAL FINANCIAL INC BASIC	0		2	2FE	1,000,000	93.2500	932,500	1,000,000	1,000,000					5.700	5.700	MS	16,308		09/13/2018	09/15/2048
74432Q-AK-1	PRUDENTIAL FINANCIAL INC PRU 5.9 03/17/36				1FE	2,336,294	113.1570	2,403,459	2,124,000	2,305,918		(6,450)			5.900	5.144	MS	36,899	125,316	10/01/2013	03/17/2036
74432Q-BG-9	PRUDENTIAL FINANCIAL INC PRU 7 3/8 06/15/19				1FE	5,625,480	102.0840	5,716,704	5,600,000	5,601,626		(3,393)			7.375	7.309	JD	18,356	413,000	06/17/2009	06/15/2019
74432Q-BQ-7	PRUDENTIAL FINANCIAL INC BASIC	0			1FE	2,063,985	117.2730	2,052,283	1,750,000	2,061,601		(2,384)			6.200	4.868	MN	13,864	54,250	09/05/2018	11/15/2040
74432Q-BY-0	PRUDENTIAL FINANCIAL INC PRU 5.1 08/15/43				1FE	3,292,170	105.9480	3,178,443	3,000,000	3,268,169		(5,865)			5.100	4.496	FA	57,800	153,000	07/25/2014	08/15/2043

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 Designation and Administrative Symbol	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
744320-CD-5	PRUDENTIAL FINANCIAL INC PRU 4.418 03/27/48			2	1FE	10,000,000	98.3520	9,835,190	10,000,000	10,000,000					4.418	4.418	MS	115,359	220,900	03/22/2018	03/27/2048
744331-AF-6	PRUDENTIAL FUNDING LLC PRU 6 3/4 09/15/23				1FE	8,967,780	111.8000	10,062,000	9,000,000	8,985,715		2,501			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			2	1FE	4,583,522	92.0240	4,863,468	5,285,000	4,653,772		14,850			3.600	4.418	MS	56,021	190,260	11/01/2013	09/15/2042
744516-G@-8	QUESTAR GAS COMPANY PUBLIC SERVICE CO NORTH CAROLI			1	2	8,000,000	100.8000	8,064,000	8,000,000	8,000,000					4.330	4.330	JD	15,396	173,200	06/15/2018	06/15/2028
744533-BJ-8	PUBLIC SERVICE OKLAHOMA AEP 6 5/8 11/15/37				2FE	4,884,329	127.4060	5,261,855	4,130,000	4,755,158		(18,837)			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	92.7080	12,979,120	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	114.6180	11,461,810	10,000,000	8,928,196		33,979			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	117.2120	11,223,011	9,575,000	10,358,327		(26,527)			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	114.5280	10,585,805	9,243,000	9,589,344		(9,212)			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	119.1890	4,100,115	3,440,000	3,636,642		(5,101)			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			2	1FE	19,911,200	94.9410	18,988,260	20,000,000	19,915,912		1,738			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	122.8600	15,357,463	12,500,000	14,228,703		(149,909)			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	122.8600	14,128,866	11,500,000	11,175,706		25,002			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	115.0920	2,301,844	2,000,000	2,162,485		(6,409)			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	119.0810	893,105	750,000	799,682		(1,303)			5.757	5.230	AO	10,794	43,178	09/02/2010	10/01/2039
747328-AB-4	QUAD/GRAPHICS INC			4	3	2,500,000	86.9600	2,174,000	2,500,000	2,500,000					6.290	6.290	JJ	65,958	157,250	12/16/2005	01/30/2031
747328-AE-8	QUAD/GRAPHICS INC			4	3	2,500,000	86.6190	2,165,475	2,500,000	2,500,000					6.290	6.288	AO	33,634	157,250	12/16/2005	04/14/2031
74736K-AE-1	QORVO INC BASIC	0		2	3FE	3,000,000	95.5630	2,866,875	3,000,000	3,000,000					5.500	5.500	JJ	75,625		07/10/2018	07/15/2026
747525-AF-0	QUALCOMM INC QCOM 3.45 05/20/25			2	1FE	39,856,000	95.6680	38,267,040	40,000,000	39,902,401		13,423			3.450	3.493	MN	157,167	1,380,000	05/13/2015	05/20/2025
747525-AV-5	QUALCOMM INC QUALCOMM INC			2	1FE	25,015,150	89.1560	22,288,875	25,000,000	25,014,598		(333)			4.300	4.296	MN	122,431	1,075,000	05/22/2017	05/20/2047
74834L-AN-0	QUEST DIAGNOSTICS INC DGX 6.95 07/01/37				2FE	18,138,180	119.8330	18,927,622	15,795,000	17,748,538		(57,491)			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	107.5250	8,295,577	7,715,000	8,110,730		(10,162)			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			2	2FE	3,131,520	102.6860	3,080,574	3,000,000	3,081,553		(15,737)			4.250	3.651	AO	31,875	127,500	05/21/2015	04/01/2024
74837H-B#-2	QUESTAR GAS COMPANY QUESTAR GAS COMPANY				1	6,000,000	84.0850	5,045,100	6,000,000	6,000,000					3.670	3.670	JD	18,350	220,200	12/15/2016	12/01/2051
749607-AC-1	RLI CORP RLI 4 7/8 09/15/23				2FE	9,971,400	100.6350	10,063,500	10,000,000	9,984,630		2,839			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	101.8720	13,637,605	13,387,000	13,467,196		(97,471)			6.125	5.338	AO	173,101	819,954	10/05/2011	10/15/2019
749685-AS-2	RPM INTERNATIONAL INC RPM 3.45 11/15/22			2	2FE	14,039,652	98.6390	15,116,442	15,325,000	14,717,725		140,327			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			2	2FE	11,968,060	96.7570	11,610,840	12,000,000	11,973,163		2,741			3.750	3.782	MS	132,500	450,000	03/01/2017	03/15/2027
749685-AW-3	RPM INTERNATIONAL INC RPM 4 1/4 01/15/48			2	2FE	4,999,850	84.9220	4,246,075	5,000,000	5,000,023		173			4.250	4.250	JJ	97,986	121,007	12/06/2017	01/15/2048
749868-AR-2	RREEF AMERICA REIT II				1	6,000,000	94.5390	5,672,340	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	98.4850	3,939,400	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	98.0010	3,920,040	4,000,000	4,000,000					3.830	3.830	JJ	74,898	153,200	01/05/2016	01/05/2028
749868-AZ-4	RREEF AMERICA REIT II RREEF AMERICA REIT II	0			1Z	2,000,000	101.2390	2,024,778	2,000,000	2,000,000					4.190	4.190	AO	15,829		10/23/2018	10/23/2029
754730-AE-9	RAYMOND JAMES FINANCIAL RJF 3 5/8 09/15/26				2FE	18,969,790	94.5960	17,973,278	19,000,000	18,977,277		2,513			3.625	3.643	MS	202,799	688,750	07/07/2016	09/15/2026
754730-AF-6	RAYMOND JAMES FINANCIAL RJF 4.95 07/15/46				2FE	15,989,920	97.2550	15,560,816	16,000,000	15,990,385		161			4.950	4.954	JJ	365,200	792,000	07/07/2016	07/15/2046
754907-AA-1	RAYONIER INC RYN 3 3/4 04/01/22			2	2FE	30,018,056	98.5810	29,666,816	30,094,000	30,065,286		5,713			3.750	3.778	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	111.6950	22,338,900	20,000,000	19,670,415		8,216			4.875	5.000	AO	205,833	975,000	10/15/2010	10/15/2040
75524R-AA-7	CITIZENS FINANCIAL GROUP CFG 4.15 09/28/22				2FE	19,923,800	100.5010	20,100,280	20,000,000	19,967,741		7,809			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				1FE	8,136,430	111.0370	9,438,111	8,500,000	8,201,962		10,390			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	1FE	10,723,260	104.0450	10,924,704	10,500,000	10,617,202		(24,102)			4.650	4.365	FA	203,438	488,250	01/28/2015	08/01/2023
756109-AS-3	REALTY INCOME CORP O 3 01/15/27			2	1FE	11,851,080	92.8510	11,142,144	12,000,000	11,879,107		13,026			3.000	3.143	JJ	166,000	360,000	10/05/2016	01/15/2027
756109-AT-1	REALTY INCOME CORP O 4.65 03/15/47			2	1FE	6,997,760	102.0440	7,143,094	7,000,000	6,997,825		37			4.650	4.652	MS	95,842	325,500	03/08/2017	03/15/2047
758202-AK-1	RELX CAPITAL INC RELLN 3 1/8 10/15/22			2	2FE	28,304,459	98.1880	27,852,905	28,367,000	28,340,474		5,890			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			2	2FE	14,889,600	98.6900	14,803,515	15,000,000	14,920,800		9,901			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			2	2FE	24,707,500	93.7070	23,426,850	25,000,000	24,717,074		4,966			4.400	4.471	FA	458,333	1,100,000	01/24/2017	02/01/2047
75884R-AX-1	REGENCY CENTERS LP REG 4 1/8 03/15/28			2	2FE	4,991,850	98.5170	4,925,870	5,000,000	4,992,427		577			4.125	4.145	MS	60,729	106,563	02/28/2018	03/15/2028
759351-AG-4	REINSURANCE GRP OF AMER RGA 6.45 11/15/19				2FE	10,600,482	102.7770	10,843,016	10,550,000	10,555,842		(6,347)			6.450	6.384	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	103.6210	5,181,065	5,000,000	4,992,019		3,031			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	104.0930	20,818,500	20,000,000	20,308,836		(58,077)			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	114.5880	5,729,390	5,000,000	4,957,141		897			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	104.7090	10,470,920	10,000,000	10,385,001		(113,587)			5.400	4.073	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	97.7580	13,686,176	14,000,000	13,917,532		11,671			4.125	4.236	JJ	245,438	577,500	01/22/2015	01/28/2025
759470-AX-5	RELIANCE INDUSTRIES LTD RILIN 3.667 11/30/27				2FE	10,860,160	92.4020	10,164,176	11,000,000	10,870,827		10,631			3.667	3.822	MN	34,735	403,370	02/08/2018	11/30/2027
759509-AB-8	RELIANCE STEEL & ALUM RS 6.85 11/15/36				2FE	12,518,965	109.9190	13,278,239	12,080,000	12,455,704		(11,040)			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			2	1FE	32,934,000	98.3110	32,442,564	33,000,000	32,956,175		6,122			3.700	3.724	AO	305,250	1,221,000	03/19/2015	04/01/2025
759730-AA-5	RENAISSANCE FINANCE RENAISSANCERE FINANCE			2	1FE	16,334,415	95.2550	15,717,075	16,500,000	16,353,098		14,012			3.450	3.572	JJ	284,625	546,250	02/06/2018	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 Designation and Administrative Symbol	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
759748-AA-0	RENEWABLE POWER GENERATION LLC RENEWABLE POWER GENERATION LLC			4	2Z	7,704,318	96.2350	7,414,250	7,704,318	7,704,318					4.110	4.110	MS	80,041	316,647	03/31/2016	03/31/2035
759891-AA-2	RENRE NORTH AMERICA HLDG RNR 5 3/4 03/15/20				1FE	6,416,353	102.1250	5,973,268	5,849,000	5,964,945		(92,110)			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	116.2110	6,972,672	6,000,000	5,785,937		7,330			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			2	2FE	11,320,200	104.6410	10,464,100	10,000,000	10,598,385		(150,796)			4.750	3.190	MN	60,694	475,000	02/28/2013	05/15/2023
760759-AQ-3	REPUBLIC SERVICES INC RSG 3.2 03/15/25			2	2FE	6,955,230	95.9000	6,713,028	7,000,000	6,966,419		4,804			3.200	3.286	MS	65,956	224,000	12/02/2016	03/15/2025
760759-AT-7	REPUBLIC SERVICES INC RSG 3.95 05/15/28			2	2FE	10,846,220	100.0640	11,007,018	11,000,000	10,854,196		7,976			3.950	4.122	MN	55,519	218,457	05/03/2018	05/15/2028
76169#-AQ-6	REYES HOLDINGS REYES HOLDINGS LLC				2Z	33,000,000	100.5830	33,192,390	33,000,000	33,000,000					4.700	4.700	JD	77,550		12/13/2018	12/13/2030
761713-AZ-9	REYNOLDS AMERICAN INC REYNOLDS AMERICAN INC	0			2FE	14,809,683	97.7650	10,998,574	11,250,000	14,649,446		(77,764)			6.150	4.175	MS	203,719	691,875	08/29/2017	09/15/2043
761713-BA-3	REYNOLDS AMERICAN INC RAI 5.7 08/15/35			2	2FE	10,048,860	99.8800	9,987,960	10,000,000	10,042,426		(1,930)			5.700	5.659	FA	215,333	570,000	06/11/2015	08/15/2035
767118-AD-0	RIO GRANDE RESOURCES TRUST II RIO GRANDE RESOURCES TRUST II				2Z	5,000,000	100.1460	5,007,300	5,000,000	5,000,000					4.070	4.070	FA	103,446		06/28/2018	08/15/2025
771196-BE-1	ROCHE HOLDINGS INC ROSW 3.35 09/30/24			2	1FE	14,962,050	99.9390	14,990,820	15,000,000	14,980,093		3,090			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			2	1FE	49,132,310	101.2950	49,634,746	49,000,000	49,139,969		(3,919)			4.000	3.981	MN	179,667	1,960,000	04/27/2017	11/28/2044
771196-BN-1	ROCHE HOLDINGS INC BASIC	0		2	1FE	2,998,620	100.4200	3,012,594	3,000,000	2,998,694		74			3.250	3.260	MS	28,167		09/11/2018	09/17/2023
772739-AQ-1	WESTROCK RKT CO WRK 4 03/01/23			2	2FE	14,811,669	98.6350	14,375,978	14,575,000	14,697,960		(31,191)			4.000	3.767	MS	194,333	583,000	09/25/2014	03/01/2023
774341-AF-8	ROCKWELL COLLINS INC COL 4.8 12/15/43			2	2FE	50,153,673	99.7000	46,315,542	46,455,000	49,882,573		(86,046)			4.800	4.305	JD	99,104	2,229,840	05/20/2016	12/15/2043
776696-AE-6	ROPER TECHNOLOGIES INC ROP 3 1/8 11/15/22			2	2FE	14,988,600	97.8690	14,680,290	15,000,000	14,995,130		1,165			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			2	2FE	12,074,160	99.8090	11,977,104	12,000,000	12,059,116		(8,182)			3.850	3.764	JD	20,533	462,000	11/08/2016	12/15/2025
776743-AF-3	ROPER TECHNOLOGIES INC ROP 4.2 09/15/28			2	2FE	9,989,200	99.5100	9,951,000	10,000,000	9,989,607		407			4.200	4.213	MS	143,500		08/14/2018	09/15/2028
77775*-BS-9	ROSENTHAL & ROSENTHAL INC			4	2PL	4,285,714	102.0820	4,374,943	4,285,714	4,285,714					6.400	6.400	JD	5,333	274,286	06/24/2011	06/24/2021
778296-AA-1	ROSS STORES INC ROST 3 3/8 09/15/24			2	1FE	23,917,540	99.7600	23,518,302	23,575,000	23,837,991		(48,346)			3.375	3.143	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	99.5000	11,013,655	11,069,000	11,160,836		(151,581)			7.875	6.400	FA	363,202	871,684	11/23/2010	08/01/2019
779382-AP-5	ROWAN COMPANIES INC RDC 4 7/8 06/01/22			2	4FE	11,794,941	83.7500	9,777,813	11,675,000	11,720,245		(12,941)			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	4,495,122	102.2410	4,298,782	4,204,545	4,285,113		(36,554)			6.000	5.002	AO	63,068	252,273	05/30/2012	04/01/2022
78349A-A#-0	RWJ BARNABAS HEALTH INC RWJ BARNABAS HEALTH INC	0			1Z	10,000,000	101.3880	10,138,840	10,000,000	10,000,000					4.310	4.310	JJ	15,564		12/18/2018	07/01/2039
783549-AZ-1	RYDER SYSTEM INC R 6.95 12/01/25				2FE	5,330,350	117.5140	5,875,700	5,000,000	5,190,410		(21,411)			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			2	2FE	4,995,900	99.8770	4,993,825	5,000,000	4,998,092		621			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	107.7450	6,850,433	6,358,000	5,687,779		22,287			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			2	1FE	15,000,000	100.9150	15,137,304	15,000,000	15,000,000					3.869	3.869	MON	25,793	583,574	10/07/2014	10/15/2049
78409V-AB-0	S&P GLOBAL INC SPGI 6.55 11/15/37				1FE	19,319,117	124.9970	22,318,161	17,855,000	19,224,574		(41,361)			6.550	5.860	MN	149,436	1,169,503	07/29/2016	11/15/2037
78409V-AD-6	S&P GLOBAL INC SPGI 4 06/15/25			2	1FE	9,932,883	102.0440	10,204,390	10,000,000	9,949,159		6,754			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			2	1FE	1,992,524	103.6990	2,073,974	2,000,000	1,994,167		682			4.400	4.448	FA	33,244	88,000	07/29/2016	02/15/2026
78486Q-AC-5	SVB FINANCIAL GROUP SIVB 5 3/8 09/15/20				1FE	9,994,950	102.8850	10,288,540	10,000,000	9,998,884		601			5.375	5.382	MS	158,264	537,500	09/17/2010	09/15/2020
78486Q-AD-3	SVB FINANCIAL GROUP SIVB 3 1/2 01/29/25				1FE	9,991,600	95.6010	9,560,110	10,000,000	9,994,552		791			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	96.3070	963,070	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	96.3070	1,926,140	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	95.7420	2,872,260	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	95.7420	5,744,520	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 REPLACENMENT POWER LLC			4	1Z	14,468,561	96.8720	14,015,984	14,468,561	14,468,561					4.120	4.157	MON	1,656	596,713	01/04/2017	05/31/2029
78516F-AB-5	SABAL TRAIL TRANS SABALT 4.682 05/01/38			2	2FE	25,000,000	95.4780	23,869,475	25,000,000	25,000,000					4.682	4.682	MN	195,083	588,501	04/26/2018	05/01/2038
785592-A*-7	SABINE PASS LIQUEFACTION LLC SABINE PASS LIQUEFACTION LLC			4	2FE	10,000,000	96.8340	9,683,400	10,000,000	10,000,000					5.000	5.000	MS	147,222	500,000	02/24/2017	09/15/2037
795830-AS-7	SALVATION ARMY SALVES 5.707 09/01/36			4	1FE	6,297,540	115.0000	6,900,000	6,000,000	6,238,042		(9,499)			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		2	2FE	4,076,520	97.8290	3,913,156	4,000,000	4,068,520		(7,065)			4.450	4.197	MN	24,228	178,000	11/06/2017	05/12/2027
797440-BF-0	SAN DIEGO G & E SRE 5.35 05/15/35				1FE	1,908,179	112.6120	2,049,538	1,820,000	1,890,642		(2,735)			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	102.4990	2,658,832	2,594,000	2,410,805		4,601			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			2	1FE	7,964,320	91.0160	7,281,248	8,000,000	7,965,309		672			3.750	3.775	JD	25,000	300,000	06/05/2017	06/01/2047
806605-AH-4	MERCK & CO INC MRK 6.55 09/15/37				1FE	21,760,042	133.5080	24,418,558	18,290,000	21,142,027		(90,205)			6.550	5.224	MS	352,743	1,197,995	11/10/2010	09/15/2037
808513-AM-7	CHARLES SCHWAB CORP SCHW 3.45 02/13/26			2	1FE	38,930,360	98.9320	38,583,636	39,000,000	38,948,081		6,325			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			2	1FE	9,983,900	96.3560	9,635,620	10,000,000	9,986,477		1,426			3.200	3.219	MS	105,778	320,000	02/27/2017	03/02/2027
808626-AE-5	LEIDOS INC LDOS 7 1/8 07/01/32				3FE	4,737,077	102.5000	4,668,875	4,555,000	4,689,431		(7,467)			7.125	6.757	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	82.7500	26,333,533	31,823,000	31,918,065		(7,435)			5.500	5.460	JJ	875,133	1,750,265	06/18/2012	07/01/2033
812007-AE-2	DEVON OEI OPERATING LLC DVN 7 1/2 09/15/27				2FE	13,547,230	115.8350	12,701,319	10,965,000	12,581,895		(142,499)			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	111.1590	17,166,315	15,443,000	17,402,842		(52,646)			6.000	5.010	AO	195,611	926,580	09/22/2010	10/15/2039
816851-BG-3	SEMPRA ENERGY SEMPRA ENERGY	0		2	2FE	1,489,485	91.5450	1,373,171	1,500,000	1,490,371		886			3.400	3.483	FA	21,250	28,192	01/09/2018	02/01/2028
816851-BH-1	SEMPRA ENERGY SEMPRA ENERGY	0		2	2FE	2,967,540	85.7720	2,573,151	3,000,000	2,968,663		1,123			3.800	3.878	FA	47,500	63,017	01/09/2018	02/01/2038

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	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
816851-BJ-7	SEMPRA ENERGY SEMPRA ENERGY	0		2	2FE	986,540	86.1790	861,786	1,000,000	986,790		250			4.000	4.078	FA	16,667	22,111	01/09/2018	02/01/2048
824348-AL-0	SHERWIN-WILLIAMS CO SHW 7 3/8 02/01/27				2FE	13,183,430	120.3280	16,063,841	13,350,000	13,248,785		8,834			7.375	7.502	FA	410,234	984,563	05/26/2009	02/01/2027
824348-AQ-9	SHERWIN-WILLIAMS CO SHW 4 12/15/42			2	2FE	13,605,044	84.1560	11,272,723	13,395,000	13,586,764		(5,551)			4.000	3.905	JD	23,813	535,800	01/06/2015	12/15/2042
824348-AZ-9	SHERWIN-WILLIAMS CO SHW 71/4 6/15/19			2	2FE	2,997,008	101.8870	3,056,604	3,000,000	2,999,333		1,393			7.250	7.301	JD	9,667	217,500	08/09/2017	06/15/2019
824348-BB-1	SHERWIN-WILLIAMS CO SHW 4.2 1/15/22			2	2FE	11,363,950	100.8890	11,350,058	11,250,000	11,327,631		(26,361)			4.200	3.933	JJ	217,875	472,500	08/09/2017	01/15/2022
824348-BF-2	SHERWIN-WILLIAMS CO SHW 3.95 1/15/26			2	2FE	4,981,719	96.9410	4,847,045	5,000,000	4,984,434		1,890			3.950	4.001	JJ	91,069	197,500	08/09/2017	01/15/2026
824348-BH-8	SHERWIN-WILLIAMS CO SHW 4.4 2/1/2045			2	2FE	6,435,874	84.6140	5,499,897	6,500,000	6,437,663		1,257			4.400	4.463	FA	119,167	286,000	08/09/2017	02/01/2045
826418-BM-6	SIERRA PACIFIC POWER CO SIERRA PACIFIC POWER CO	0		2	1FE	2,992,738	93.2550	2,797,635	3,000,000	2,994,240		703			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	99.2940	18,865,860	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			2	1FE	12,724,821	103.4150	12,725,203	12,305,000	12,671,635		(10,893)			4.750	4.535	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			2	1FE	9,940,900	96.4920	9,649,160	10,000,000	9,945,764		1,138			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			2	1FE	9,935,400	98.0650	9,806,480	10,000,000	9,954,687		5,921			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			2	1FE	9,973,700	95.4710	9,547,070	10,000,000	9,979,319		2,255			3.250	3.280	MN	27,986	325,000	11/15/2016	11/30/2026
82894*-AX-5	J.R. SIMPLOT COMPANY JR SIMPLOT				2	12,000,000	96.3430	11,561,160	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	95.7000	7,656,000	8,000,000	8,000,000					4.210	4.210	FA	123,493	336,800	02/19/2016	02/19/2031
832696-AK-4	JM SMUCKER CO SJM 3 1/2 03/15/25				2FE	25,173,021	95.9910	23,997,775	25,000,000	25,119,371		(17,148)			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	88.7880	7,990,911	9,000,000	9,400,351		(9,157)			4.375	4.089	MS	115,938	393,750	07/19/2016	03/15/2045
833034-AK-7	SNAP-ON INC SNA 3 1/4 03/01/27			2	1FE	9,990,600	98.0870	9,808,690	10,000,000	9,992,187		823			3.250	3.261	MS	108,333	325,000	02/15/2017	03/01/2027
833034-AL-5	SNAP-ON INC SNA 4.1 03/01/48			2	1FE	24,931,250	96.3570	24,089,200	25,000,000	24,932,403		1,153			4.100	4.116	MS	341,667	526,736	02/22/2018	03/01/2048
83416W-AA-1	SOLAR STAR FUNDING LLC BRKHEC 5 3/8 06/30/35				2FE	13,864,968	105.9820	14,694,384	13,864,968	13,864,968					5.375	5.375	JD	2,070	745,242	06/20/2013	06/30/2035
83421#-AA-1	SOLGEN LLC SOLGEN LLC			4	2Z	7,294,752	92.7420	6,765,299	7,294,752	7,294,752					3.930	3.931	JD	796	358,355	09/30/2016	09/30/2036
83546D-AF-5	SONIC CAPITAL LLC SERIES 20181A CLASS A2			2	2FE	4,995,833	99.7560	4,983,655	4,995,833	4,995,833					4.026	4.060	MON	16,761	178,226	01/23/2018	02/20/2048
835495-AJ-1	SONOCO PRODUCTS CO SON 5 3/4 11/01/40			2	2FE	16,941,910	113.3460	19,268,786	17,000,000	16,948,923		1,047			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				2FE	4,428,840	109.6800	4,387,212	4,000,000	4,320,034		(15,417)			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				2FE	1,404,872	104.0890	1,457,252	1,400,000	1,403,941		(152)			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	2FE	20,180,635	112.4410	21,796,649	19,385,000	20,072,602		(17,024)			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			2	2FE	9,950,000	101.3130	10,131,310	10,000,000	9,954,915		978			4.600	4.631	JD	20,444	460,000	06/10/2013	06/15/2043
838518-E#-1	SOUTH JERSEY INDUSTRIES INC SOUTH JERSEY INDUSTRIES INC				2	8,000,000	95.8760	7,670,080	8,000,000	8,000,105		105			4.170	4.170	JD	11,120	166,800	06/19/2018	06/19/2030
838518-E@-3	SOUTH JERSEY INDUSTRIES INC SOUTH JERSEY INDUSTRIES INC				2	9,000,000	96.7940	8,711,460	9,000,000	9,000,117		117			4.070	4.070	JD	12,210	183,150	06/19/2018	06/19/2028
84055*-AE-8	SOUTH TEXAS ELEC COOP INC SOUTH TEXAS ELEC COOP INC	0			1	2,000,000	101.0710	2,021,412	2,000,000	2,000,000					4.160	4.160	FA	31,431		08/15/2018	08/15/2048
841215-AA-4	SOUTHAVEN CMBD CYCLE GEN SCCGLL 3.846 08/15/33			4	1FE	11,898,431	100.9070	12,006,326	11,898,431	11,898,431					3.846	3.846	FA	172,876	457,614	08/06/2013	08/15/2033
841504-AB-9	SOUTHEAST SUPPLY HEADER SESHNG 4 1/4 06/15/24			2	2FE	14,981,850	99.8590	14,978,805	15,000,000	14,989,186		1,726			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	111.7200	11,171,970	10,000,000	11,241,445		(90,362)			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	108.2590	9,743,292	9,000,000	8,999,965		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	105.0490	6,350,230	6,045,000	6,737,626		(28,286)			5.350	4.367	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	114.7650	9,181,160	8,000,000	7,944,743		1,360			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	108.2550	14,614,439	13,500,000	14,305,758		(20,892)			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			2	1FE	5,873,100	88.8390	5,330,316	6,000,000	5,883,161		3,056			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			2	1FE	4,996,500	91.2890	4,564,460	5,000,000	4,996,649		63			4.000	4.004	AO	50,000	200,000	03/21/2017	04/01/2047
842400-GK-3	SOUTHERN CAL EDISON EIX 4 1/8 03/01/48			2	1FE	4,990,600	93.9280	4,696,405	5,000,000	4,990,711		111			4.125	4.136	MS	68,750	100,833	02/28/2018	03/01/2048
842434-CJ-9	SOUTHERN CALIF GAS CO SRE 5 1/8 11/15/40				1FE	9,975,700	112.5180	11,251,830	10,000,000	9,979,115		508			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			2	1FE	24,940,750	98.1590	24,539,800	25,000,000	24,959,556		5,551			3.200	3.228	JD	35,556	800,000	06/15/2015	06/15/2025
842587-CW-5	SOUTHERN CO SOUTHERN CO	0		2	2FE	995,790	94.6710	946,705	1,000,000	996,205		143			4.250	4.281	JJ	21,250	42,500	05/19/2016	07/01/2036
84263P-AM-2	SOUTHERN CONN GAS CO AGR 5.778 11/01/25				1FE	12,428,800	109.2060	10,920,630	10,000,000	11,432,196		(183,219)			5.778	3.410	MN	96,300	577,800	02/01/2013	11/01/2025
84345P-AB-8	SOUTHERN NAT GAS/ISSUING SONGAS 4.4 06/15/21			2	2FE	2,728,375	100.4310	2,510,765	2,500,000	2,568,750		(29,625)			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			2	2FE	19,974,700	94.7080	18,941,560	20,000,000	19,975,424		386			4.800	4.808	MS	282,667	960,000	03/07/2017	03/15/2047
844030-AA-4	SOUTHERN UNION CO ETP 7.6 02/01/24				2FE	5,250,000	110.9550	5,547,745	5,000,000	5,117,767		(18,683)			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	100.2800	18,678,060	18,626,000	18,956,734		(103,134)			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			2	1FE	11,990,640	106.7880	12,814,548	12,000,000	11,991,418		176			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			2	1FE	18,447,500	86.5330	16,441,308	19,000,000	18,465,196		10,296			3.800	3.968	MS	184,511	722,000	04/17/2017	09/29/2046
845437-BL-5	SOUTHWESTERN ELEC POWER AEP 6.2 03/15/40				2FE	4,202,843	117.8860	4,821,537	4,090,000	4,188,385		(2,257)			6.200	5.998	MS	74,665	253,580	12/01/2010	03/15/2040
845437-BQ-4	SOUTHWESTERN ELEC POWER SOUTHWESTERN ELEC PWR	0		2	2FE	2,494,675	89.1590	2,228,965	2,500,000	2,494,789		114			3.850	3.862	FA	40,104	50,531	01/18/2018	02/01/2048
84610W-AB-1	LIFESTORAGE LP LSI 3 1/2 07/01/26			2	2FE	19,417,910	93.9330	17,847,232	19,000,000	19,327,667		(40,996)			3.500	3.231	JJ	332,500	665,000	08/19/2016	07/01/2026
84756N-AD-1	SPECTRA ENERGY PARTNERS SEP 4 3/4 03/15/24			2	2FE	38,880,810	102.4400	38,927,276	38,000,000	38,487,053		(87,119)			4.750	4.457	MS	531,472	1,805,000	02/19/2014	03/15/2024

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 Designation and Administrative Symbol	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
84858D-AA-6	SPIRIT AIR 2015-1 PTT A SAVE 4.1 04/01/28				1FE	20,852,894	99.7150	20,715,696	20,774,987	20,843,823		(5,026)			4.100	4.062	AO	212,944	851,774	07/29/2015	10/01/2029
850458-AA-4	SPRINGFIELD CLINIC LLP			4	2	2,189,206	104.9350	2,297,244	2,189,206	2,189,206					6.090	6.168	MON	3,703	133,323	12/21/2006	12/21/2026
85205T-AG-5	SPIRIT AEROSYSTEMS INC SPR 3.85 06/15/26			2	2FE	14,067,120	91.8570	12,859,966	14,000,000	14,051,893		(6,390)			3.850	3.791	JD	25,453	539,000	05/24/2016	06/15/2026
85205T-AK-6	SPIRIT AEROSYSTEMS INC SPR 4.6 06/15/28			2	2FE	9,984,600	94.6690	9,466,870	10,000,000	9,985,540		940			4.600	4.619	JD	20,444	249,167	05/22/2018	06/15/2028
85208N-AE-0	SPRINT SPECTRUM SPRINT SPECTRUM	0		4	2FE	5,000,000	98.5000	4,925,000	5,000,000	5,000,000					5.152	5.183	MJSD	7,871	192,484	03/14/2018	03/20/2028
85253#-AF-8	STAG INDUSTRIAL STAG INDUSTRIAL				2	8,000,000	98.8910	7,911,280	8,000,000	8,000,000					3.980	3.980	JJ	155,662	318,400	12/15/2015	01/05/2023
85434V-AA-6	STANFORD HEALTH CARE BASIC			2	1FE	8,000,000	95.8550	7,668,408	8,000,000	8,000,000					3.795	3.795	MN	38,793	251,313	01/09/2018	11/15/2048
85440K-AA-2	STANFORD UNIVERSITY STNFRD 3.647 05/01/48			2	1FE	7,999,840	97.6950	7,815,632	8,000,000	8,000,000					3.647	3.647	MN	48,627	291,760	04/04/2017	05/01/2048
854502-AA-9	STANLEY BLACK & DECKER I SWK 5.2 09/01/40				1FE	21,179,296	109.4740	23,400,110	21,375,000	21,207,507		4,067			5.200	5.261	MS	370,500	1,111,500	05/24/2011	09/01/2040
854502-AH-4	STANLEY BLACK & DECKER I SWK 4 1/4 11/15/28			2	1FE	19,985,200	102.9930	20,598,580	20,000,000	19,985,417		217			4.250	4.259	MN	129,861		10/30/2018	11/15/2028
855244-AD-1	STARBUCKS CORP SBUX 3.85 10/01/23			2	2FE	37,605,474	101.1590	37,857,856	37,424,000	37,527,492		(25,174)			3.850	3.780	AO	360,206	1,440,824	09/16/2014	10/01/2023
85571B-AP-0	STARWOOD PROPERTY TRUST BASIC	0		2	3FE	3,499,000	96.6880	3,384,063	3,500,000	3,499,000					3.625	3.641	FA	4,229		12/20/2018	02/01/2021
857477-AL-7	STATE STREET CORP STT 3.1 05/15/23				1FE	11,980,560	98.2610	11,791,272	12,000,000	11,990,758		1,944			3.100	3.119	MN	47,533	372,000	05/08/2013	05/15/2023
857477-AT-0	STATE STREET CORP STT 3.55 08/18/25				1FE	14,979,900	99.7560	14,963,400	15,000,000	14,985,898		1,855			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	99.9070	4,995,355	5,000,000	5,000,000					4.730	4.731	MN	26,278	236,500	04/28/2016	04/28/2026
862121-AA-8	STORE CAPITAL CORP STORE CAPITAL CORP	0		2	2FE	6,966,050	96.7920	6,775,433	7,000,000	6,968,227		2,177			4.500	4.561	MS	92,750	157,500	03/08/2018	03/15/2028
863667-AE-1	STRYKER CORP SYK 4.1 04/01/43			2	1FE	4,832,300	92.8750	4,643,755	5,000,000	4,845,753		3,311			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			2	1FE	25,928,848	96.0720	24,402,186	25,400,000	25,886,701		(11,956)			4.375	4.249	MN	141,993	1,111,250	10/14/2014	05/15/2044
863667-AH-4	STRYKER CORP SYK 3 3/8 11/01/25			2	1FE	19,535,245	96.1710	18,753,267	19,500,000	19,525,072		(3,518)			3.375	3.353	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	103.3880	7,237,188	7,000,000	7,138,472		(2,932)			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	101.5280	5,051,008	4,975,000	5,022,173		(13,830)			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			2	2FE	3,018,060	85.1400	2,554,200	3,000,000	3,016,629		(406)			4.950	4.910	JJ	68,475	148,500	07/29/2014	01/15/2043
86787G-AE-2	SUNTRUST BANK STI 5.4 04/01/20				2FE	5,534,377	102.4650	5,008,484	4,888,000	5,013,620		(96,964)			5.400	5.283	AO	65,988	263,952	04/26/2013	04/01/2020
86787G-AJ-1	SUNTRUST BANK SUNTRUST BANK	0		2	2FE	1,989,880	94.8550	1,897,104	2,000,000	1,992,220		916			3.300	3.360	MN	8,433	66,000	05/11/2016	05/15/2026
87089H-AB-9	SWISS RE TREASURY (US) SRENVX 4 1/4 12/06/42				1FE	7,014,540	97.4930	6,824,510	7,000,000	7,015,093		(17)			4.250	4.235	JD	20,660	297,500	02/26/2018	12/06/2042
871503-AH-1	SYMANTEC CORP SYMC 4.2 09/15/20				3FE	11,543,885	98.9460	11,393,574	11,515,000	11,521,722		(3,746)			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			2	3FE	19,840,000	98.2240	19,644,740	20,000,000	19,937,363		16,568			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	115.7450	2,893,630	2,500,000	2,753,752		(20,043)			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	109.4570	16,626,579	15,190,000	16,084,469		(34,424)			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	127.6910	12,769,060	10,000,000	11,864,387		(51,622)			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	122.6290	3,770,851	3,075,000	3,089,712		(1,117)			7.125	7.053	FA	82,769	219,094	06/03/2009	02/15/2028
872330-AA-6	TC PIPELINES LP TCP 4.65 06/15/21			2	2FE	26,920,255	101.7700	26,292,383	25,835,000	26,137,849		(148,389)			4.650	4.091	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			2	1FE	59,905,620	95.7240	57,434,400	60,000,000	59,918,655		8,442			3.300	3.319	AO	495,000	1,980,000	04/25/2017	04/01/2027
87246Y-AC-0	TIAA ASSET MGMT FIN LLC TIAAGL 4 1/8 11/01/24				1FE	9,988,600	101.7260	10,172,580	10,000,000	9,992,801		1,071			4.125	4.139	MN	68,750	412,500	10/27/2014	11/01/2024
872938-AA-9	BGS LIBERTY CROSSING 1 BGS LIBERTY CROSSING 1				1Z	24,000,000	92.1070	22,105,680	24,000,000	24,000,000					3.982	3.982	MON	69,021	955,680	06/13/2017	07/05/2034
87305Q-CB-5	TTX CO TTXCO 5 7/8 12/01/40				1FE	25,007,750	119.5640	29,891,050	25,000,000	25,008,118		(226)			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			2	1FE	14,879,250	91.9860	13,797,825	15,000,000	14,888,189		2,419			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			2	1FE	12,973,940	96.4320	12,536,121	13,000,000	12,975,223		471			4.200	4.212	JJ	273,000	546,000	04/19/2017	07/01/2046
875127-AV-4	TAMPA ELECTRIC CO TE 6.55 05/15/36				2FE	4,440,148	121.1100	4,481,055	3,700,000	4,295,577		(20,836)			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	115.8060	27,875,542	24,071,000	25,955,989		(68,148)			6.150	5.433	MN	189,158	1,480,367	09/23/2013	05/15/2037
875127-BB-7	TAMPA ELECTRIC CO TE 2.6 09/15/22			2	2FE	2,840,970	96.5580	2,896,740	3,000,000	2,930,408		17,396			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			2	2FE	34,811,600	89.1780	31,212,195	35,000,000	34,850,654		16,932			3.125	3.188	MS	364,583	1,093,750	10/06/2016	09/01/2026
87612E-AR-7	TARGET CORP TGT 6 1/2 10/15/37				1FE	6,532,396	122.4180	6,549,384	5,350,000	6,319,006		(30,532)			6.500	5.002	AO	73,414	347,750	08/27/2010	10/15/2037
87612E-AU-0	TARGET CORP TGT 7 01/15/38				1FE	7,642,500	131.1160	9,833,715	7,500,000	7,618,699		(2,968)			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	94.2400	18,847,960	20,000,000	19,626,131		9,288			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			2	2FE	19,997,800	93.8660	18,773,260	20,000,000	19,998,527		78			4.950	4.951	FA	374,000	990,000	01/26/2017	02/15/2027
88163V-AD-1	TEVA PHARM FIN CO LLC TEVA 6.15 02/01/36				3FE	23,291,010	87.6360	17,527,220	20,000,000	22,624,001		(95,452)			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	97.8380	19,567,500	20,000,000	20,000,000					5.250	5.250	JJ	440,417	1,050,000	01/28/2014	01/31/2026
882384-AC-4	TEXAS EASTERN TRANSMISSI SEP 2.8 10/15/22			2	2FE	11,178,230	96.1920	11,062,115	11,500,000	11,358,563		34,631			2.800	3.147	AO	67,978	322,000	05/29/2013	10/15/2022
882384-AD-2	TEXAS EASTERN TRANSMISSI TEXAS EASTERN TRANSMISSION LP	0		2	2FE	2,984,430	94.5930	2,837,778	3,000,000	2,985,734		1,304			3.500	3.562	JJ	48,417	54,250	01/04/2018	01/15/2028
882389-CC-1	TEXAS EASTERN TRANSMISS SEP 7 07/15/32				2FE	2,374,840	117.8540	2,357,084	2,000,000	2,282,352		(13,741)			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	100.9560	11,609,883	11,500,000	11,601,009		(51,770)			4.500	4.001	FA	215,625	517,500	01/19/2012	02/01/2021
88307*-AA-3	TEXOMA WIND LLC TEXOMA WIND LLC			4	2Z	13,183,652	97.4430	12,846,546	13,183,652	13,183,652					4.120	4.120	JD	1,509	543,166	02/08/2017	06/30/2034
883203-BV-2	TEXTRON INC TXT 3 7/8 03/01/25			2	2FE	4,995,150	97.4980	4,874,910	5,000,000	4,996,737		460			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			2	2FE	3,969,680	97.1800	3,887,216	4,000,000	3,976,967		2,698			4.000	4.093	MS	47,111	160,000	03/04/2016	03/15/2026
883203-BX-8	TEXTRON INC TXT 3.65 03/15/27			2	2FE	10,997,780	94.6060	10,406,682	11,000,000	10,998,198		179			3.650	3.652	MS	118,219	401,500	02/28/2017	03/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	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
883556-BM-3	THERMO FISHER SCIENTIFIC TMO 3.65 12/15/25			2	2FE	8,987,220	98.3020	8,847,189	9,000,000	8,990,682		1,156			3.650	3.667	JD	14,600	328,500	11/30/2015	12/15/2025
883556-BY-7	THERMO FISHER SCIENTIFIC THERMO FISHER SCIENTIFIC			2	2FE	9,882,500	91.9390	9,193,900	10,000,000	9,885,326		2,058			4.100	4.169	FA	154,889	411,139	08/10/2017	08/15/2047
88428L-AA-0	THIRD POINT RE USA HOLDI TPRE 7 02/13/25				2FE	17,400,000	99.0000	17,226,000	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	0			2FE	3,356,460	102.7460	3,082,368	3,000,000	3,344,005		(12,455)			5.500	4.724	FA	62,334	165,000	01/31/2018	08/15/2035
884903-AY-1	THOMSON REUTERS CORP TRICN 5 1/2 08/15/35				2FE	13,734,450	102.7460	12,843,200	12,500,000	13,525,069		(40,101)			5.500	4.724	FA	259,722	687,500	01/31/2018	08/15/2035
884903-BK-0	THOMSON REUTERS CORP TRICN 3.95 09/30/21			2	2FE	6,970,320	100.7860	7,054,992	7,000,000	6,990,625		3,169			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			2	2FE	4,969,050	101.8450	5,092,270	5,000,000	4,983,199		3,017			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			2	2FE	8,961,300	93.0240	8,372,178	9,000,000	8,970,319		3,488			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	99.1880	45,968,771	46,345,000	45,263,655		24,003			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			2	1FE	14,817,600	85.7120	13,713,920	16,000,000	14,865,366		23,442			3.125	3.526	MS	141,667	500,000	01/25/2017	09/19/2046
88579Y-BA-8	3M COMPANY BASIC	0		2	1FE	1,995,900	100.8460	2,016,920	2,000,000	1,996,291		391			3.000	3.072	MS	17,833		09/11/2018	09/14/2021
886546-AB-6	TIFFANY & CO TIF 3.8 10/01/24			2	2FE	11,017,067	98.8710	10,875,810	11,000,000	11,010,989		(2,105)			3.800	3.779	AO	104,500	418,000	05/14/2015	10/01/2024
886546-AD-2	TIFFANY & CO TIF 4.9 10/01/44			2	2FE	22,839,589	88.9430	21,123,915	23,750,000	22,881,037		15,459			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	108.8940	544,471	500,000	524,150		(735)			6.500	6.054	MN	4,153	32,500	03/01/2010	11/15/2036
887317-AW-5	TIME WARNER INC TWX 3.6 07/15/25			2	2FE	4,988,000	94.6740	4,733,710	5,000,000	4,991,906		1,079			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	8,703,070	102.8970	8,139,121	7,910,000	8,608,452		(15,201)			6.550	5.762	MN	86,351	387,105	10/10/2018	05/01/2037
88732J-AS-7	TIME WARNER CABLE LLC TWC 8 1/4 04/01/19				2FE	4,967,400	101.1260	5,056,295	5,000,000	4,998,836		4,471			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	92.8200	8,316,654	8,960,000	9,593,749		(15,707)			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			2	2FE	28,775,026	97.5800	28,298,171	29,000,000	28,855,007		22,323			3.875	3.974	MS	374,583	1,123,750	11/03/2016	09/01/2024
887389-AK-0	TIMKEN CO TKR 4 1/2 12/15/28			2	2FE	8,988,120	99.6700	8,970,300	9,000,000	8,988,138		18			4.500	4.517	JD	18,000	111,375	08/22/2018	12/15/2028
88738T-AA-8	TIMKEN CO TKR 6 7/8 05/08/28				2FE	1,927,869	118.8740	2,181,331	1,835,000	1,896,812		(4,687)			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	118.3760	15,097,624	12,754,000	13,219,378		(13,927)			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	106.0790	883,641	833,000	832,730		186			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	99.9230	27,478,935	27,500,000	27,523,362		(5,778)			3.800	3.775	MS	307,694	1,045,000	09/18/2012	09/15/2022
891027-AS-3	TORCHMARK CORP TMK 4.55 09/15/28			2	2FE	7,970,960	101.6330	8,130,664	8,000,000	7,971,500		540			4.550	4.596	MS	95,044		09/25/2018	09/15/2028
891092-AE-8	TORO CO TTC 6 5/8 05/01/37				2FE	2,120,900	123.8820	2,477,640	2,000,000	2,102,903		(2,970)			6.625	6.153	MN	22,083	132,500	08/04/2011	05/01/2037
891906-AF-6	TOTAL SYSTEM SERVICES IN TSS 4.45 06/01/28			2	2FE	29,926,800	98.0740	29,422,290	30,000,000	29,931,398		4,598			4.450	4.480	JD	111,250	741,667	05/09/2018	06/01/2028
89233P-4X-1	TOYOTA MOTOR CREDIT CORP TOYOTA 5 02/03/31			2	1FE	20,000,000	102.4080	20,481,540	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	95.5050	17,668,462	18,500,000	18,393,912		5,946			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	97.1580	14,573,625	15,000,000	14,958,925		4,414			3.200	3.239	JJ	226,667	480,000	01/04/2017	01/11/2027
89255#-AA-9	TRADEMARK ROYALTY 2018-1LLC TRADEMARK ROYALTY 2018-1 LL3				1PL	30,000,000	96.6710	29,001,300	30,000,000	30,000,000					4.920	4.920	MON	123,000	606,800	07/03/2018	07/01/2048
893045-AE-4	TRANS-ALLEGHENY INTERSTATE TRANS ALLEGHENY INTERSTATE	0		2	2FE	2,076,020	99.7170	1,994,344	2,000,000	2,061,769		(9,073)			3.850	3.293	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	114.1530	13,034,012	11,418,000	13,271,900		(51,028)			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	104.0610	13,883,752	13,342,000	14,155,861		(18,635)			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			2	1FE	21,011,280	100.3160	21,066,255	21,000,000	21,013,757		(479)			4.300	4.295	FA	316,050	903,000	03/10/2017	08/25/2045
89417E-AL-3	TRAVELERS COS INC TRV 3 3/4 05/15/46			2	1FE	6,979,080	91.6540	6,415,780	7,000,000	6,980,112		408			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			2	1FE	4,978,300	95.8860	4,794,275	5,000,000	4,978,967		391			4.000	4.025	MN	17,222	200,000	05/15/2017	05/30/2047
89417E-AN-9	TRAVELERS COS INC TRV 4.05 03/07/48	0		2	1FE	968,020	96.0460	960,463	1,000,000	968,190		170			4.050	4.112	MS	12,825		09/12/2018	03/07/2048
89417E-AN-9	TRAVELERS COS INC TRV 4.05 03/07/48			2	1FE	4,968,200	96.0460	4,802,315	5,000,000	4,968,652		452			4.050	4.112	MS	64,125	101,250	09/12/2018	03/07/2048
89566E-AD-0	TRISTATE GEN&TRANS ASSN TRISTA 6 06/15/40				1FE	32,129,480	114.2000	35,401,969	31,000,000	32,018,827		(27,049)			6.000	5.722	JD	82,667	1,860,000	09/24/2013	06/15/2040
89566E-B@-6	TRI-STATE GENERATION AND TRANS			4	1FE	16,000,000	97.9350	15,669,600	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			2	2FE	14,880,750	101.4300	15,214,500	15,000,000	14,922,907		11,005			4.750	4.851	JD	59,375	712,500	11/19/2014	12/01/2024
896239-AC-4	TRIMBLE INC TRMB 4.9 06/15/28			2	2FE	9,986,700	96.9000	9,689,970	10,000,000	9,987,270		570			4.900	4.917	JD	21,778	245,000	06/07/2018	06/15/2028
896522-AH-2	TRINITY INDUSTRIES INC TRN 4.55 10/01/24			2	3FE	19,109,980	85.2060	16,189,159	19,000,000	19,088,887		(14,254)			4.550	4.453	AO	216,125	864,500	04/19/2017	10/01/2024
89838L-AF-1	TRUSTEES OF BOSTON COLL BOSCOL 3.993 07/01/47				1FE	17,000,000	99.6880	16,946,960	17,000,000	17,000,000					3.993	3.993	JJ	339,405	678,810	01/24/2017	07/01/2047
898813-AK-6	TUCSON ELECTRIC POWER CO FTSCN 5.15 11/15/21			2	1FE	32,930,940	103.6170	32,121,208	31,000,000	31,620,323		(221,081)			5.150	4.330	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	124.1380	3,314,482	2,670,000	2,978,058		(31,026)			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	126.8860	12,688,600	10,000,000	10,830,434		(64,402)			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	126.7730	11,409,543	9,000,000	9,188,377		(8,000)			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	133.9520	9,376,633	7,000,000	7,604,902		(16,736)			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			2	2FE	3,990,616	100.7650	4,030,608	4,000,000	3,993,228		862			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	102.3350	25,583,850	25,000,000	25,128,450		(37,011)			4.500	4.325	JD	50,000	1,125,000	11/08/2013	06/15/2022
902494-BD-4	TYSON FOODS INC TYSON FOODS INC			2	2FE	19,883,200	87.7220	17,544,360	20,000,000	19,886,197		1,920			4.550	4.586	JD	73,306	910,000	05/23/2017	06/02/2047
90265E-AG-5	UDR INC UDR 4 5/8 01/10/22			2	2FE	18,718,785	102.6450	19,245,844	18,750,000	18,738,782		3,178			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			2	2FE	7,000,000	92.8680	6,500,746	7,000,000	7,000,000					2.950	2.950	MS	68,833	206,500	08/16/2016	09/01/2026

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 Designation and Administrative Symbol	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
90265E-AM-2	UDR INC UDR INC			2	2FE	4,988,200	95.2390	4,761,970	5,000,000	4,989,813		1,011			3.500	3.528	JJ	87,500	182,292	06/07/2017	07/01/2027
902691-A#-1	UGI UTILITIES INC UGI UTILITIES				1	8,000,000	94.9500	7,596,000	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	121.9250	2,536,046	2,080,000	2,126,398		(1,436)			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	94.9380	5,696,280	6,000,000	6,000,000					4.120	4.120	AO	41,887	247,200	10/31/2016	10/31/2046
902748-AA-0	UIL HOLDINGS CORP AGR 4 5/8 10/01/20				2FE	4,215,000	101.7300	4,069,200	4,000,000	4,051,408		(27,888)			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	4,222,464	101.1020	4,268,991	4,222,464	4,222,464					5.000	5.052	MON	15,248	193,530	09/23/2014	12/05/2034
902917-AH-6	WASTE MANAGEMENT INC WM 7 07/15/28				2FE	11,160,966	122.2380	12,223,780	10,000,000	10,676,473		(51,443)			7.000	6.053	JJ	322,778	700,000	05/15/2007	07/15/2028
90331H-NQ-2	US BANK NA CINCINNATI US BANK NA CINCINNATI	0		2	1FE	3,000,000	99.6500	2,989,506	3,000,000	3,000,000					2.828	2.682	JAJO	15,790	40,690	04/24/2018	04/26/2021
904311-AA-5	UNDER ARMOUR INC UA 3 1/4 06/15/26			2	3FE	15,039,840	83.0240	12,453,615	15,000,000	15,031,980		(3,908)			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	97.3730	14,605,875	15,000,000	14,879,131		16,235			3.100	3.237	JJ	195,042	465,000	07/28/2015	07/30/2025
904764-BC-0	UNILEVER CAPITAL CORP UNANA 3 1/2 03/22/28			2	1FE	29,546,700	98.4360	29,530,710	30,000,000	29,576,270		29,570			3.500	3.682	MS	288,750	525,000	03/19/2018	03/22/2028
906548-CJ-9	UNION ELECTRIC CO AEE 3.9 09/15/42			2	1FE	19,894,800	95.8000	19,160,040	20,000,000	19,908,084		2,315			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			2	1FE	3,993,460	91.1340	3,645,356	4,000,000	3,993,930		141			3.650	3.659	AO	30,822	146,000	06/20/2016	04/15/2045
907818-DD-7	UNION PACIFIC CORP UNP 6 1/8 02/15/20				1FE	4,980,350	103.3800	5,169,015	5,000,000	4,997,335		2,229			6.125	6.175	FA	115,694	306,250	02/17/2009	02/15/2020
907818-DU-9	UNION PACIFIC CORP UNP 4 3/4 12/15/43			2	1FE	17,176,300	100.6450	17,109,650	17,000,000	17,162,388		(4,119)			4.750	4.682	JD	35,889	807,500	07/24/2014	12/15/2043
907818-EJ-3	UNION PACIFIC CORP UNP 4.05 03/01/46			2	1FE	4,934,100	93.3430	4,667,160	5,000,000	4,937,463		1,231			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			2	1FE	9,865,500	92.3310	9,233,080	10,000,000	9,869,759		2,416			4.000	4.078	AO	84,444	400,000	03/29/2017	04/15/2047
907818-EV-6	UNION PACIFIC CORP UNP 4 3/8 09/10/38			2	2FE	7,987,920	98.6350	7,890,800	8,000,000	7,988,957		1,037			4.375	4.385	MS	197,361		06/06/2018	09/10/2038
90919W-AA-8	UNISON GROUND LEASE FUND UNITOW 2.981 03/15/20				1FE	5,000,000	97.3440	4,867,207	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	100.0120	10,001,214	10,000,000	10,000,000					3.721	3.750	MON	16,538	372,100	03/11/2013	03/16/2020
909318-AA-5	UNITED AIR 2018-1 AA PTT BASIC	0			1FE	4,000,000	98.3460	3,933,832	4,000,000	4,000,000					3.500	3.500	MS	46,667	76,611	01/31/2018	03/01/2030
90931V-AA-4	UNITED AIR 2018-1 A PTT UAL 3.7 03/01/30			4	1FE	15,000,000	96.6650	14,499,795	15,000,000	15,000,000					3.700	3.700	MS	185,000	303,708	01/31/2018	03/01/2030
90932D-AA-3	UNITED AIR 2016-2 A PTT UAL 3.1 10/07/28				1FE	22,731,313	91.4230	20,781,648	22,731,313	22,731,313					3.100	3.100	AO	164,423	704,671	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	99.7410	3,989,640	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				2PL	12,000,000	96.0780	11,529,360	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	105.8030	4,232,120	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	106.1530	3,184,590	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	123.6950	10,923,497	8,831,000	10,027,176		(36,600)			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	106.3950	26,598,750	25,000,000	24,460,052		13,308			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			2	1FE	14,868,450	86.3300	12,949,425	15,000,000	14,874,410		2,650			3.400	3.447	MN	65,167	510,000	10/19/2016	11/15/2046
91159H-HM-5	US BANCORP USB 3.1 04/27/26	0		2	1FE	4,996,150	94.7560	4,737,785	5,000,000	4,997,071		351			3.100	3.109	AO	27,555	155,000	04/21/2016	04/27/2026
91159H-HM-5	US BANCORP USB 3.1 04/27/26			2	1FE	13,989,220	94.7560	13,265,798	14,000,000	13,991,799		983			3.100	3.109	AO	77,156	434,000	04/21/2016	04/27/2026
91159H-HR-4	US BANCORP USB 3.15 04/27/27			2	1FE	15,990,400	95.8740	15,339,792	16,000,000	15,991,809		848			3.150	3.157	AO	89,600	504,000	04/24/2017	04/27/2027
913017-BP-3	UNITED TECHNOLOGIES CORP UTX 6 1/8 07/15/38				2FE	17,909,403	114.4690	17,456,523	15,250,000	17,506,520		(67,539)			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				2FE	9,977,200	109.6560	10,965,570	10,000,000	9,981,658		433			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				2FE	9,876,700	94.7310	9,473,120	10,000,000	9,891,527		2,546			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			2	2FE	5,983,440	88.0260	5,281,548	6,000,000	5,983,928		298			4.050	4.066	MN	38,475	243,000	05/01/2017	05/04/2047
913017-CW-7	UNITED TECHNOLOGIES CORP BASIC	0		2	2FE	2,982,360	97.7110	2,931,342	3,000,000	2,982,418		58			4.450	4.495	MN	16,688	33,375	08/13/2018	11/16/2038
91324P-AR-3	UNITEDHEALTH GROUP INC UNH 5.8 03/15/36				1FE	13,343,720	117.5620	16,458,680	14,000,000	13,465,677		16,726			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	130.0810	6,504,035	5,000,000	4,937,758		1,519			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	119.0800	5,358,587	4,500,000	4,982,054		(12,662)			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			2	1FE	4,254,600	121.1600	4,846,400	4,000,000	4,221,793		(6,185)			5.950	5.508	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	99.4070	14,911,050	15,000,000	14,818,964		4,170			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	106.0140	8,481,080	8,000,000	7,999,071		31			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			2	1FE	9,925,300	98.7040	9,870,390	10,000,000	9,927,670		1,324			4.200	4.244	JJ	193,667	420,000	12/15/2016	01/15/2047
91324P-DE-9	UNITEDHEALTH GROUP INC UNITED HEALTH GROUP INC	0			1FE	2,909,700	94.5820	2,837,469	3,000,000	2,917,124		7,424			2.950	3.315	AO	18,683	86,042	01/30/2018	10/15/2027
91412N-AF-7	UNIVERSITY OF CHICAGO UNICHI 5.42 10/01/30			4	1FE	17,328,499	110.9630	18,436,502	16,615,000	17,086,642		(33,972)			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			2	1FE	9,999,200	103.5700	10,356,960	10,000,000	10,000,014					4.411	4.411	AO	110,275	441,100	08/06/2014	10/01/2044
91412N-BC-3	UNIVERSITY OF CHICAGO BASIC	0		2	1FE	2,000,000	98.2860	1,965,710	2,000,000	2,000,000					4.003	4.003	AO	20,015	4,003	09/06/2018	10/01/2053
914886-AB-2	UNIV OF SOUTHERN CALIFOR USCTRJ 3.028 10/01/39				1FE	29,966,600	90.8770	27,263,010	30,000,000	29,969,176		1,049			3.028	3.035	AO	227,100	908,400	09/09/2016	10/01/2039
914886-AC-0	UNIV OF SOUTHERN CALIFOR USCTRJ 3.841 10/01/47			2	1FE	5,000,000	101.9170	5,095,825	5,000,000	5,000,000					3.841	3.841	AO	48,013	192,050	04/10/2017	10/01/2047
918204-AR-9	VF CORP VFC 6 10/15/33				1FE	5,378,985	119.0400	6,368,640	5,350,000	5,372,813		(962)			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	125.3760	25,264,538	20,151,000	23,023,565		(87,744)			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	122.4910	8,115,009	6,625,000	7,402,045		(36,820)			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	110.8270	4,433,096	4,000,000	4,211,088		(6,032)			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	95.6430	9,564,280	10,000,000	9,980,737		2,716			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	94.4890	4,724,425	5,000,000	4,980,963		351			4.900	4.926	MS	72,139	245,000	03/10/2015	03/15/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	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
91913Y-AU-4	VALERO ENERGY CORP VLO 3.4 09/15/26			2	2FE	3,986,200	91.5480	3,661,908	4,000,000	3,988,980		1,229			3.400	3.441	MS	40,044	136,000	09/07/2016	09/15/2026
91914J-AA-0	VALERO ENERGY PARTNERS VLP 4 3/8 12/15/26			2	2FE	25,150,050	97.5300	24,382,550	25,000,000	25,129,348		(13,106)			4.375	4.296	JD	48,611	1,093,750	02/15/2018	12/15/2026
91927#-AA-3	VALLEY HEALTH VALLEY HEALTH	0		4	1	3,984,957	89.4080	3,562,870	3,984,957	3,984,957					4.000	4.033	MON	12,398	159,293	10/25/2016	03/03/2043
91927#-AA-3	VALLEY HEALTH VALLEY HEALTH			4	1	8,996,283	89.4080	8,043,397	8,996,283	8,996,283					4.000	4.033	MON	27,988	389,681	10/25/2016	03/03/2043
920253-AF-8	VALMONT INDUSTRIES INC VMI 5 10/01/44			2	2FE	29,955,450	88.5040	26,551,290	30,000,000	29,958,887		707			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				1	15,000,000	94.3000	14,145,000	15,000,000	15,000,000					3.900	3.900	JD	26,000	585,000	12/15/2015	12/15/2035
92276M-AX-3	VENTAS REALTY LP/CAP CRP VTR 4 1/4 03/01/22			2	2FE	14,733,841	101.7980	14,821,847	14,560,000	14,657,418		(34,667)			4.250	4.000	MS	206,267	618,800	02/18/2016	03/01/2022
92277G-AG-2	VENTAS REALTY LP VTR 4 1/8 01/15/26			2	2FE	6,945,260	99.8400	6,988,772	7,000,000	6,960,716		4,703			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	0		2	2FE	1,996,220	93.3560	1,867,122	2,000,000	1,997,002		333			3.250	3.270	AO	13,722	65,000	09/14/2016	10/15/2026
92277G-AJ-6	VENTAS REALTY LP VTR 3 1/4 10/15/26			2	2FE	4,990,550	93.3560	4,667,805	5,000,000	4,993,227		752			3.250	3.270	AO	34,306	162,500	09/14/2016	10/15/2026
92343V-BE-3	VERIZON COMMUNICATIONS VZ 4 3/4 11/01/41				2FE	7,971,750	97.0020	7,275,128	7,500,000	7,909,114		(10,283)			4.750	4.370	MN	59,375	356,250	01/13/2012	11/01/2041
92343V-BG-8	VERIZON COMMUNICATIONS VERIZON COMMUNICATIONS	0		2	2FE	3,532,400	86.5270	3,461,064	4,000,000	3,541,958		9,558			3.850	4.650	MN	25,667	154,000	02/05/2018	11/01/2042
92343V-DC-5	VERIZON COMMUNICATIONS VZ 4 1/8 08/15/46	0			2FE	1,898,993	88.6010	1,683,419	1,900,000	1,899,009		16			4.125	4.128	FA	29,609	78,375	07/27/2016	08/15/2046
92343V-DC-5	VERIZON COMMUNICATIONS VZ 4 1/8 08/15/46				2FE	6,996,290	88.6010	6,202,070	7,000,000	6,996,349		59			4.125	4.128	FA	109,083	288,750	07/27/2016	08/15/2046
92343V-DD-3	VERIZON COMMUNICATIONS VZ 2 5/8 08/15/26	0			2FE	4,987,250	90.8170	4,540,840	5,000,000	4,989,995		1,170			2.625	2.654	FA	49,583	131,250	07/27/2016	08/15/2026
92343V-DY-7	VERIZON COMMUNICATIONS VZ 4 1/8 03/16/27				2FE	10,449,100	100.0200	10,002,040	10,000,000	10,407,011		(41,651)			4.125	3.549	MS	120,313	412,500	12/22/2017	03/16/2027
92343V-EK-6	VERIZON COMMUNICATIONS VERIZON COMMUNICATIONS				1FE	8,179,595	113.8420	7,826,658	6,875,000	8,117,696		(61,899)			6.800	4.554	MN	77,917	233,750	05/08/2018	05/01/2029
92343V-EM-2	VERIZON COMMUNICATIONS VERIZON COMMUNICATIONS				2FE	6,234,231	130.7390	7,148,814	5,468,000	6,212,834		(21,397)			7.875	6.357	JJ	215,303	215,303	05/10/2018	07/01/2032
925524-AV-2	CBS CORP CBS 5 1/2 05/15/33				2FE	13,599,898	105.2710	13,948,381	13,250,000	13,528,366		(13,631)			5.500	5.283	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	104.9110	2,098,218	2,000,000	2,241,263		(7,946)			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	109.4260	2,735,650	2,500,000	2,672,138		(4,795)			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	87.5750	10,946,875	12,500,000	12,286,031		5,081			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	120.2820	18,403,085	15,300,000	16,918,172		(52,209)			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			2	1FE	13,998,740	96.4320	13,500,480	14,000,000	13,999,080		115			3.150	3.151	JJ	203,350	441,000	01/12/2016	01/15/2026
92783#-AA-4	VIRGINIA INTERNATIONAL GATEWAY			4	1FE	4,726,709	99.1290	4,685,539	4,726,709	4,726,709					3.930	3.949	MJSD	516	139,993	08/22/2014	06/30/2030
92826C-AE-2	VISA INC V 4.15 12/14/35			2	1FE	59,520,110	103.2060	59,859,538	58,000,000	59,401,257		(61,884)			4.150	3.943	JD	113,664	2,407,000	02/22/2018	12/14/2035
928668-AR-3	VOLKSWAGEN GROUP OF AMERICA FI VOLKSWAGEN GROUP AMERICA FIN	0			2FE	4,970,450	99.2880	4,964,420	5,000,000	4,971,163		713			4.250	4.383	MN	28,333		11/07/2018	11/13/2023
929160-AV-1	VULCAN MATERIALS CO VULCAN MATERIALS CO			2	2FE	24,894,600	84.8150	21,203,775	25,000,000	24,897,281		2,188			4.500	4.526	JD	50,000	1,125,000	02/06/2018	06/15/2047
92928Q-AD-0	WEA FINANCE LLC BASIC	0		2	1FE	994,700	97.7160	977,155	1,000,000	994,723		23			4.625	4.658	MS	12,976		09/12/2018	09/20/2048
92928Q-AE-8	WEA FINANCE LLC BASIC	0		2	1FE	1,993,680	100.1980	2,003,952	2,000,000	1,993,825		145			4.125	4.164	MS	23,146		09/12/2018	09/20/2028
92936U-AE-9	WP CAREY INC WPC 4 1/4 10/01/26			2	2FE	14,962,400	97.3460	14,601,840	15,000,000	14,969,980		3,204			4.250	4.281	AO	159,375	637,500	09/09/2016	10/01/2026
92937W-AA-2	WCP ISSUER LLC WCPTOW 3.819 08/15/20			4	1FE	14,071,579	100.1100	14,087,025	14,071,579	14,071,579					3.819	3.849	MON	23,884	537,394	08/01/2013	08/15/2020
92937W-AC-8	WCP ISSUER LLC WCPTOW 4.557 08/15/20				1FE	8,590,000	101.1070	8,685,054	8,590,000	8,590,000					4.557	4.557	MON	17,398	384,712	08/01/2013	08/15/2020
929903-AM-4	WACHOVIA CORP WFC 5 1/2 08/01/35				1FE	9,900,360	106.9020	11,545,459	10,800,000	10,071,318		24,739			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	114.9620	38,611,104	33,586,000	34,164,075		(21,682)			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	129.6530	3,889,596	3,000,000	3,532,717		(16,980)			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	128.2670	15,392,040	12,000,000	12,166,309		(4,448)			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			2	1FE	9,756,990	108.4120	9,757,053	9,000,000	9,691,212		(17,588)			4.750	4.240	AO	105,688	427,500	07/24/2014	10/02/2043
931427-AB-4	WALGREENS BOOTS ALLIANCE WBA 4 1/2 11/18/34			2	2FE	9,968,550	95.4070	9,540,730	10,000,000	9,972,929		1,131			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			2	2FE	9,998,400	91.9460	9,194,610	10,000,000	9,998,510		29			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	116.3260	4,943,838	4,250,000	4,307,545		(5,241)			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				2FE	25,000,000	110.1240	27,531,050	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			2	1FE	10,000,000	92.9430	9,294,340	10,000,000	10,000,000					3.796	3.796	MS	111,771	379,600	09/13/2016	09/15/2046
939653-AM-3	WASHINGTON REIT WRE 3.95 10/15/22			2	2FE	16,949,160	100.5860	17,099,552	17,000,000	16,978,544		4,948			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			2	2FE	19,244,390	98.4740	20,679,477	21,000,000	20,194,547		197,788			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			2	2FE	2,014,440	97.4900	1,949,804	2,000,000	2,013,962		(311)			4.100	4.056	MS	27,333	82,000	03/22/2017	03/01/2045
942683-AF-0	ACTAVIS INC AGN 3 1/4 10/01/22			2	2FE	23,740,034	97.4760	23,439,031	24,046,000	23,896,252		31,761			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			2	2FE	4,957,750	92.9830	4,649,165	5,000,000	4,966,609		3,787			3.250	3.350	FA	61,389	162,500	08/02/2016	08/15/2026
94948Q-AQ-3	WELLESLEY COLLEGE WELCOL 4.046 07/01/33			4	1FE	13,985,000	104.1650	14,567,447	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	113.5560	4,905,624	4,320,000	4,395,884		(2,836)			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	119.2730	17,890,965	15,000,000	14,946,923		1,473			6.375	6.408	JD	42,500	956,250	06/05/2007	06/15/2037
949746-RG-8	WELLS FARGO & COMPANY WELLS FARGO & CO	0		2	2FE	1,920,000	95.4000	1,908,000	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	92.9870	4,649,370	5,000,000	4,986,971		1,570			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	100.5910	10,059,110	10,000,000	9,953,048		9,017			4.125	4.238	FA	155,833	412,500	01/10/2014	08/15/2023
94978S-AA-7	WELLS FARGO CAPITAL X WELLS FARGO CAPITAL X	0			2FE	3,789,980	103.7500	3,631,250	3,500,000	3,785,250		(4,730)			5.950	5.244	JD	9,256	104,125	06/28/2018	12/15/2036
94980V-AG-3	WELLS FARGO BANK NA WFC 5.95 08/26/36				1FE	14,052,189	114.9090	13,955,674	12,145,000	13,728,144		(55,736)			5.950	4.843	FA	250,912	722,628	05/03/2012	08/26/2036

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 Designation and Administrative Symbol	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
950400-AC-8	WELLTOWER INC HCN 4 1/4 04/01/26	0		2	2FE	3,147,540	99.8010	2,994,033	3,000,000	3,123,388		(15,534)			4.250	4.162	AO	31,875	127,500	05/17/2017	04/01/2026
950400-AC-8	WELLTOWER INC HCN 4 1/4 04/01/26			2	2FE	9,922,700	99.8010	9,980,110	10,000,000	9,941,494		6,733			4.250	4.162	AO	106,250	425,000	05/17/2017	04/01/2026
95709T-AJ-9	WESTAR ENERGY INC WR 4.1 04/01/43			2	1FE	6,613,384	96.2630	6,078,990	6,315,000	6,587,416		(7,504)			4.100	3.822	AO	64,729	258,915	12/29/2014	04/01/2043
957576-AA-9	WESTERN & SOUTHERN FIN WSFIN 5 3/4 07/15/33			2	1FE	38,539,800	117.3130	44,579,054	38,000,000	38,446,901		(19,441)			5.750	5.630	JJ	1,007,528	2,185,000	09/10/2013	07/15/2033
958254-AB-0	WESTERN GAS PARTNERS WES 4 07/01/22			2	2FE	16,003,550	98.8410	15,814,544	16,000,000	15,999,967		(776)			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		2	2FE	3,986,640	94.3430	3,773,736	4,000,000	3,989,469		1,411			3.950	3.997	JD	13,167	158,000	01/26/2017	06/01/2025
958254-AH-7	WESTERN GAS PARTNERS WES 4 1/2 03/01/28			1	2FE	5,971,590	93.6160	5,616,960	6,000,000	5,973,489		1,899			4.500	4.560	MS	90,000	134,250	02/21/2018	03/01/2028
959802-AH-2	WESTERN UNION CO/THE WU 6.2 11/17/36				2FE	9,441,630	97.1580	8,744,175	9,000,000	9,373,827		(11,649)			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	91.9060	24,814,593	27,000,000	26,769,692		4,762			6.200	6.272	JD	46,500	1,674,000	12/02/2013	06/21/2040
959802-AX-7	WESTERN UNION CO/THE WU 4 1/4 06/09/23			2	2FE	4,996,000	100.4340	5,021,715	5,000,000	4,996,394		394			4.250	4.268	JD	12,986	105,069	06/06/2018	06/09/2023
960386-AL-4	WABTEC WAB 3.45 11/15/26			2	2FE	24,474,200	89.2850	22,321,225	25,000,000	24,521,171		47,620			3.450	3.731	MN	110,208	862,500	01/25/2018	11/15/2026
960413-AF-9	WESTLAKE CHEMICAL CORP WLK 3.6 07/15/22			2	2FE	14,526,918	98.8520	14,564,780	14,734,000	14,632,464		24,980			3.600	3.802	JJ	244,584	530,424	06/05/2015	07/15/2022
960413-AT-9	WESTLAKE CHEMICAL CORP WLK 3.6 08/15/26			2	2FE	29,752,539	91.5680	27,470,280	30,000,000	29,791,812		22,992			3.600	3.705	FA	408,000	1,080,000	05/26/2017	08/15/2026
96145D-AC-9	WESTROCK CO WESTROCK CO	0		2	2FE	2,998,680	91.7580	2,752,728	3,000,000	2,998,881		134			3.375	3.380	MS	29,813	107,156	08/21/2017	09/15/2027
96145D-AC-9	WESTROCK CO WESTROCK CO			2	2FE	9,995,600	91.7580	9,175,760	10,000,000	9,996,270		446			3.375	3.380	MS	99,375	357,188	08/21/2017	09/15/2027
96145D-AG-0	WESTROCK CO WRK 4 03/15/28			2	2FE	9,982,700	94.3630	9,436,300	10,000,000	9,983,967		1,267			4.000	4.021	MS	117,778	210,000	03/01/2018	03/15/2028
961548-AV-6	WESTROCK MWV LLC WRK 8.2 01/15/30				2FE	10,050,570	127.3600	10,825,617	8,500,000	9,504,761		(60,017)			8.200	6.670	JJ	321,394	697,000	10/19/2005	01/15/2030
96332D-AR-7	WHIRLPOOL CORP WHR 4 03/01/24				2FE	9,009,050	98.7970	8,891,721	9,000,000	9,005,147		(883)			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	102.3330	12,791,575	12,500,000	12,492,592		1,955			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	98.1760	7,706,785	7,850,000	7,798,100		11,207			3.700	3.873	MS	96,817	290,450	11/21/2013	03/01/2023
96928*-FV-4	WILLIAM BLAIR & COMPANY CTL			4	1	14,278,145	95.7920	13,677,321	14,278,145	14,278,145					4.090	4.125	MON	25,954	583,976	09/30/2014	10/15/2044
96949L-AB-1	WILLIAMS PARTNERS LP WPZ 4 09/15/25			2	2FE	6,871,480	96.7850	6,774,971	7,000,000	6,910,895		11,280			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	106.0490	15,907,275	15,000,000	16,193,704		(28,517)			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			2	2FE	7,430,980	97.1030	7,768,248	8,000,000	7,738,492		65,341			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			2	2FE	9,991,400	97.0400	9,704,040	10,000,000	9,993,204		1,127			3.600	3.614	MN	46,000	360,000	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	103.2530	15,513,793	15,025,000	15,359,625		(68,900)			5.875	5.281	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	117.1350	1,288,483	1,100,000	1,145,656		(2,022)			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			2	2FE	10,145,300	83.5000	8,366,700	10,020,000	10,020,000					4.729	2.148	FMAN	61,858	415,883	07/18/2011	05/15/2067
976826-BE-6	WISCONSIN POWER & LIGHT LNT 6 3/8 08/15/37				1FE	1,342,411	126.8320	1,416,708	1,117,000	1,301,714		(5,901)			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			2	1FE	25,008,390	94.9430	23,735,700	25,000,000	25,007,697		(224)			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				2	5,000,000	97.1900	4,859,500	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				2	15,000,000	96.3700	14,455,500	15,000,000	15,000,000					3.830	3.830	MS	191,500	574,500	09/01/2015	09/01/2027
980745-G#-4	WOODWARD GOVERNOR COMPANY WOODWARD INC				2	2,000,000	99.1570	1,983,140	2,000,000	2,000,000					4.610	4.610	MN	7,939	46,100	05/31/2018	05/30/2033
980745-G*-8	WOODWARD GOVERNOR COMPANY WOODWARD INC				2	5,000,000	99.2510	4,962,550	5,000,000	5,000,000					4.410	4.410	MN	18,988	110,250	05/31/2018	05/30/2029
980745-G@-6	WOODWARD GOVERNOR COMPANY WOODWARD INC				2	4,000,000	99.4400	3,977,600	4,000,000	4,000,000					4.460	4.460	MN	15,362	89,200	05/31/2018	05/30/2030
981811-AE-2	WORTHINGTON INDUSTRIES WOR 4.55 04/15/26				2FE	23,059,470	97.5050	22,426,035	23,000,000	23,039,785		(4,526)			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	124.4770	5,613,922	4,510,000	5,220,579		(30,954)			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	122.5070	16,222,430	13,242,000	14,901,269		(60,733)			6.000	4.909	FA	300,152	794,520	08/20/2013	02/15/2036
98385X-AM-8	XTO ENERGY INC XOM 6 3/4 08/01/37				1FE	5,723,736	129.7510	5,920,547	4,563,000	5,515,279		(30,482)			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			2	2FE	5,034,250	97.7820	4,889,095	5,000,000	5,024,346		(4,078)			3.300	3.209	JD	13,750	165,000	03/03/2016	06/01/2025
98419M-AB-6	XYLEM INC XYL 4 7/8 10/01/21				2FE	6,586,034	103.0220	6,232,837	6,050,000	6,245,488		(66,600)			4.875	3.628	AO	73,734	294,938	11/19/2013	10/01/2021
98419M-AK-6	XYLEM INC XYL 4 3/8 11/01/46			2	2FE	33,298,690	96.9310	31,987,296	33,000,000	33,287,819		(5,480)			4.375	4.320	MN	240,625	1,443,750	01/17/2017	11/01/2046
98420E-AC-9	XLIT LTD XLIT LTD	0			2FE	6,986,879	99.5110	6,965,791	7,000,000	6,990,624		1,264			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	103.7680	3,631,870	3,500,000	3,393,375		1,696			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			2	2FE	34,825,710	93.6250	32,768,750	35,000,000	34,859,184		15,217			3.800	3.863	JD	92,361	1,330,000	03/20/2018	06/06/2026
984851-AF-2	YARA INTERNATIONAL ASA YARNO 4 3/4 06/01/28			2	2FE	9,974,800	98.6440	9,864,370	10,000,000	9,975,968		1,168			4.750	4.782	JD	39,583	237,500	05/24/2018	06/01/2028
98956P-AB-8	ZIMMER BIOMET HOLDINGS ZBH 5 3/4 11/30/39				2FE	18,286,210	106.1670	18,788,445	17,697,000	18,197,175		(13,048)			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			2	2FE	9,976,500	94.1370	9,413,730	10,000,000	9,984,472		2,181			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		2	2FE	2,024,000	99.0760	1,981,514	2,000,000	2,011,212		(9,483)			2.700	2.211	AO	13,500	54,000	08/14/2017	04/01/2020
98978V-AB-9	ZOETIS INC ZTS 3 1/4 02/01/23			2	2FE	20,175,179	98.1190	19,623,880	20,000,000	20,082,074		(20,763)			3.250	3.136	FA	270,833	650,000	10/31/2013	02/01/2023
98978V-AH-6	ZOETIS INC ZOETIS INC			2	2FE	6,347,140	101.4470	6,086,814	6,000,000	6,340,364		(6,776)			4.700	4.314	FA	117,500	141,000	03/05/2018	02/01/2043
98978V-AM-5	ZOETIS INC ZOETIS INC			2	2FE	9,940,800	91.9410	9,194,110	10,000,000	9,942,179		1,064			3.950	3.984	MS	119,597	395,000	09/05/2017	09/12/2047
C9716#-AK-5	WASTE CONNECTIONS WASTE CONNECTIONS				2	6,000,000	95.9110	5,754,660	6,000,000	6,000,000					3.490	3.490	AO	41,298	210,600	04/19/2017	04/20/2027
L9082*-AM-1	TRAFIGURA FUNDING SA TRAFIGURA FUNDING SA				2PL	18,000,000	99.5450	17,918,100	18,000,000	18,000,000					5.550	5.550	MN	88,800	499,500	05/29/2018	05/29/2023
L9082*-AN-9	TRAFIGURA FUNDING SA TRAFIGURA FUNDING SA				2PL	18,000,000	99.6300	17,933,400	18,000,000	18,000,000					5.720	5.720	MN	91,520	514,800	05/29/2018	05/29/2025
N90618-AG-5	VTTI BV VTTI BV				2	8,000,000	94.9090	7,592,720	8,000,000	8,000,000					4.050	4.050	JD	14,400	325,796	12/13/2017	12/15/2027
N90618-AH-3	VTTI BV VTTI BV				2	4,000,000	94.5000	3,780,000	4,000,000	4,000,000					4.150	4.150	JD	7,378	166,918	12/13/2017	12/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	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
000000-00-0	YAMANA GOLD INC SERIES C SENIOR NOTES		A		2	3,524,903	97.6300	3,441,363	3,524,903	3,524,903					4.760	4.761	JD	466	168,462	03/23/2012	03/23/2022
000000-00-0	AGNICO-EAGLE MINES LTD SERIES A SENIOR NOTES		A		2	8,000,000	99.9780	7,998,240	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	91.4160	1,362,488	1,490,426	1,490,426					3.670	3.670	MS	13,827	54,699	03/20/2013	03/31/2023
000000-00-0	YAMANA GOLD INC SERIES B SENIOR NOTES		A		2	7,049,726	96.4560	6,799,884	7,049,726	7,049,726					4.780	4.780	JD	936	338,342	06/10/2013	06/10/2023
000000-00-0	CRESCENT POINT ENERGY CORP		A		2	7,000,000	93.1320	6,519,240	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	100.7340	15,110,100	15,000,000	15,000,000					4.420	4.420	FA	261,517	666,073	02/09/2012	02/09/2024
000000-00-0	YAMANA GOLD INC SERIES D SENIOR NOTES		A		2	3,524,604	96.3980	3,397,648	3,524,604	3,524,604					4.910	4.911	JD	481	173,778	03/23/2012	03/23/2024
000000-00-0	SHAWCOR LTD SENIOR C NOTES		A		3	1,490,426	88.0550	1,312,395	1,490,426	1,490,426					3.820	3.820	MS	14,392	56,934	03/20/2013	03/31/2025
000000-00-0	IRVING OIL LIMITED SENIOR NOTES SERIES R		A		2PL	15,000,000	100.2780	15,041,700	15,000,000	15,000,000					5.060	5.060	FA	301,492	774,000	08/08/2013	08/08/2025
000000-00-0	FINNING INTERNATIONAL INC SENIOR NOTES SERIES E		A		2FE	5,000,000	98.3550	4,917,750	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		1	4,000,000	94.2530	3,770,120	4,000,000	4,000,000					3.860	3.860	JD	429	231,600	01/08/2015	01/08/2029
008474-C#-3	AGNICO-EAGLE MINES LTD AGNICO MINES LIMITED		A		2FE	1,000,000	96.4870	964,870	1,000,000	1,000,000					4.420	4.420	JD	246	44,200	06/29/2017	06/29/2025
008474-E*-5	AGNICO-EAGLE MINES LTD AGNICO EAGLE MINES LTD		A		2Z	2,000,000	94.0460	1,880,920	2,000,000	2,000,000					4.380	4.380	AO	20,927	43,800	04/05/2018	04/05/2028
008916-AC-2	AGRIUM INC AGUCN 7.8 02/01/27		A		2FE	2,650,956	118.9920	2,695,162	2,265,000	2,505,864		(22,453)			7.800	6.113	FA	73,613	187,995	02/09/2011	02/01/2027
009088-AA-3	AIR CANADA ACACN 3 3/4 12/15/27		A		1FE	8,794,466	96.6250	8,497,653	8,794,466	8,794,466					3.750	3.750	JD	14,657	334,313	12/01/2015	06/15/2029
009088-AB-1	AIR CANADA ACACN 4 1/8 12/15/27		A		1FE	10,604,998	98.0000	10,342,264	10,553,331	10,595,652		(3,195)			4.125	4.077	JD	19,348	441,292	12/02/2015	06/15/2029
009090-AA-9	AIR CANADA 2015-1A PTT ACACN 3.6 03/15/27		A		1FE	8,637,455	95.7500	8,270,363	8,637,455	8,637,455					3.600	3.600	MS	91,557	310,948	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	121.1930	13,378,473	11,039,000	11,030,265		387			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	112.5180	9,170,201	8,150,000	8,380,315		(9,173)			5.750	5.479	JD	39,052	468,625	01/10/2014	06/01/2035
015644-A*-8	ALGOMA CENTRAL CORPORATION				3	8,000,000	98.0780	7,846,240	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	0	A	2	2FE	2,556,955	90.1820	2,254,550	2,500,000	2,555,851		(986)			4.500	4.474	JJ	48,438	101,250	02/09/2018	07/26/2047
01626P-AG-1	ALIMENTATION COUCHE-TARD ALIMENTATION COUCHE-TARD		A	2	2FE	9,995,100	90.1820	9,018,200	10,000,000	9,995,215		81			4.500	4.474	JJ	193,750	450,000	02/09/2018	07/26/2047
01626P-AH-9	ALIMENTATION COUCHE-TARD ALIMENTATION COUCHE-TARD		A	2	2FE	14,979,900	93.1640	13,974,570	15,000,000	14,982,360		1,732			3.550	3.566	JJ	229,271	532,500	07/19/2017	07/26/2027
064159-LH-7	BANK OF NOVA SCOTIA BANK OF NOVA SCOTIA	0	A		1FE	3,000,000	99.4740	2,984,208	3,000,000	3,000,000					2.909	2.799	JAJD	17,212	43,059	04/17/2018	04/20/2021
067901-AA-6	BARRICK GOLD CORP ABXCN 5.8 11/15/34		A		2FE	4,388,850	102.1760	4,603,020	4,505,000	4,410,858		3,455			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	105.0860	8,423,686	8,016,000	7,810,344		7,537			5.800	6.054	MN	59,407	464,928	04/13/2010	11/15/2034
0778FP-AA-7	BELL CANADA INC BCECN 4.464 04/01/48		A	2	2FE	25,000,000	96.8710	24,217,775	25,000,000	25,000,000					4.464	4.464	MS	285,200	564,200	03/26/2018	03/29/2048
10549P-AG-6	BROOKFIELD ASSET MAN INC BAMACN 7 3/8 03/01/33		A		2FE	5,451,200	120.4610	6,023,030	5,000,000	5,354,526		(14,777)			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	2	1FE	23,804,610	97.7370	23,456,880	24,000,000	23,861,980		19,632			4.000	4.108	JJ	442,667	960,000	12/15/2015	01/15/2025
11271L-AC-6	BROOKFIELD FINANCE INC BROOKFIELD FINANCE INC	0	A	2	1FE	1,993,080	94.5780	1,891,568	2,000,000	1,993,646		566			3.900	3.942	JJ	33,800	40,733	01/11/2018	01/25/2028
125094-AC-6	SERVICES FINANCIERS CDPQ CADEPQ 5.6 11/25/39		A		1FE	49,034,249	127.2960	55,481,744	43,585,000	48,312,218		(131,323)			5.600	4.771	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	101.4650	25,366,275	25,000,000	24,936,328		10,420			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	123.2520	9,120,663	7,400,000	8,374,099		(40,429)			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	122.6890	5,520,983	4,500,000	5,000,474		(17,296)			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	125.8660	7,551,960	6,000,000	6,980,902		(30,621)			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	2	1FE	17,498,934	102.4030	16,652,776	16,262,000	17,394,710		(29,498)			4.500	4.046	MN	109,769	731,790	02/25/2015	11/07/2043
136375-CK-6	CANADIAN NATL RAILWAY CNRCN 3.2 08/02/46		A	2	1FE	9,891,400	86.0960	8,609,550	10,000,000	9,896,786		2,282			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	112.2730	5,638,350	5,022,000	5,202,780		(7,605)			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	106.2250	8,152,753	7,675,000	7,534,223		5,053			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	2	2FE	18,942,240	94.4050	17,936,874	19,000,000	18,950,002		4,935			3.850	3.887	JD	60,958	731,500	05/23/2017	06/01/2027
13645R-AE-4	CANADIAN PACIFIC RR CO CP 5 3/4 03/15/33		A		2FE	2,634,625	111.6500	2,791,243	2,500,000	2,602,413		(4,722)			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	116.7400	8,219,628	7,041,000	7,469,874		(13,371)			5.950	5.422	MN	53,531	418,974	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	103.3560	8,268,440	8,000,000	7,835,023		34,452			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	2	2FE	6,608,350	95.7330	6,701,338	7,000,000	6,734,091		38,452			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	2	2FE	9,993,140	99.8050	9,980,460	10,000,000	9,995,067		596			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	98.6250	12,040,140	12,208,000	13,671,385		(37,669)			6.750	5.741	MN	105,294	824,040	10/18/2010	11/15/2039
15135U-AG-4	CENOVUS ENERGY INC CVECN 3 08/15/22		A	2	2FE	19,936,050	94.7500	18,950,000	20,000,000	19,973,300		6,863			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	2	2FE	995,710	96.5720	965,716	1,000,000	996,970		577			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		2FE	4,949,460	107.3250	4,829,643	4,500,000	4,854,511		(13,743)			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		2FE	6,111,660	101.0090	6,060,522	6,000,000	6,005,478		(14,169)			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	2	2FE	10,901,370	94.7150	9,471,530	10,000,000	10,817,746		(22,742)			5.150	4.563	MN	65,806	515,000	08/13/2014	11/15/2041
29250N-AF-2	ENBRIDGE INC ENBCN 4 10/01/23	0	A	2	2FE	2,685,810	99.7910	2,993,721	3,000,000	2,791,023		37,346			4.000	4.231	AO	30,000	120,000	01/08/2016	10/01/2023
29250N-AF-2	ENBRIDGE INC ENBCN 4 10/01/23		A	2	2FE	29,769,100	99.7910	29,937,210	30,000,000	29,878,623		22,704			4.000	4.231	AO	300,000	1,200,000	01/08/2016	10/01/2023
29250N-AH-8	ENBRIDGE INC ENBRIDGE INC	0	A	2	2FE	2,578,980	97.4870	2,924,607	3,000,000	2,701,589		45,669			3.500	5.649	JD	6,125	105,000	03/02/2016	06/10/2024
29269R-A#-2	ENERFLEX LTD ENERFLEX LTD		A		2	17,000,000	97.8790	16,639,430	17,000,000	17,000,000					4.670	4.670	JD	35,284	793,880	12/15/2017	12/15/2024
292766-A#-9	ENERPLUS CORPORATION SERIES C SENIOR NOTES		A	4	2	18,000,000	99.1710	17,850,780	18,000,000	18,000,000					4.400	4.400	MN	101,200	792,000	05/15/2012	05/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	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
318069-A@-0	FINNING INTERNATIONAL INC		A		2FE	15,000,000	98.0850	14,712,750	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	0	A	2	2FE	9,295,230	99.0330	8,912,925	9,000,000	9,194,352		(47,778)			3.700	3.678	MS	98,050	333,000	03/30/2017	03/15/2023
380956-AD-4	GOLDCORP INC GCN 3.7 03/15/23		A	2	2FE	26,630,250	99.0330	26,738,775	27,000,000	26,821,140		37,677			3.700	3.678	MS	294,150	999,000	03/30/2017	03/15/2023
448055-AD-5	HUSKY ENERGY INC HSECN 6.8 09/15/37		A		2FE	17,919,687	117.7730	18,042,885	15,320,000	17,479,969		(64,307)			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	2	2FE	3,995,240	100.1380	4,005,536	4,000,000	3,998,049		545			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	2	2FE	7,983,280	98.8270	7,906,136	8,000,000	7,990,557		1,573			4.000	4.025	AO	67,556	320,000	03/12/2014	04/15/2024
496902-AJ-6	KINROSS GOLD CORP KGN 5 1/8 09/01/21		A	2	2FE	12,399,798	100.3750	12,546,875	12,500,000	12,466,236		11,516			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	2	1FE	35,051,955	101.8740	35,655,725	35,000,000	35,036,434		(5,690)			4.150	4.131	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	108.3400	39,002,508	36,000,000	37,715,468		(32,819)			5.375	5.041	MS	628,875	1,935,000	02/28/2017	03/04/2046
59151K-AH-1	METHANEX CORP MXCN 3 1/4 12/15/19		A		2FE	10,446,998	99.2600	10,347,886	10,425,000	10,428,267		(3,327)			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	2	2FE	4,974,850	96.9390	4,846,945	5,000,000	4,983,949		2,335			4.250	4.312	JD	17,708	212,500	11/13/2014	12/01/2024
63307C-AC-5	NATIONAL BANK OF CANADA NACN 3.1 01/23/26		A	2	1FE	20,000,000	94.4980	18,899,674	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	136.1870	6,809,340	5,000,000	4,665,823		13,087			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	122.0010	6,100,050	5,000,000	5,031,764		(895)			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	97.8750	3,215,194	3,285,000	3,230,635		1,693			6.200	6.360	JD	9,052	203,670	11/16/2010	06/15/2035
67077M-AA-6	POTASH CORP-SASKATCHEWAN NUTRIEN LTD		A		2FE	11,036,476	101.1380	11,125,169	11,000,000	11,012,891		(23,585)			6.500	6.175	MN	91,361	715,000	04/10/2018	05/15/2019
67077M-AD-0	POTASH CORP-SASKATCHEWAN NUTRIEN LTD		A	2	2FE	19,930,166	92.1350	18,426,980	20,000,000	19,936,862		6,697			3.000	3.056	AO	150,000	300,000	04/10/2018	04/01/2025
67077M-AF-5	POTASH CORP-SASKATCHEWAN NUTRIEN LTD		A		2FE	1,324,413	108.8940	1,415,617	1,300,000	1,323,971		(442)			5.875	5.709	JD	6,365	76,375	04/10/2018	12/01/2036
67077M-AJ-7	POTASH CORP-SASKATCHEWAN NTRCN 3.15 10/1/22		A	2	2FE	26,987,197	96.5230	26,008,203	26,945,000	26,980,439		(6,758)			3.150	3.110	AO	212,192	424,384	04/10/2018	10/01/2022
716442-AH-1	PETRO-CANADA SUCN 5.35 07/15/33		A		1FE	1,719,787	109.0910	1,976,734	1,812,000	1,741,237		3,047			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	109.1090	20,759,116	19,026,000	20,548,067		(59,571)			5.950	5.209	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	113.3810	3,996,687	3,525,000	3,953,539		(15,462)			6.450	5.344	AO	47,999	227,363	08/17/2010	10/15/2035
775109-AW-1	ROGERS COMMUNICATIONS IN RCICN 3 03/15/23		A	2	2FE	19,969,000	98.0940	19,618,720	20,000,000	19,985,901		3,100			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	101.8910	20,378,180	20,000,000	19,980,320		3,680			4.100	4.123	AO	205,000	820,000	09/25/2013	10/01/2023
775109-BG-5	ROGERS COMMUNICATIONS IN RCICN 4.3 02/15/48		A	2	2FE	4,969,900	95.1990	4,759,945	5,000,000	4,970,396		496			4.300	4.336	FA	81,222	111,681	02/05/2018	02/15/2048
780082-AD-5	ROYAL BANK OF CANADA	0	A		1FE	2,993,580	103.0950	3,092,856	3,000,000	2,995,164		565			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	103.8320	25,958,050	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	2	1FE	5,000,000	97.6230	4,881,135	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	2	1FE	12,888,695	97.8360	12,611,086	12,890,000	12,886,697		(510)			3.600	3.602	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	110.6770	11,510,366	10,400,000	10,826,393		(17,318)			5.950	5.550	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	114.9740	247,784	215,512	168,241		889			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	100.5420	13,070,395	13,000,000	13,196,421		(5,326)			6.250	6.115	FA	338,542	812,500	11/06/2009	02/01/2038
878742-AE-5	TECK RESOURCES LIMITED TCKBCN 6 1/8 10/01/35		A		3FE	16,665,388	96.0000	15,723,840	16,379,000	16,625,896		(9,261)			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	2	3FE	10,207,888	94.6250	8,638,316	9,129,000	10,083,199		(25,595)			6.250	5.431	JJ	263,093	570,563	06/28/2012	07/15/2041
87971M-BD-4	TELUS CORP TCN 2.8 02/16/27		A	2	2FE	39,675,600	92.1990	36,879,400	40,000,000	39,738,249		28,201			2.800	2.891	FA	420,000	1,120,000	09/14/2016	02/16/2027
887147-A#-3	TIMBERWEST FOREST CORP		A		2PL	10,000,000	102.3980	10,239,800	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	2	1FE	1,972,500	94.7870	1,895,736	2,000,000	1,974,360		1,493			3.625	3.753	MS	21,347	72,500	01/31/2018	09/15/2031
89346D-AE-7	TRANSALTA CORP TACN 6 1/2 03/15/40		A		3FE	10,526,422	92.2240	9,360,777	10,150,000	10,474,954		(7,692)			6.500	6.222	MS	194,260	659,750	09/28/2010	03/15/2040
893526-8Y-2	TRANSCANADA PIPELINES TRPCN 7 1/8 01/15/19		A		2FE	10,084,200	100.1250	10,012,510	10,000,000	10,000,444		(11,190)			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		2FE	1,895,954	103.3970	1,912,845	1,850,000	1,885,798		(1,481)			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	109.8830	10,988,330	10,000,000	9,972,770		604			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	96.2030	13,708,899	14,250,000	13,877,415		96,401			2.500	3.279	FA	148,438	356,250	08/01/2013	08/01/2022
89352H-AD-1	TRANSCANADA PIPELINES TRANSCANADA PIPELINE	0	A		2FE	1,153,820	109.1210	1,091,208	1,000,000	1,151,490		(2,330)			6.200	4.952	AO	13,089	31,000	06/28/2018	10/15/2037
89352H-AM-1	TRANSCANADA PIPELINES TRPCN 4 5/8 03/01/34		A	2	2FE	4,977,400	95.6250	4,781,225	5,000,000	4,981,135		840			4.625	4.660	MS	77,083	231,250	02/25/2014	03/01/2034
89352H-AZ-2	TRANSCANADA PIPELINES BASIC	0	A	2	1FE	997,280	100.0550	1,000,545	1,000,000	997,280					5.100	5.118	MS	11,192		10/10/2018	03/15/2049
941053-AH-3	WASTE CONNECTIONS INC WCNCN 4 1/4 12/01/28		A	2	2FE	22,965,960	102.1770	23,500,687	23,000,000	22,966,281		321			4.250	4.268	JD	122,188		11/06/2018	12/01/2028
952845-AE-5	WEST FRASER TIMBER CO WFTCN 4.35 10/15/24		A	2	2FE	10,000,000	97.5300	9,753,000	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	2	2FE	20,009,020	98.6700	19,734,020	20,000,000	20,004,577		(1,881)			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	107.3570	8,588,544	8,000,000	8,204,771		(5,316)			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	102.5320	21,481,437	20,951,000	21,285,755		(107,371)			4.950	4.352	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	2	3FE	9,993,460	97.6250	9,762,500	10,000,000	9,996,191		584			4.950	4.958	JJ	228,250	495,000	07/03/2014	07/15/2024
C4862#-AB-8	ISLAND TIMBERLANDS FINANCE		A		2PL	5,500,000	108.5010	5,967,555	5,500,000	5,500,000					6.160	6.160	MS	112,933	338,810	08/10/2005	08/30/2025
000000-00-0	TATTS GROUP LTD		D		2	5,000,000	100.9050	5,045,250	5,000,000	5,000,000					5.140	5.140	JD	7,139	287,025	12/21/2010	12/21/2020
000000-00-0	IRISH FOOD PROCESSORS		D		2	10,000,000	102.2930	10,229,300	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		2PL	2,000,000	98.2980	1,965,960	2,000,000	2,000,000					4.440	4.440	AO	21,953	100,503	04/02/2014	04/06/2021
000000-00-0	ARSEUS NV	0	D		3	10,000,000	98.5280	9,852,820	10,000,000	10,000,000					5.780	5.780	AO	133,261	638,085	03/28/2014	04/08/2021

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 Designation and Administrative Symbol	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
000000-00-0	VITOL FINANCE LTD		D		2	10,000,000	102.2950	10,229,500	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	97.1550	16,516,350	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	1,200,000	102.1690	1,226,028	1,200,000	1,200,000					6.650	6.652	AO	13,522	79,800	06/30/2010	04/30/2022
000000-00-0	TRITON CONTAINER INTL LIMITED SERIES 2010 A-2		D	4	2	2,800,000	102.0850	2,858,380	2,800,000	2,800,000					6.600	6.600	AO	31,313	184,800	04/30/2010	04/30/2022
000000-00-0	FOXTEL MANAGEMENT PTY LIMITED SERIES E SENIOR NOTES		D		2FE	8,000,000	97.0810	7,766,480	8,000,000	8,000,000					4.270	4.270	JJ	148,027	341,600	07/25/2012	07/25/2022
000000-00-0	TRITON CONTAINER INTL LIMITED SR SECURED SERIES 2012-A-1		D	4	2PL	2,857,143	97.7400	2,792,571	2,857,143	2,857,143					4.280	4.280	AO	20,721	122,286	10/23/2012	10/31/2022
000000-00-0	SAP IRELAND US-FINANCIAL SERV GUAR SERIES C SENIOR NOTES		D		1	11,000,000	98.3870	10,822,570	11,000,000	11,000,000					3.180	3.180	MN	44,697	349,800	11/15/2012	11/15/2022
000000-00-0	DBCT FINANCE PTY LIMITED				2	4,000,000	99.0020	3,960,080	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	98.4040	16,728,680	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	98.4230	4,921,150	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		2FE	6,000,000	100.6150	6,036,900	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	101.9300	20,386,000	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	101.2310	16,196,960	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		2PL	2,000,000	98.3420	1,966,840	2,000,000	2,000,000					5.000	5.000	AO	24,722	112,297	04/02/2014	04/02/2024
000000-00-0	MESTAMO MARINE LTD		D	4	2	4,285,714	98.7600	4,232,572	4,285,714	4,285,714					4.650	4.650	JD	3,321	199,286	06/25/2014	06/25/2024
000000-00-0	MESTAMO MARINE LTD		D		2	10,000,000	99.2370	9,923,700	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	2PL	5,000,000	98.5150	4,925,750	5,000,000	5,000,000					4.890	4.890	AO	41,429	244,500	10/23/2012	10/31/2024
000000-00-0	SAP IRELAND US-FINANCIAL SERV GUAR SERIES D SENIOR NOTES		D		1	11,000,000	98.1350	10,794,850	11,000,000	11,000,000					3.330	3.330	MN	46,805	366,300	11/15/2012	11/15/2024
000000-00-0	ELECTRANET PTY LTD SERIES 2013-B SENIOR SEC NOTES		D		2	8,000,000	97.8040	7,824,320	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	96.5980	3,863,920	4,000,000	4,000,000					3.560	3.560	JJ	68,036	142,410	07/09/2013	07/09/2025
000000-00-0	BMW US CAPITAL LLC SERIES N GUAR SENIOR NOTES		C		1	14,000,000	101.9780	14,276,920	14,000,000	14,000,000					4.030	4.030	FA	216,277	564,200	02/13/2014	02/13/2026
000000-00-0	DCC TREASURY 2014 LIMITED		D		2	19,000,000	100.5280	19,100,320	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	94.8130	4,740,650	5,000,000	5,000,000					4.260	4.259	JD	592	213,000	06/12/2014	06/30/2026
000000-00-0	EMAAR SUKUK LTD EMAAR SUKUK LTD	0	D		2Z	2,894,000	89.6900	2,690,700	3,000,000	2,909,921		9,763			3.635	4.093	MS	32,109	109,050	05/19/2017	09/15/2026
000000-00-0	SINO OCEAN LD TRS FIN II SINO OCEAN LD TRS FIN II	0	D		2Z	2,775,854	94.1750	2,361,909	2,508,000	2,752,712		(23,142)			5.950	4.498	FA	60,934	149,226	01/18/2018	02/04/2027
000000-00-0	ETSA UTILITIES FINANCE PTY LTD		D		1	11,000,000	92.3260	10,155,860	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	10,931,200	93.3460	10,203,838	10,931,200	10,931,200					5.500	5.538	MJSD	26,721	601,216	10/31/2012	09/15/2027
000000-00-0	STATNETT SF SERIES A SENIOR NOTES		D		1	5,000,000	94.1060	4,705,300	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	95.7070	7,656,560	8,000,000	8,000,000					3.760	3.760	JJ	143,716	300,810	07/09/2013	07/09/2028
000000-00-0	BASF SE SERIES B SENIOR NOTES		D		1FE	35,000,000	102.5180	35,881,300	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	103.2540	15,488,100	15,000,000	15,000,000					4.230	4.230	FA	243,225	634,500	02/13/2014	02/13/2029
000000-00-0	NTPC LTD NTPC LTD	0	D		2Z	2,807,906	95.8910	2,636,996	2,750,000	2,795,517		(9,066)			4.250	3.971	FA	40,582	85,000	10/18/2018	02/26/2026
000000-00-0	STATNETT SF SERIES B SENIOR NOTES		D		1	3,000,000	93.4710	2,804,130	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	119.6840	3,590,526	3,000,000	3,000,671		(45)			12.500	12.496	MS	94,792	375,000	08/29/2012	08/26/2031
000000-00-0	EL NARANJAL & DEL LITORAL SOLA EL NARANJAL & DEL LITORAL SOLA		D	4	3Z	5,803,834	105.5160	6,123,990	5,803,834	5,803,834					8.000	8.585	JD	1,290	267,267	06/29/2018	06/30/2033
000000-00-0	IMPULSORA PIPELINE/MIDSTREAM NUEVA ERA PIPELINE		D	4	2Z	44,521,367	100.4310	44,713,249	44,521,367	44,521,367					6.050	6.051	JD	7,482	1,227,058	07/20/2018	12/31/2042
000000-00-0	LA MONDIALE LA MONDIALE	0	D	2	2Z	1,086,250	92.8130	928,125	1,000,000	1,078,758		(7,492)			5.875	4.691	JJ	25,295	58,750	01/15/2018	01/26/2047
00084D-AR-1	ABN AMRO BANK NV ABN AMRO BANK NV	0	D		1FE	5,011,650	99.3670	4,968,370	5,000,000	5,008,877		(2,773)			2.860	2.677	JAJO	29,391	70,115	04/26/2018	01/19/2021
00131L-2B-0	AIA GROUP LTD AIA 4 7/8 03/11/44		D		1FE	38,899,822	108.4530	40,291,374	37,151,000	38,764,165		(33,958)			4.875	4.582	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	2	1FE	9,728,900	96.2620	9,626,220	10,000,000	9,814,567		26,344			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	90.8860	4,089,884	4,500,000	4,277,210		5,029			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	2	2FE	19,929,800	101.1460	20,229,100	20,000,000	19,962,085		6,858			4.000	4.043	MN	75,556	800,000	11/21/2013	11/27/2023
00185A-AH-7	AON PLC AON PLC	0	D	2	2FE	1,121,930	98.4870	984,868	1,000,000	1,118,986		(2,595)			4.750	4.007	MN	6,069	47,500	11/07/2017	05/15/2045
00185A-AK-0	AON PLC AON 3 7/8 12/15/25		D	2	2FE	4,998,600	97.1090	4,855,465	5,000,000	4,998,785		150			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	0	D	2	2FE	5,716,019	97.1270	5,664,458	5,832,000	5,743,723		13,444			3.750	3.811	MS	60,142	218,700	02/03/2017	09/22/2024
00203Q-AB-3	AP MOLLER-MAERSK A/S MAERSK 3 3/4 09/22/24		D	2	2FE	34,935,500	97.1270	33,994,520	35,000,000	34,960,783		5,950			3.750	3.811	MS	360,938	1,312,500	09/25/2014	09/22/2024
00205G-AA-5	APT PIPELINES LTD APAAU 3 7/8 10/11/22		D		2FE	24,769,000	99.0400	24,760,000	25,000,000	24,901,903		23,617			3.875	3.988	AO	215,278	968,750	10/03/2012	10/11/2022

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 Designation and Administrative Symbol	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
00205G-AB-3	APT PIPELINES LTD APAAU 4.2 03/23/25		D	2	2FE	4,994,750	97.2640	4,863,200	5,000,000	4,996,479		485			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	2	2FE	3,972,200	97.1360	3,885,440	4,000,000	3,975,967		2,281			4.250	4.335	JJ	78,389	170,000	03/16/2017	07/15/2027
00279V-CD-5	SANTANDER UK PLC SANUK 5 08/26/30		D	2	1FE	20,000,000	101.1520	20,230,380	20,000,000	20,000,000					5.000	5.000	FA	347,222	1,000,000	08/16/2010	08/26/2030
00388W-AG-6	ABU DHABI NATIONAL ENERGY ABU DHABI NATIONAL ENERGY CO	0	D		1FE	1,003,750	100.4310	1,004,308	1,000,000	1,003,588		(162)			4.875	4.833	AO	9,208	24,375	04/18/2018	04/23/2030
00401M-AA-4	ABU DHABI CRUDE OIL ABU DHABI CRUDE OIL	0	D		1FE	3,000,000	95.0230	2,850,675	3,000,000	3,000,000					3.650	3.650	JD	304	127,140	10/27/2017	11/02/2029
00774M-AA-3	AERCAP IRELAND CAP/GLOBA AER 3 1/2 05/26/22		D	2	2FE	6,977,320	96.8750	6,781,250	7,000,000	6,984,886		4,108			3.500	3.568	MN	23,819	245,000	01/23/2017	05/26/2022
00774M-AB-1	AERCAP IRELAND CAP/GLOBA AERCAP IRELAND CAP/GLOBAL		D	2	2FE	9,949,400	86.6250	8,662,500	10,000,000	9,955,613		4,335			3.650	3.711	JJ	162,222	365,000	07/17/2017	07/21/2027
00913R-AB-2	AIR LIQUIDE FINANCE AIR LIQUIDE FINANCE SA	0	D	2	1FE	4,973,150	95.7630	4,788,160	5,000,000	4,984,987		5,295			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	2	1FE	24,434,970	87.8360	21,959,050	25,000,000	24,453,744		10,655			3.500	3.623	MS	228,472	875,000	02/28/2017	09/27/2046
009279-AC-4	AIRBUS SE AIRFP 3.95 04/10/47		D	2	1FE	19,753,800	94.3430	18,868,580	20,000,000	19,761,411		4,472			3.950	4.021	AO	177,750	790,000	04/05/2017	04/10/2047
01609W-AU-6	ALIBABA GROUP HOLDING BABA 4 12/06/37		D	2	1FE	19,602,400	89.7620	17,952,360	20,000,000	19,613,524		11,240			4.000	4.146	JD	55,556	800,000	02/22/2018	12/06/2037
01959E-AC-2	ALLIED WORLD ASSURANCE AWH 4.35 10/29/25		C	2	2FE	19,990,400	97.0420	19,408,420	20,000,000	19,993,012		862			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	2	2FE	15,081,750	94.3430	14,151,465	15,000,000	15,061,995		(7,930)			3.625	3.558	AO	95,156	543,750	04/19/2016	04/28/2026
02343U-AB-1	AMCOR FINANCE USA INC AMCAU 4 1/2 05/15/28		C	2	2FE	14,982,810	98.1870	14,728,005	15,000,000	14,983,679		869			4.500	4.514	MN	86,250	337,500	05/07/2018	05/15/2028
02364W-AJ-4	AMERICA MOVIL SAB DE CV AMXLMM 6 3/8 03/01/35		D		1FE	10,204,360	115.9530	11,595,290	10,000,000	10,164,271		(6,116)			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	116.0360	5,801,780	5,000,000	4,726,772		7,111			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	118.3990	5,919,950	5,000,000	5,430,297		(10,572)			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	97.9760	6,133,291	6,260,000	6,263,741		(985)			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	95.8040	12,454,507	13,000,000	13,357,089		(8,929)			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		3FE	24,690,250	92.0000	23,000,000	25,000,000	24,868,405		31,537			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	98.5000	26,595,000	27,000,000	26,871,353		31,084			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	2	2FE	23,860,200	98.2020	22,586,529	23,000,000	23,691,532		(90,357)			4.250	3.745	JJ	450,736	977,500	01/11/2017	01/15/2026
03835V-AF-3	DELPHI AUTOMOTIVE PLC APTIV PLC		D	2	2FE	15,023,770	87.7710	13,165,605	15,000,000	15,022,981		(504)			4.400	4.390	AO	165,000	660,000	09/16/2016	10/01/2046
04363U-AB-2	ASCIANO FINANCE LTD AIOAU 4 5/8 09/23/20		D		2FE	14,536,900	100.8750	15,131,250	15,000,000	14,896,766		55,864			4.625	5.046	MS	188,854	693,750	06/24/2011	09/23/2020
04530D-AC-6	ASPEN INSURANCE HLDG LTD AHL 6 12/15/20		D		2FE	4,982,500	103.9230	5,196,160	5,000,000	4,995,733		1,998			6.000	6.047	JD	13,333	300,000	12/07/2010	12/15/2020
04530D-AD-4	ASPEN INSURANCE HLDG LTD AHL 4.65 11/15/23		D		2FE	30,678,750	100.4220	30,126,630	30,000,000	30,515,696		(95,419)			4.650	4.250	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	119.5070	27,964,638	23,400,000	27,252,403		(121,225)			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	89.9110	13,486,620	15,000,000	14,918,074		2,032			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	98.3020	2,949,045	3,000,000	3,012,057		(6,237)			2.375	2.155	MN	8,906	71,250	08/15/2017	11/16/2020
04965D-A*-7	ATRESMEDIA CORPORACION DE MEDI		D		2	4,000,000	99.7380	3,989,520	4,000,000	4,000,000					4.480	4.480	JJ	84,622		07/11/2018	07/11/2023
04965D-A@-5	ATRESMEDIA CORPORACION DE MEDI ATRESMEDIA CORP DE MEDIOS DE C		D	1	2	5,000,000	99.9360	4,996,800	5,000,000	5,000,000					4.750	4.750	JJ	112,153		07/11/2018	07/11/2025
05252B-AK-2	AUST & NZ BANKING GROUP AUST & NZ BANKING GRP	0	D		2FE	999,520	96.8270	968,270	1,000,000	999,626		42			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	101.6600	26,431,600	26,000,000	26,035,063		(17,467)			5.000	4.925	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	99.0310	19,806,280	20,000,000	19,945,966		6,774			3.700	3.745	MN	92,500	740,000	11/09/2015	11/16/2025
05256L-AB-9	AUSTRALIA PACIFIC LNG PROCESSI AUSTRALIA PACIFIC LNG PROCESSI	0	D	4	2FE	6,000,000	96.9600	5,817,600	6,000,000	6,000,000					4.820	4.819	MS	77,120	1,607	09/25/2018	09/30/2030
05256L-AB-9	AUSTRALIA PACIFIC LNG PROCESSI AUSTRALIA PACIFIC LNG PROCESSI		D	4	2FE	25,000,000	96.9600	24,240,000	25,000,000	25,000,000					4.820	4.819	MS	321,333	6,694	09/25/2018	09/30/2030
05330G-AA-2	AUTORIDAD CANAL DE PANAM AUTOPA 4.95 07/29/35		D		1FE	28,898,820	102.5000	29,953,575	29,223,000	28,930,750		10,926			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	97.3290	16,677,393	17,135,000	17,359,129		(4,073)			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	103.4810	15,120,688	14,612,000	14,716,769		(34,798)			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	114.1940	4,853,254	4,250,000	4,978,997		(17,883)			5.800	4.579	AO	54,778	246,500	09/11/2014	10/11/2041
055300-AG-5	BAT INTL FINANCE PLC BASIC	0	D		2FE	989,630	98.2910	982,911	1,000,000	990,831		1,201			2.750	3.401	JD	1,222	13,750	10/18/2018	06/15/2020
055300-AK-6	BAT INTL FINANCE PLC BATSLN 3.95 06/15/25		D		2FE	41,180,108	92.6450	38,169,658	41,200,000	41,186,251		1,819			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	12,968,310	101.6180	13,210,275	13,000,000	12,989,878		3,361			4.000	4.030	AO	109,778	520,000	10/13/2011	10/15/2021
055451-AH-1	BHP BILLITON FIN USA LTD BHP 6 1/2 04/01/19		D		1FE	4,983,950	100.9040	5,045,220	5,000,000	4,999,468		2,061			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	95.3210	33,362,210	35,000,000	34,471,020		13,267			4.125	4.228	FA	509,323	1,443,750	02/21/2012	02/24/2042
05565Q-CJ-5	BP CAPITAL MARKETS PLC BPLN 3.994 09/26/23		D		1FE	15,533,100	102.3030	15,345,390	15,000,000	15,335,177		(64,521)			3.994	3.476	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	99.1830	4,959,125	5,000,000	5,050,817		(7,756)			3.535	3.342	MN	27,985	176,750	10/28/2015	11/04/2024
05565Q-DH-8	BP CAPITAL MARKETS PLC BPLN 3.723 11/28/28		D	2	1FE	10,000,000	97.9800	9,798,040	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	103.5460	20,709,180	20,000,000	19,962,125		17,206			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		3FE	6,940,000	86.3750	6,910,000	8,000,000	7,012,937		76,542	906,859		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	98.5650	16,756,050	17,000,000	16,979,905		2,644			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	103.1850	7,222,957	7,000,000	6,996,508		1,903			5.375	5.406	MS	109,740	376,250	09/09/2010	09/16/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	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
067316-AD-1	BACARDI LTD BACARD 2 3/4 07/15/26		D	2	2FE	34,921,110	85.4070	29,892,345	35,000,000	34,938,525		7,191			2.750	2.776	JJ	443,819	962,500	07/27/2016	07/15/2026
06738E-AN-5	BARCLAYS PLC	0	D		2FE	6,965,840	95.1930	6,663,517	7,000,000	6,974,472		3,033			4.375	4.436	JJ	143,767	306,250	01/05/2016	01/12/2026
06738E-AP-0	BARCLAYS PLC BARCLAYS PLC	0	D		3FE	3,999,680	96.0370	3,841,460	4,000,000	3,999,749		27			5.200	5.201	MN	28,311	208,000	05/05/2016	05/12/2026
06738E-AW-5	BARCLAYS PLC BARCLAYS PLC	0	D	2	3FE	2,000,000	91.9080	1,838,160	2,000,000	2,000,000					4.836	4.836	MN	13,971	96,720	05/02/2017	05/09/2028
06739F-FS-5	BARCLAYS BANK PLC BACR 6 3/4 05/22/19		D		1FE	4,950,600	101.5050	5,075,225	5,000,000	4,997,387		6,390			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	99.7740	9,977,430	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	2	1FE	20,000,000	98.6060	19,721,280	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	0	D		2FE	195,154	106.5430	213,085	200,000	195,866		96			5.950	6.127	AO	2,512	11,900	12/30/2009	10/15/2039
06849U-AD-7	BARRICK PD AU FIN PTY LT ABXCN 5.95 10/15/39		D		2FE	4,878,844	106.5430	5,327,135	5,000,000	4,896,662		2,415			5.950	6.127	AO	62,806	297,500	12/30/2009	10/15/2039
08523A-AA-6	BERMUDA SKYPORT CORP BERMUDA SKYPORT CORP	0	D		1Z	8,000,000	98.4680	7,877,400	8,000,000	8,000,000					5.900	5.900	FA	178,311	472,000	03/15/2017	02/15/2042
10010Y-AA-0	TURKISH AIRLN 15-1 A PTT THYAO 4.2 03/15/27		D		3FE	7,734,327	86.6220	6,699,636	7,734,327	7,734,327					4.200	4.200	MS	95,648	324,835	03/19/2015	03/15/2027
10552T-AA-5	BRF SA BRFSBZ 5 7/8 06/06/22		D		3FE	6,934,900	98.3750	6,886,250	7,000,000	6,973,232		6,836			5.875	6.000	JD	28,559	411,250	05/31/2012	06/06/2022
10948G-AA-6	OM ASSET MANAGEMENT PLC BRIGHTSPHERE INV GRP PLC		D		2FE	24,954,750	96.7840	24,195,950	25,000,000	24,963,797		3,877			4.800	4.823	JJ	513,333	1,200,000	07/20/2016	07/27/2026
111013-AK-4	SKY PLC SKYLN 3 1/8 11/26/22	0	D		2FE	7,405,781	98.1850	7,210,670	7,344,000	7,383,640		(351)			3.125	3.110	MN	22,312	229,500	03/14/2017	11/26/2022
111013-AK-4	SKY PLC SKYLN 3 1/8 11/26/22		D		2FE	29,954,525	98.1850	29,455,350	30,000,000	29,980,518		(4,616)			3.125	3.110	MN	91,146	937,500	03/14/2017	11/26/2022
111021-AL-5	BRITISH TELECOM PLC BRITEL 5 1/8 12/04/28		D	2	2FE	39,836,000	100.5940	40,237,636	40,000,000	39,836,954		954			5.125	5.178	JD	153,750		11/29/2018	12/04/2028
11778B-AB-8	SKY GROUP FINANCE SKY GRP FIN GTD SR NTS	0	D		2FE	1,622,772	121.9320	1,638,771	1,344,000	1,600,318		(9,727)			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	91.9810	13,797,120	15,000,000	14,841,496		17,956			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	96.5010	19,300,120	20,000,000	19,941,020		6,045			3.500	3.541	AO	167,222	700,000	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	101.4570	5,072,830	5,000,000	5,024,284		(11,043)			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	117.2040	4,688,140	4,000,000	3,980,704		424			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	102.4290	7,170,051	7,000,000	7,056,192		(22,585)			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	119.9530	5,997,645	5,000,000	4,903,239		1,995			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	98.9030	9,890,260	10,000,000	9,607,987		81,295			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	105.2530	34,733,391	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	101.1300	25,282,500	25,000,000	25,000,000					4.290	4.290	AO	181,729	1,066,542	04/27/2012	04/30/2027
153766-AA-8	CENTRAL JAPAN RAILWAY CO CJRAIL 4 1/4 11/24/45		D	2	1FE	29,520,850	103.7450	31,123,590	30,000,000	29,546,818		8,749			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	2	2FE	11,077,500	107.7260	10,772,570	10,000,000	10,993,013		(23,602)			5.375	4.686	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		1FE	14,905,000	102.2480	15,337,230	15,000,000	14,964,186		9,969			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	94.8750	14,231,250	15,000,000	14,955,577		10,445			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	99.9700	9,996,980	10,000,000	10,009,320		(1,794)			3.875	3.853	MN	37,674	387,500	12/17/2015	11/26/2023
202712-BJ-3	COMMONWEALTH BANK AUST COMMONWEALTH BANK AUSTRALIA	0	D		2FE	2,000,000	86.8830	1,737,656	2,000,000	2,000,000					4.316	4.316	JJ	41,002	43,160	01/03/2018	01/10/2048
2027A0-EX-3	COMMONWEALTH BANK AUST CBAAU 5 07/26/32		D	2	1FE	25,000,000	100.0820	25,020,375	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	91.6650	22,916,125	25,000,000	24,941,273		6,807			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	103.1680	25,792,000	25,000,000	25,000,000					5.000	5.000	FA	454,861	1,256,944	02/02/2011	02/18/2031
20557#-AG-6	COMPUTERSHARE INV SERVICES COMPUTERSHARE INVESTOR SERVICE	0	D		2Z	5,000,000	99.0560	4,952,800	5,000,000	5,000,000					4.360	4.360	MN	24,828		11/20/2018	11/20/2028
20557#-AG-6	COMPUTERSHARE INV SERVICES COMPUTERSHARE INVESTOR SERVICE		D		2Z	25,000,000	99.0560	24,764,000	25,000,000	25,000,000					4.360	4.360	MN	124,139		11/20/2018	11/20/2028
21684A-AF-3	COOPERATIEVE RABOBANK UA BASIC	0	D		2FE	936,380	93.8650	938,650	1,000,000	937,791		1,411			3.750	4.739	JJ	16,667		10/17/2018	07/21/2026
21685W-CJ-4	COOPERATIEVE RABOBANK UA RABOBK 5 1/4 05/24/41		D		1FE	12,442,546	109.6040	12,894,875	11,765,000	12,373,851		(14,765)			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	103.4730	48,632,310	47,000,000	47,096,944		(26,783)			4.375	4.308	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	109.1520	10,915,230	10,000,000	10,325,328		(11,903)			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		C		1FE	11,204,530	115.2390	12,676,334	11,000,000	11,167,554		(5,149)			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	100.7920	18,142,542	18,000,000	17,840,091		3,008			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	123.7540	17,970,333	14,521,000	17,114,586		(81,162)			6.550	5.065	AO	200,793	951,126	11/08/2010	10/15/2037
225313-AK-1	CREDIT AGRICOLE CREDIT AGRICOLE SA	0	D	2	2FE	7,937,940	91.7440	7,339,512	8,000,000	7,940,907		2,967			4.000	4.070	JJ	152,000	160,000	01/30/2018	01/10/2033
22535W-AB-3	CREDIT AGRICOLE SA (LONDON) CREDIT AGRICOLE SA (LONDON BR	0	D		1FE	3,979,920	96.5920	3,863,692	4,000,000	3,984,637		1,666			4.125	4.182	JJ	78,375	165,000	01/03/2017	01/10/2027
225401-AF-5	CREDIT SUISSE GROUP AG CREDIT SUISSE GROUP AG	0	D	2	2FE	3,000,000	93.2050	2,796,147	3,000,000	3,000,000					3.869	3.896	JJ	54,488	58,035	01/05/2018	01/12/2029
225401-AH-1	CREDIT SUISSE GROUP AG CREDIT SUISSE GROUP AG	0	D	2	2FE	3,000,000	98.5640	2,956,926	3,000,000	3,000,000					4.016	3.566	MJSD	6,693	54,446	06/06/2018	06/12/2024
225433-AR-2	CREDIT SUISSE GRP FUND LTD CREDIT SUISSE GRP FND LTD	0	C		2FE	6,998,404	99.1610	6,941,242	7,000,000	6,998,969		118			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	111.4440	11,434,175	10,260,000	7,714,186		47,804			6.850	9.776	JJ	349,453	702,810	06/05/2009	07/02/2037
23636A-AR-2	DANSKE BANKS A/S DANSKE BANK A/S	0	D		2FE	1,997,440	94.8540	1,897,070	2,000,000	1,997,554		114			4.375	4.391	JD	4,618	43,750	06/05/2018	06/12/2028
23636T-AA-8	DANONE SA BNFP 3 06/15/22		D		2FE	25,649,063	98.0010	25,396,031	25,914,000	25,801,262		30,222			3.000	3.133	JD	34,552	777,420	08/07/2013	06/15/2022

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 Designation and Administrative Symbol	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
23636T-AE-0	DANONE SA BNFP 2.947 11/02/26		D	2	2FE	10,000,000	91.1930	9,119,300	10,000,000	10,000,000					2.947	2.947	MN	48,298	294,700	10/26/2016	11/02/2026
24668P-AF-4	KONINKLIJKE AHOLD DLHAIZE ADNA 4 1/8 04/10/19		D		2FE	10,667,378	100.0800	10,628,443	10,620,000	10,622,286		(8,153)			4.125	4.045	AO	98,567	438,075	10/16/2012	04/10/2019
251525-AM-3	DEUTSCHE BANK	0	D	2	3FE	1,944,760	84.6620	1,693,232	2,000,000	1,958,938		3,430			4.296	4.567	MN	8,831	85,920	07/24/2014	05/24/2028
25156P-AN-3	DEUTSCHE TELEKOM INT FIN DT 6 07/08/19	0	D		2FE	319,572	101.3900	304,169	300,000	301,295		(2,400)			6.000	6.057	JJ	8,650	18,000	08/20/2009	07/08/2019
25156P-AN-3	DEUTSCHE TELEKOM INT FIN DT 6 07/08/19		D		2FE	9,937,100	101.3900	10,138,970	10,000,000	9,995,768		7,790			6.000	6.057	JJ	288,333	600,000	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	96.1570	19,231,480	20,000,000	19,424,350		12,719			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	2	2FE	9,987,500	95.4630	9,546,290	10,000,000	9,989,600		1,095			3.600	3.615	JJ	162,000	360,000	01/09/2017	01/19/2027
25243Y-AH-2	DIAGEO CAPITAL PLC DGELN 5 7/8 09/30/36		D		1FE	21,588,873	119.9480	22,997,630	19,173,000	21,123,066		(66,990)			5.875	5.004	MS	284,732	1,126,414	10/19/2010	09/30/2036
25243Y-AZ-2	DIAGEO CAPITAL PLC DGELN 3 7/8 05/18/28		D	2	1FE	14,944,650	101.2040	15,180,555	15,000,000	14,947,494		2,844			3.875	3.920	MN	69,427	290,625	05/15/2018	05/18/2028
25600W-AC-4	DNB BOLIGKREDITT AS DNBNO 5 04/01/31		D	2	1FE	25,000,000	104.4750	26,118,865	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	104.1200	26,029,925	25,000,000	25,154,874		(47,249)			5.500	5.271	JD	61,111	1,375,000	02/10/2012	12/15/2021
268270-AD-7	ENGIE ENERGIA CHILE SA ECLCI 4 1/2 01/29/25		D		2FE	7,956,400	96.5870	7,726,920	8,000,000	7,971,434		3,994			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	115.2090	17,281,290	15,000,000	16,308,802		(33,775)			6.950	6.176	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	100.9770	9,340,345	9,250,000	9,874,046		(16,269)			5.600	5.075	JJ	221,589	518,000	09/16/2010	01/27/2040
268317-AV-6	ELECTRICITE DE FRANCE SA BASIC	0	D	2	1FE	2,917,830	91.5700	2,747,112	3,000,000	2,918,500		670			4.875	5.095	MS	40,625		09/18/2018	09/21/2038
26874R-AC-2	ENI SPA ENIIM 5.7 10/01/40		D		2FE	25,171,800	103.0150	25,753,825	25,000,000	25,146,725		(3,655)			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	103.1780	5,158,885	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	2	1FE	9,770,600	98.4770	9,847,680	10,000,000	9,777,189		3,488			5.000	5.151	JJ	216,667	500,000	01/19/2017	01/25/2047
29266M-AE-9	IBERDROLA INTL BV IBESM 6 3/4 09/15/33		D		2FE	1,663,555	116.1120	1,730,072	1,490,000	1,624,589		(5,662)			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	118.5760	7,114,536	6,000,000	5,205,813		18,615			6.750	8.161	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	115.7500	15,034,742	12,989,000	12,518,237		15,771			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	99.2780	9,927,800	10,000,000	9,954,230		1,084			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	88.0720	3,522,860	4,000,000	3,965,103		3,476			3.625	3.747	MN	14,500	145,000	05/22/2017	05/25/2027
29358Q-AG-4	ENSCO PLC ESV 8 01/31/24		D	2	4FE	10,488,676	82.7500	8,162,460	9,864,000	10,349,742		(83,499)			8.000	6.786	JJ	330,992	789,120	03/21/2017	01/31/2024
29441W-AC-9	EQUATE PETROCHEMICAL BV EQPTRC 4 1/4 11/03/26		D		2FE	19,842,175	97.0660	19,413,100	20,000,000	19,870,772		13,564			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	97.9470	29,383,980	30,000,000	30,040,845		(11,329)			4.125	4.081	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	102.3280	20,465,620	20,000,000	19,936,873		11,082			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	96.8990	24,224,850	25,000,000	24,854,821		16,494			3.250	3.337	FA	313,715	812,500	06/23/2015	08/12/2026
314890-AA-2	FERGUSON FINANCE PLC FERGLN 4 1/2 10/24/28		D	2	2FE	24,912,500	99.7480	24,937,075	25,000,000	24,913,805		1,305			4.500	4.544	AO	209,375		10/17/2018	10/24/2028
344419-AA-4	FOMENTO ECONOMICO MEX FEMSA 2 7/8 05/10/23		D		1FE	24,491,040	95.3460	24,599,371	25,800,000	25,167,941		132,108			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	102.0020	23,460,391	23,000,000	23,000,122		(58)			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	2	2FE	10,550,000	100.5000	10,050,000	10,000,000	10,442,495		(71,662)			4.750	3.857	AO	100,278	475,000	06/07/2017	10/15/2024
36164Q-GM-5	GE CAPITAL INTL FUNDING GE 3.373 11/15/25		D		2FE	2,736,366	88.6990	2,643,215	2,980,000	2,791,380		22,939			3.373	4.451	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		2FE	33,025,813	84.0140	35,460,714	42,208,000	33,667,554		271,825			4.418	6.386	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	107.2770	13,409,613	12,500,000	12,320,895		3,780			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	2	2FE	4,826,700	87.4220	4,371,120	5,000,000	4,838,535		1,883			5.000	5.227	MN	31,944	250,000	05/08/2014	05/13/2045
40049J-BB-2	GRUPO TELEVISA SAB TELVIS 4 5/8 01/30/26		D	2	2FE	15,052,700	99.0090	14,851,275	15,000,000	15,040,067		(5,309)			4.625	4.579	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	113.9810	28,495,325	25,000,000	24,516,051		12,310			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	103.4440	206,888	200,000	199,882		48			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	98.7320	987,321	1,000,000	998,898		128			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	101.0430	2,020,864	2,000,000	2,005,989		(1,789)			3.908	2.258	JAJO	19,107	69,437	10/04/2016	01/05/2022
423012-AG-8	HEINEKEN NV HEIANA 4.35 03/29/47		D	2	2FE	4,961,050	93.9480	4,697,395	5,000,000	4,962,201		666			4.350	4.397	MS	55,583	217,500	03/20/2017	03/29/2047
43474T-AA-1	HOLCIM LTD LHNVX 6 12/30/19		D		2FE	10,332,786	102.4340	10,263,897	10,020,000	10,063,923		(41,860)			6.000	5.542	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	112.0720	7,340,709	6,550,000	6,527,900		425			6.875	6.905	MS	115,080	450,313	12/02/2010	09/29/2039
43761A-C*-5	HOMESERVE PLC HOMESERVE PLC		D		2Z	8,000,000	99.1530	7,932,240	8,000,000	8,000,000					4.920	4.920	JD	19,680		12/13/2018	12/13/2028
43761A-C@-3	HOMESERVE PLC HOMESERVE PLC		D		2Z	7,000,000	98.6480	6,905,360	7,000,000	7,000,000					5.020	5.020	JD	17,570		12/13/2018	12/13/2030
44962L-AF-4	IHS MARKIT LTD INFO 4 3/4 08/01/28		D	2	2FE	24,957,050	97.6200	24,405,000	25,000,000	24,958,797		1,747			4.750	4.772	FA	521,181		07/20/2018	08/01/2028
449786-AJ-1	ING BANK NV INTNED 5.45 02/10/31		D	2	1FE	20,000,000	102.8360	20,567,154	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	104.5610	6,273,630	6,000,000	6,407,328		(76,288)			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	100.9040	5,261,140	5,214,000	5,208,724		7,290			5.000	5.151	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	2	2FE	14,985,000	97.0380	14,555,730	15,000,000	14,993,197		1,513			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	2	2FE	5,294,150	97.9200	4,895,990	5,000,000	5,227,980		(32,976)			4.250	3.440	JJ	94,444	212,500	11/10/2016	07/21/2025
45662N-A#-0	INFINEON TECHNOLOGIES INFINEON TECHNOLOGIES AG		D		2	10,000,000	96.9730	9,697,300	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	97.0070	7,760,560	8,000,000	8,000,000					4.100	4.100	AO	78,356	328,000	04/05/2016	04/05/2026
45672B-C*-6	INFORMA PLC INFORMA PLC		D		2	17,000,000	94.6380	16,088,460	17,000,000	17,000,000					4.130	4.130	JJ	325,696	370,553	01/04/2018	01/14/2028
456873-AC-2	INGERSOLL -RAND LUX FINAN INGERSOLL-RAND LUX FINANCE		D	2	2FE	10,954,300	97.9430	9,794,310	10,000,000	10,925,466		(20,850)			4.650	4.062	MN	77,500	465,000	08/09/2017	11/01/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	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
45950V-JM-9	INTL FINANCE CORP IFC 2.9 07/27/46		D	2	1FE	50,000,000	83.3500	41,675,000	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	95.1500	9,515,040	10,000,000	9,969,207		3,030			4.375	4.420	AO	105,729	437,500	03/31/2017	04/04/2027
46131N-AD-6	INVERSIONES CMPC CI CMPCCI 4 1/2 04/25/22		D	2	2FE	4,981,250	100.3570	5,017,845	5,000,000	4,992,850		1,956			4.500	4.547	AO	41,250	225,000	05/30/2012	04/25/2022
46132F-AC-4	INVESCO FINANCE PLC IVZ 5 3/8 11/30/43		C		1FE	9,829,800	106.9270	10,692,650	10,000,000	9,843,503		2,890			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	97.0380	6,792,646	7,000,000	6,987,540		1,519			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	4	2FE	24,951,394	99.8900	24,923,947	24,951,394	24,951,394					5.350	5.349	MS	337,433	1,334,900	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	95.4950	10,681,149	11,185,000	11,337,724		(21,255)			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	2	2FE	4,981,788	98.5000	4,924,980	5,000,000	4,986,193		2,225			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	112.1020	15,147,263	13,512,000	13,836,487		(11,234)			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	2	2FE	7,928,535	97.6430	7,158,223	7,331,000	7,901,052		(14,610)			5.250	4.686	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	2	2FE	24,867,518	97.3200	24,330,025	25,000,000	24,893,479		12,714			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	2	2FE	29,900,700	96.9820	29,094,480	30,000,000	29,953,661		9,961			3.200	3.239	AO	218,667	960,000	04/02/2013	04/09/2023
49373B-AD-0	KIA MOTORS CORP KIAMTR 3 1/4 04/21/26		D		2FE	994,080	93.5290	935,287	1,000,000	995,489		537			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	95.0000	6,555,000	6,900,000	6,895,531		751			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	91.0000	25,480,000	28,000,000	27,876,657		12,735			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	126.1050	12,616,765	10,005,000	9,949,815		1,348			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	107.7400	16,101,743	14,945,000	15,436,680		(11,867)			5.000	4.761	MS	220,024	747,250	06/06/2012	03/15/2042
50048M-BS-8	KOMMUNALBANKEN AS KBN 3.66 06/30/34		D	2	1FE	50,000,000	97.0000	48,500,000	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	98.0170	24,504,175	25,000,000	24,974,722		3,304			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	101.6880	20,337,580	20,000,000	19,938,375		10,761			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	101.7950	9,395,697	9,230,000	9,255,212		(12,970)			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	98.5510	14,782,650	15,000,000	14,981,675		2,445			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	123.6370	6,212,764	5,025,000	5,482,576		(58,812)			8.500	6.664	FA	161,358	427,125	01/26/2011	02/15/2025
53944Y-AE-3	LLOYDS BANKING GROUP PLC LLOYDS BANKING GROUP PLC	0	D		2FE	2,500,000	79.2030	1,980,073	2,500,000	2,500,000					4.344	4.344	JJ	51,887	54,300	01/04/2018	01/09/2048
543064-AA-7	LST II LONGITUDINAL DE LA SIERRA TRAM		D	4	2Z	35,869,979	100.0000	35,869,979	35,869,979	35,869,979					5.230	5.230	AO	93,800		12/19/2018	04/30/2035
55608P-AQ-7	MACQUARIE BANK LTD MOGAU 4 07/29/25		D		1FE	14,977,950	98.8520	14,827,755	15,000,000	14,984,534		2,017			4.000	4.018	JJ	253,333	600,000	07/23/2015	07/29/2025
55608X-AA-5	MACQUARIE BANK LTD MOGAU 6 5/8 04/07/21		D		2FE	11,022,800	105.5810	10,558,090	10,000,000	10,353,702		(144,099)			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	99.4940	1,230,742	1,237,000	1,250,148		(1,712)			4.875	4.682	JD	3,518	60,304	01/26/2017	06/10/2025
57385L-AB-4	MARVELL TECHNOLOGY GROUP MRVL 4 7/8 06/22/28		D	2	2FE	19,967,990	97.2500	19,450,000	20,000,000	19,969,329		1,339			4.875	4.895	JD	24,375	487,500	06/26/2018	06/22/2028
59284M-AC-8	MEXICO CITY AIRPORT TRUST MEXICO CITY ARPT TRUST		D		2FE	11,781,498	87.8750	11,220,759	12,769,000	11,835,289		53,791			3.875	4.859	AO	83,841	677,467	04/19/2018	04/30/2028
614810-AB-5	MONTPELIER RE HOLDINGS L ENH 4.7 10/15/22		D		2FE	16,937,430	101.7920	17,121,482	16,820,000	16,872,573		(12,455)			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	4	3FE	23,262,074	97.7330	23,582,418	24,129,383	23,303,714		40,755			4.875	5.475	MN	166,644	1,165,956	02/28/2018	05/10/2028
62944B-AX-2	BK NEDERLANDSE GEMEENTEN BNG 3 3/4 09/30/39		D	2	1FE	50,000,000	99.1520	49,575,990	50,000,000	50,000,000					3.750	3.750	MS	473,958	1,875,000	09/18/2014	09/30/2039
62947Q-AY-4	NXP BV/NXP FUNDING LLC NXPI 5.55 12/01/28		D	2	2FE	30,045,650	101.5000	30,450,000	30,000,000	30,045,352		(298)			5.550	5.529	JD	115,625		12/04/2018	12/01/2028
62983P-AA-3	NAKILAT INC QGTS 6.067 12/31/33		D	4	1FE	7,630,200	109.5220	10,645,500	9,720,000	8,327,398		100,268			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	3,094,351	109.5680	4,318,988	3,941,848	3,331,740		16,233			6.267	9.004	JD	686	247,036	05/08/2009	12/31/2033
63254A-AP-3	NATIONAL AUSTRALIA BK/NY NAB 3 3/8 01/14/26	0	D		1FE	2,976,840	96.9100	2,907,294	3,000,000	2,982,896		2,112			3.375	3.467	JJ	46,968	101,250	01/06/2016	01/14/2026
63254A-AP-3	NATIONAL AUSTRALIA BK/NY NAB 3 3/8 01/14/26		D		1FE	13,891,920	96.9100	13,567,372	14,000,000	13,920,181		9,858			3.375	3.467	JJ	219,188	472,500	01/06/2016	01/14/2026
63253D-BV-2	NATIONAL AUSTRALIA BANK NAB 5.05 12/16/30		D	2	1FE	20,000,000	102.9610	20,592,294	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	94.6100	18,851,003	19,925,000	19,201,729		22,920			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	97.1580	19,431,520	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	2	1FE	45,000,000	102.3290	46,047,960	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	101.2450	30,069,706	29,700,000	29,840,889		(45,338)			4.450	4.272	MN	168,878	1,321,650	08/21/2012	11/15/2021
65504L-AD-9	NOBLE HOLDING INTL LTD NE 6.2 08/01/40		C		4FE	16,750,255	62.2500	9,524,250	15,300,000	16,551,229		(29,593)			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	102.8210	7,197,442	7,000,000	6,991,824		3,729			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	100.3320	22,073,018	22,000,000	21,940,834		14,358			4.250	4.329	MS	259,722	935,000	09/17/2012	09/21/2022
65557F-AH-9	NORDEA BANK AB BASIC	0	D	2	1FE	3,000,000	97.2360	2,917,068	3,000,000	3,000,000					4.625	4.625	MS	41,625		09/06/2018	09/13/2033
656531-AG-5	STATOIL ASA STLNO 6.8 01/15/28		D		1FE	2,698,662	121.8890	3,181,295	2,610,000	2,665,921		(4,431)			6.800	6.483	JJ	81,838	177,480	04/14/2009	01/15/2028
66934#-AA-6	LARVIKSFJORDEN LTD NORWEGIAN AIR		D	4	2FE	15,965,429	98.0720	15,657,616	15,965,429	15,965,429					4.750	4.749	JJ	334,941	756,891	12/21/2015	01/22/2028
675758-AH-9	ODEBRECHT FINANCE LTD ODBR 5 1/8 06/26/22		D		6FE	562,500	11.2500	562,500	5,000,000	562,500		361,741	2,299,241		5.125	14.895	JD	3,559	256,250	06/21/2012	06/26/2022
685218-AB-5	ORANGE SA ORAFP 5 1/2 02/06/44		D	2	2FE	5,891,550	106.7910	5,339,565	5,000,000	5,823,136		(19,868)			5.500	4.398	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	103.2650	15,489,735	15,000,000	14,984,685		4,960			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	95.4600	6,682,200	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	87.6960	4,384,810	5,000,000	5,337,605		(11,808)			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	102.3890	5,119,425	5,000,000	5,080,089		(24,374)			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	101.6780	14,540,011	14,300,000	14,595,692		(77,184)			4.250	3.621	JJ	280,240	607,750	09/19/2012	07/15/2022

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 Designation and Administrative Symbol	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
714294-AH-8	PERRIGO CO PLC PRGO 5.3 11/15/43		C	2	2FE	8,031,400	103.3580	8,268,672	8,000,000	8,029,249		(774)			5.300	5.272	MN	54,178	424,000	10/06/2014	11/15/2043
730500-A*-9	POINSETTIA FINANCE LTD TL POINSETTIA FINANCE LTD TL		D	4	2Z	16,681,886	100.0000	16,794,118	16,794,118	16,685,556		3,670			5.640	5.456	FMAN	123,216	259,095	08/01/2018	05/15/2028
74735K-2A-9	OOREDOO INTL FINANCE QTELQD 3 1/4 02/21/23		D		1FE	4,936,050	96.7900	4,839,510	5,000,000	4,971,458		6,321			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	95.7930	2,873,799	3,000,000	2,976,424		2,118			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	101.1570	10,115,660	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	101.3530	10,135,281	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	1,053,365	101.4040	1,118,487	1,103,000	1,093,695		4,361			5.298	6.163	MS	14,772	58,437	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	108.0620	3,241,851	3,000,000	2,778,179		28,785			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	110.4110	20,260,345	18,350,000	18,804,002		(72,287)			6.332	5.786	MS	293,708	1,161,922	09/17/2015	09/30/2027
756250-AE-9	RECKITT BENCKISER TSY RECKITT BENCKISER TSY		D	2	1FE	27,916,000	92.9950	26,038,628	28,000,000	27,927,150		7,422			3.000	3.035	JD	11,667	840,000	06/21/2017	06/26/2027
767201-AL-0	RIO TINTO FIN USA LTD RIOLN 5.2 11/02/40	0	D		1FE	3,698,027	110.0940	3,528,510	3,205,000	3,689,628		(8,399)			5.200	4.950	MN	27,314	140,660	08/09/2018	11/02/2040
767201-AL-0	RIO TINTO FIN USA LTD RIOLN 5.2 11/02/40		D		1FE	7,847,280	110.9400	8,807,512	8,000,000	7,867,791		3,146			5.200	4.950	MN	68,178	416,000	08/09/2018	11/02/2040
767201-AS-5	RIO TINTO FIN USA LTD RIOLN 3 3/4 06/15/25		D	2	1FE	7,946,640	100.1620	8,012,928	8,000,000	7,963,274		4,927			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	2	1FE	33,980,750	95.4870	32,465,444	34,000,000	33,985,232		948			3.625	3.631	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	97.7640	6,843,480	7,000,000	7,229,217		(26,437)			4.800	4.270	AO	80,267	336,000	10/24/2016	04/05/2026
780097-BG-5	ROYAL BK SCOTLAND ROYAL BANK SCOTLAND GRP PLC	0	D	2	2FE	500,000	95.6310	478,155	500,000	500,000					4.892	4.892	MN	2,922	12,230	05/15/2018	05/18/2029
780097-BH-3	ROYAL BK SCOTLAND	0	D	2	2FE	2,000,000	95.6050	1,912,104	2,000,000	2,000,000					4.363	3.887	JD	1,454	40,124	06/20/2018	06/25/2024
780153-AW-2	ROYAL CARIBBEAN CRUISES RCL 3.7 03/15/28		D	2	2FE	14,943,450	91.6250	13,743,750	15,000,000	14,947,920		4,239			3.700	3.745	MS	163,417	442,458	11/20/2017	03/15/2028
78413H-AA-7	SES SESGFP 3.6 04/04/23		D		2FE	25,292,920	97.9550	24,488,675	25,000,000	25,136,603		(29,616)			3.600	3.460	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	119.3120	13,040,780	10,930,000	11,332,023		(34,959)			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		1FE	4,993,050	97.3660	4,868,295	5,000,000	4,996,343		1,374			2.650	2.680	JJ	61,097	132,500	07/12/2016	07/15/2021
78462Q-AD-1	SP POWERASSETS LTD SPSP 3 1/4 11/24/25		D		1FE	24,938,500	98.1100	24,527,475	25,000,000	24,955,494		5,664			3.250	3.279	MN	83,507	812,500	11/17/2015	11/24/2025
78467K-C#-2	SSE PLC SSE PLC		D		2	15,000,000	96.9340	14,540,100	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	77.2500	5,407,500	7,000,000	2,415,000					4.125	18.977	MN			10/29/2012	11/01/2022
80283L-AA-1	SANTANDER UK PLC SANUK 5 11/07/23		D		2FE	10,808,500	98.0530	9,805,300	10,000,000	10,481,747		(88,614)			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		2FE	17,923,840	96.9330	17,447,940	18,000,000	17,966,360		7,772			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	2	1FE	14,002,350	96.9040	14,535,555	15,000,000	14,572,079		110,877			2.400	3.250	FA	150,000	360,000	06/20/2013	08/01/2022
81013T-AC-5	IBERDROLA INTL BV IBESM 5.81 03/15/25		D		2FE	567,628	108.5000	596,750	550,000	559,522		(1,258)			5.810	5.477	MS	9,409	31,955	04/14/2011	03/15/2025
822582-AD-4	SHELL INTERNATIONAL FIN RDSALN 6 3/8 12/15/38		D		1FE	39,838,129	126.6550	42,405,428	33,481,000	38,806,776		(151,188)			6.375	5.096	JD	94,863	2,134,414	11/22/2010	12/15/2038
822582-AM-4	SHELL INTERNATIONAL FIN SHELL INTERNATIONAL FINANCE	0	D		1FE	2,083,660	101.7430	2,034,862	2,000,000	2,048,212		(35,449)			4.375	2.379	MS	23,333	87,500	01/24/2018	03/25/2020
822582-AN-2	SHELL INTERNATIONAL FIN RDSALN 5 1/2 03/25/40		D		1FE	10,702,400	115.5120	11,551,200	10,000,000	10,602,233		(15,588)			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	90.1710	9,021,599	10,005,000	9,257,935		18,398			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	2	2FE	4,994,050	90.6440	4,532,190	5,000,000	4,995,241		535			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	115.1040	21,129,623	18,357,000	18,683,686		(35,012)			6.125	5.824	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	84.3180	7,588,629	9,000,000	8,492,746		9,847			3.300	3.617	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	98.3590	9,835,930	10,000,000	9,965,604		626			4.200	4.221	MS	122,500	420,000	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	101.9450	5,097,240	5,000,000	4,993,229		1,118			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	95.0850	14,262,705	15,000,000	14,901,630		13,740			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	96.0020	9,600,210	10,000,000	9,944,812		5,601			3.625	3.703	AO	79,549	362,500	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	90.6160	22,654,000	25,000,000	24,798,167		22,969			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	2	2FE	19,841,800	87.1860	17,437,220	20,000,000	19,870,149		13,431			4.600	4.700	MN	153,333	920,000	10/27/2016	11/01/2026
83238P-AD-6	SMITHS GROUP PLC SMINLN 3 5/8 10/12/22		D		2FE	23,435,205	98.7580	23,208,154	23,500,000	23,472,266		6,723			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	96.5000	15,814,420	16,388,000	16,317,303		15,028			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	102.1740	2,043,488	2,000,000	2,034,507		(25,556)			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	97.6680	12,696,840	13,000,000	12,998,179		432			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	96.5360	14,480,460	15,000,000	15,002,944		(410)			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		D		1FE	19,796,400	98.2010	19,640,220	20,000,000	19,902,493		20,345			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	101.8400	20,367,960	20,000,000	19,872,061		20,880			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	95.4140	19,082,720	20,000,000	20,000,000					4.000	4.000	MN	126,667	800,000	04/26/2017	05/04/2047
85771P-AC-6	STATOIL ASA STLNO 5.1 08/17/40		D		1FE	36,765,510	111.1750	38,911,250	35,000,000	36,575,852		(43,812)			5.100	4.757	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	98.6890	10,855,834	11,000,000	11,004,371		(111)			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	96.6860	5,317,752	5,500,000	5,403,279		17,514			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	96.1960	3,847,844	4,000,000	3,722,361		6,245			3.950	4.418	MN	20,189	158,000	06/13/2013	05/15/2043

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 Designation and Administrative Symbol	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
87124V-AF-6	SYDNEY AIRPORT FINANCE SYDAU 3 5/8 04/28/26	0	D	2	2FE	3,011,205	94.8820	2,846,451	3,000,000	3,008,508		(1,081)			3.625	3.624	AO	19,032	108,750	04/21/2016	04/28/2026
87124V-AF-6	SYDNEY AIRPORT FINANCE SYDAU 3 5/8 04/28/26		D	2	2FE	18,990,500	94.8820	18,027,523	19,000,000	18,992,717		854			3.625	3.624	AO	120,531	688,750	04/21/2016	04/28/2026
87164K-AB-0	SYNGENTA FINANCE NV SYNNVX 4 3/8 03/28/42		D		2FE	20,250,075	77.7760	15,224,632	19,575,000	20,189,112		(15,441)			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	100.8750	5,043,750	5,000,000	5,000,000					7.175	7.175	JD	12,955	358,750	06/15/2009	06/18/2019
874060-AU-0	TAKEDA PHARMACEUTICAL TACHEM 5 11/26/28		D	2	2FE	19,916,000	102.2580	20,451,600	20,000,000	19,916,638		638			5.000	5.054	MN	97,222		11/19/2018	11/26/2028
87854X-AD-3	TECHNIPFMC PLC FTI 3.45 10/01/22		D	2	2FE	27,631,872	98.1900	27,002,330	27,500,000	27,614,221		(17,651)			3.450	3.323	AO	237,188	484,688	05/24/2018	10/01/2022
87927V-AF-5	TELECOM ITALIA CAPITAL TITIM 6 3/8 11/15/33		D		3FE	4,987,950	89.8750	4,493,750	5,000,000	4,990,979		355			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	86.8750	8,563,269	9,857,000	9,532,982		11,734			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	101.2440	5,062,180	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	102.0150	13,772,025	13,500,000	13,490,818		6,503			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	103.6290	7,772,168	7,500,000	7,714,291		(94,748)			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	102.7490	3,082,461	3,000,000	3,073,109		(15,229)			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	90.3480	9,034,780	10,000,000	10,000,000					5.213	5.213	MS	163,630	521,300	03/01/2017	03/08/2047
87938W-AV-5	TELEFONICA EMISIONES SAU TELEFO 4.665 03/06/38		D		2FE	5,000,000	90.4980	4,524,900	5,000,000	5,000,000					4.665	4.665	MS	74,510	116,625	02/27/2018	03/06/2038
87969N-AC-9	TELSTRA CORP LTD TLSAU 4.8 10/12/21		D		1FE	13,203,838	103.5170	12,973,735	12,533,000	12,747,566		(71,418)			4.800	4.142	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	2	1FE	34,738,470	95.4610	33,411,455	35,000,000	34,815,455		25,057			3.125	3.217	AO	255,208	1,093,750	10/06/2015	04/07/2025
88032W-AG-1	TENCENT HOLDINGS LTD TENCNT 3.595 01/19/28		D	2	1FE	29,791,500	93.2500	27,974,940	30,000,000	29,807,773		16,273			3.595	3.679	JJ	485,325	539,250	01/30/2018	01/19/2028
881575-AC-8	TESCO PLC TSCOLN 6.15 11/15/37		D		3FE	12,055,367	102.5000	10,949,050	10,682,000	11,814,389		(34,897)			6.150	5.254	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		3FE	11,375,110	88.0330	10,123,830	11,500,000	11,443,778		13,140			2.950	3.082	JD	12,251	339,250	05/23/2013	12/18/2022
88322Y-AA-9	THAI OIL PCL THAIOIL TRSY CENTER		D		2FE	5,087,530	98.5290	5,060,470	5,136,000	5,094,508		6,978			3.625	3.842	JJ	81,712	53,268	04/10/2018	01/23/2023
893830-AT-6	TRANSOCEAN INC RIG 6.8 03/15/38		C		4FE	16,529,925	66.0000	10,495,980	15,903,000	16,434,750		(13,705)			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	2	5FE	3,972,360	88.7500	3,550,000	4,000,000	3,988,413		2,788			3.800	3.883	AO	32,089	232,000	09/10/2012	10/15/2022
89400P-AE-3	TRANSURBAN FINANCE CO TCLAU 4 1/8 02/02/26		D	2	2FE	29,824,690	97.6360	29,290,860	30,000,000	29,869,877		15,456			4.125	4.196	FA	512,188	1,237,500	11/03/2015	02/02/2026
89641U-AC-5	TRINITY ACQUISITION PLC WLTW 4.4 03/15/26		D	2	2FE	20,159,520	99.4380	19,887,540	20,000,000	20,120,622		(15,232)			4.400	4.299	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	126.9200	11,061,034	8,715,000	10,026,211		(37,946)			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	103.1020	9,457,583	9,173,000	9,328,623		(71,868)			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	2	1FE	2,100,553	97.4620	2,017,465	2,070,000	2,089,569		(3,525)			3.450	3.256	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	2	1FE	9,975,700	98.0250	9,802,520	10,000,000	9,982,001		2,169			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	104.8070	20,961,300	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	99.4490	6,961,423	7,000,000	6,988,813		1,290			4.125	4.151	AO	60,958	288,750	03/29/2016	04/15/2026
91911T-AH-6	VALE OVERSEAS LIMITED VALEBZ 6 7/8 11/21/36		D		2FE	10,856,975	114.3750	12,009,375	10,500,000	10,799,247		(8,643)			6.875	6.601	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	115.2500	5,762,500	5,000,000	4,937,357		1,303			6.875	6.990	MN	48,698	343,750	11/04/2009	11/10/2039
91911T-AM-5	VALE OVERSEAS LIMITED VALEBZ 4 3/8 01/11/22		D		2FE	16,661,485	101.6250	16,768,125	16,500,000	16,556,417		(17,111)			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	109.2460	12,290,141	11,250,000	11,785,560		(24,601)			6.250	5.748	MN	60,547	703,125	07/07/2010	11/30/2032
92857W-BD-1	VODAFONE GROUP PLC VOD 4 3/8 02/19/43		D		2FE	9,871,600	82.7310	8,273,110	10,000,000	9,885,378		2,607			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	101.7430	30,862,843	30,334,000	30,772,362		(140,380)			4.750	4.212	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	10,404,530	96.6740	8,700,624	9,000,000	10,362,416		(28,250)			5.625	4.597	MN	64,688	506,250	01/04/2018	11/15/2043
947075-AB-3	WEATHERFORD BERMUDA WFT 6 1/2 08/01/36		C		5FE	3,214,800	51.5000	2,904,600	5,640,000	3,214,800		11,760	1,895,476		6.500	7.586	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	1,830,840	51.5000	1,654,180	3,212,000	1,830,840		(6,717)	1,684,990		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	92.0130	32,204,445	35,000,000	34,961,711		4,457			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	102.6640	15,399,560	15,000,000	15,000,000					5.000	5.000	JJ	316,667	750,000	07/16/2010	07/29/2030
980236-AM-5	WOODSIDE FINANCE LTD WPLAU 3.65 03/05/25		D	2	2FE	19,988,400	95.1410	19,028,140	20,000,000	19,992,347		1,086			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	2	2FE	4,996,700	93.0970	4,654,865	5,000,000	4,997,354		292			3.700	3.708	MS	54,472	185,000	09/08/2016	09/15/2026
A3158#-AD-1	HOFER FINANCIAL SERVICES GMBH HOFER FINANCIAL SERVICES GMBH	0	D		1PL	10,000,000	98.0090	9,800,940	10,000,000	10,000,000					3.660	3.660	JJ	158,600	366,000	07/25/2017	07/25/2027
AS1974-71-4	TRANSURBAN QUEENSLAND FIN PTY TRANSURBAN QLD FINANCE		D		2Z	24,219,784	95.6600	23,915,000	25,000,000	24,243,953		24,169			4.500	4.909	AO	225,000	562,500	09/20/2018	04/19/2028
BAN05P-9E-2	CORPORACION FINANCERIERA DE DE CORPORACION FINANCIER DESARROL	0	D		2Z	1,053,500	100.2180	1,002,175	1,000,000	1,047,669		(3,432)			5.250	4.672	JJ	24,208	52,500	03/28/2017	07/15/2029
F3166#-AL-8	ESSILOR INTERNATIONAL ESSILOR INTERNATIONAL		D		1	14,000,000	91.0590	12,748,260	14,000,000	14,000,000					2.650	2.650	JJ	181,378	371,000	01/05/2017	01/05/2027
G03698-AW-6	ANGLIAN WATER SERVICES FIN ANGLIAN WATER		D		1Z	12,000,000	95.2770	11,433,240	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	97.3260	4,866,300	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	97.2170	6,805,190	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	101.3310	3,039,930	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	7,260,000	97.3470	7,067,392	7,260,000	7,260,000					4.260	4.260	AO	54,123	309,276	10/28/2014	10/28/2024

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 Designation and Administrative Symbol	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
G2242#-AB-9	COATS GROUP FINANCE CO LTD COATS GROUP FINANCE CO LTD		D		2	8,000,000	94.7810	7,582,480	8,000,000	8,000,000					4.070	4.070	JD	22,611	325,600	12/06/2017	12/06/2027
G2765*-AB-0	DIONYSUS AVIATION ACTIVITY CO DIONYSUS AVIATION DESIGNATED	0	D		2Z	7,000,000	95.5130	6,685,924	7,000,000	7,000,000					4.060	4.060	JJ	127,890	284,200	07/19/2017	07/19/2025
G2765*-AD-6	DIONYSUS AVIATION ACTIVITY CO DIONYSUS AVIATION ACTIVITY CO	0	D		2Z	5,000,000	95.0880	4,754,400	5,000,000	5,000,000					4.320	4.320	JJ	97,200	216,000	07/19/2017	07/19/2027
G2765*-AD-6	DIONYSUS AVIATION ACTIVITY CO DIONYSUS AVIATION ACTIVITY CO		D		2Z	25,000,000	95.0880	23,772,000	25,000,000	25,000,000					4.320	4.320	JJ	486,000	1,080,000	07/19/2017	07/19/2027
G2765*-AJ-3	DIONYSUS AVIATION ACTIVITY CO DIONYSUS AVIATION		D		2Z	11,000,000	100.1580	11,017,380	11,000,000	11,000,000					5.190	5.190	AO	107,837		10/23/2018	10/23/2030
G3469#-AC-1	FIRSTGROUP PLC FIRST GROUP PLC		D		2	25,000,000	95.4600	23,865,000	25,000,000	25,000,000					4.290	4.290	MS	280,042	536,250	03/27/2018	03/27/2028
G4588#-BC-4	INTERMEDIATE CAPITAL GROUP		D		2	4,250,000	98.6250	4,191,563	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	98.4130	4,920,650	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	0	D		2	8,000,000	95.5070	7,640,560	8,000,000	8,000,000					4.660	4.660	MS	95,272	372,800	09/29/2016	09/29/2024
G4588#-BK-6	INTERMEDIATE CAPITAL GROUP INTERMEDIATE CAPITAL GROUP		D		2	5,000,000	95.5070	4,775,350	5,000,000	5,000,000					4.660	4.660	MS	59,544	233,000	09/29/2016	09/29/2024
G4989#-AC-0	JACKSON SQUARE AVIATION IL JACKSON SQUARE AVIATION IRL	0	D		2Z	5,000,000	93.3070	4,665,330	5,000,000	5,000,000					3.840	3.839	JD	1,600	235,733	09/28/2017	09/28/2027
G5477#-AB-8	LIA HOLDINGS LTD LIA HOLDINGS LTD		D		2Z	21,000,000	97.1660	20,404,860	21,000,000	21,000,000					5.010	5.010	MN	116,900	1,052,100	11/21/2017	11/21/2022
G5814#-AA-2	MARI BOYLE LTD MARI BOYLE LTD		D	4	2Z	9,880,707	99.7750	9,858,476	9,880,707	9,880,707					5.580	5.618	MJSD	1,532	145,493	09/26/2018	06/30/2031
G5814#-AB-0	MARI BOYLE LTD MARI JONE LTD		D	4	2Z	9,880,707	99.7750	9,858,476	9,880,707	9,880,707					5.580	5.618	MJSD	1,532	145,493	09/26/2018	06/30/2031
G5963#-AH-6	MEGGITT MEGGITT		D		2	10,000,000	92.5220	9,252,200	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	96.7340	4,836,715	5,000,000	5,000,000					4.530	4.530	JD	1,258	226,500	06/01/2017	06/29/2024
G6363#-AF-4	NAC AVIATION 29 DAC NAC AVIATION 29 DAC		D		2Z	25,000,000	97.2540	24,313,500	25,000,000	25,000,000					5.020	5.020	FA	449,708	627,500	02/22/2018	02/22/2028
G6750*-AB-8	THE 1887 COMPANY LIMITED		D		2	5,000,000	101.6290	5,081,450	5,000,000	5,000,000					5.010	5.010	AO	60,538	250,500	04/04/2011	04/04/2021
G7334@-AC-7	RRPF ENGINE LEASING LTD RRPF ENGINE LEASING LTD		D	1	1FE	9,000,000	100.9490	9,085,410	9,000,000	9,000,000					4.230	4.231	FA	145,935	61,335	06/13/2018	06/13/2033
G8056*-AA-7	SEVERN TRENT WATER SEVERN TRENT WATER		D		2	5,000,000	95.7010	4,785,050	5,000,000	5,000,000					3.690	3.690	MS	60,475	184,500	03/03/2016	03/03/2027
G8781@-AC-3	THAMES WATER UTILITIES LTD THAMES WATER UTILITIES LTD		D		1	25,000,000	96.9410	24,235,250	25,000,000	25,000,000					3.570	3.570	MS	245,438	452,464	03/22/2018	03/22/2025
G9006@-AH-9	TRANSMISSION FINANCE DAC TRANSMISSION FINANCE DAC		D		2	20,000,000	95.4900	19,098,000	20,000,000	20,000,000					3.180	3.180	MN	100,700	635,950	05/04/2016	05/04/2026
N9061#-AB-4	VTTI VTTI MLP BV		D		2	2,000,000	101.4300	2,028,600	2,000,000	2,000,000					4.870	4.870	JD	4,329	97,396	12/15/2015	12/15/2025
N9061#-AC-2	VTTI VTTI MLP BV		D		2	7,000,000	101.9900	7,139,300	7,000,000	7,000,000					4.970	4.970	JD	15,462	347,896	12/15/2015	12/15/2027
Q0182#-AA-6	ALINTA ENERGY FINANCE PTY LTD		D		2Z	30,000,000	97.9860	29,395,800	30,000,000	30,000,000					4.640	4.640	MS	367,333		10/01/2018	09/26/2026
Q0458*-AD-1	AQUASURE FINANCE PTY LTD		D		2FE	3,000,000	92.2350	2,767,050	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		2FE	2,000,000	92.8210	1,856,422	2,000,000	2,000,000					3.600	3.600	AO	18,000	72,000	09/06/2017	10/01/2029
Q0697#-AC-0	AUSGRID FINANCE PTY LTD AUSGRID FINANCE PTY LTD	0	D		2FE	2,000,000	91.9190	1,838,384	2,000,000	2,000,000					3.750	3.750	AO	18,750	75,000	09/06/2017	10/01/2032
Q0845#-AB-3	AUSTRALIAN GAS NETWORKS AUSTRALIAN GAS NETWORKS		D		2	34,000,000	95.4570	32,455,380	34,000,000	34,000,000					3.770	3.770	MS	395,222	1,281,800	09/10/2015	09/10/2030
Q1298@-AB-5	CPOF FINANCE PTY LTD CPOF FINANCE PTY LTD	0	D		2FE	3,000,000	98.5750	2,957,250	3,000,000	3,000,000					4.490	4.490	MS	35,546		09/26/2018	09/26/2028
Q1298@-AB-5	CPOF FINANCE PTY LTD CPOF FINANCE PTY LTD		D		2FE	29,000,000	98.5750	28,586,750	29,000,000	29,000,000					4.490	4.490	MS	343,610		09/26/2018	09/26/2028
Q1629#-AQ-0	BRISNBANE AIRPORT CORP BRISBANE AIRPORT CORPORATION		D		2	7,000,000	96.6280	6,763,960	7,000,000	7,000,000					4.070	4.070	JD	12,662	284,900	06/15/2017	06/15/2032
Q2172#-AJ-5	CENTENNIAL COAL COMPANY LMTD		D		4	6,000,000	91.6430	5,498,580	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	86.3090	4,315,450	5,000,000	5,000,000					4.620	4.620	AO	41,067	231,000	10/27/2011	10/27/2023
Q2312*-AA-9	CHARTER HALL FUNDS MGMNT LTD CHARTER HALL FUNDS MGMNT LTD	0	D		2Z	15,000,000	100.3200	15,047,940	15,000,000	15,000,000					4.610	4.610	FA	243,946		08/24/2018	08/24/2028
Q2762#-AC-6	CONNECTEAST FINANCE PTY LTD CONNECTEAST FINANCE PTY LTD		D		2FE	4,000,000	92.9900	3,719,600	4,000,000	4,000,000					3.620	3.620	MS	37,809	144,800	09/27/2017	09/27/2029
Q2762#-AD-4	CONNECTEAST FINANCE PTY LTD CONNECTEAST FINANCE PTY LTD		D		2FE	4,000,000	91.9770	3,679,080	4,000,000	4,000,000					3.770	3.770	MS	39,376	150,800	09/27/2017	09/27/2032
Q2887#-AB-8	GOODMAN PROPERTY TRUST		D		2FE	9,000,000	93.2620	8,393,580	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		D		2	5,000,000	99.2380	4,961,900	5,000,000	5,000,000					5.230	5.230	AO	45,763	261,500	04/28/2011	04/28/2020
Q3080#-AA-3	DWPF FINANCE PTY LTD DWPF FINANCE PTY LTD	0	D		1	1,000,000	100.3100	1,003,103	1,000,000	1,000,000					4.140	4.140	MN	4,485	20,710	05/22/2018	05/22/2030
Q3080#-AC-9	DWPF FINANCE PTY LTD DWPF FINANCE PTY LTD	0	D		1	1,000,000	100.3730	1,003,725	1,000,000	1,000,000					4.290	4.290	MN	4,648	21,460	05/22/2018	05/22/2033
Q3189*-AH-2	DEXUS PROPERTY GROUP		D		1	11,000,000	96.9870	10,668,570	11,000,000	11,000,000					3.810	3.810	JD	24,448	419,129	12/10/2014	12/10/2026
Q3915*-AC-4	FLETCHER BUILDING HOLDINGS LTD FLETCHER BUILDING HOLDINGS LTD		D		2	6,000,000	85.9150	5,154,900	6,000,000	6,000,000					3.700	3.700	JJ	99,283	308,250	07/20/2016	07/20/2026
Q3920#-AK-5	FONTERRA COOPERATIVE GROUP LTD		D		1FE	15,000,000	96.9270	14,539,050	15,000,000	15,000,000					3.780	3.780	FA	220,500	567,000	08/11/2015	08/11/2030

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 Designation and Administrative Symbol	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
Q3971@-AG-4	GENERAL PROPERTY TRUST GENERAL PROPERTY TRUST	0	D		1	1,000,000	95.4770	954,772	1,000,000	1,000,000					3.630	3.630	JD	1,109	36,300	12/20/2017	12/20/2029
Q3972@-AA-6	GOODMAN PROPERTY TRUST GOODMAN PROPERTY TRUST		D		2	19,000,000	98.1850	18,655,150	19,000,000	19,000,000					4.220	4.220	JD	37,863	801,800	12/14/2015	12/14/2025
Q5664#-AA-2	LONSDALE FINANCE PTY LTD LONSDALE FINANCE PTY LTD		D		2Z	10,000,000	97.7780	9,777,800	10,000,000	10,000,000					4.190	4.190	AO	103,586		10/02/2018	10/01/2028
Q5664#-AB-0	LONSDALE FINANCE PTY LTD LONSDALE FINANCE PTY LTD	0	D		2Z	4,000,000	96.8560	3,874,240	4,000,000	4,000,000					4.270	4.270	AO	42,225		10/02/2018	10/01/2030
Q5664#-AB-0	LONSDALE FINANCE PTY LTD LONSDALE FINANCE PTY LTD		D		2Z	15,000,000	96.8560	14,528,400	15,000,000	15,000,000					4.270	4.270	AO	158,346		10/02/2018	10/01/2030
Q5664#-AC-8	LONSDALE FINANCE PTY LTD LONSDALE FINANCE PTY LTD		D		2Z	10,000,000	95.8520	9,585,200	10,000,000	10,000,000					4.340	4.340	AO	107,294		10/02/2018	10/01/2033
Q6235#-AN-2	MIRVAC GROUP FINANCE LTD MIRVAC GROUP FINANCE LTD		D		2	10,000,000	90.8280	9,082,800	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		1FE	10,000,000	89.1350	8,913,500	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	94.5340	7,562,720	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	96.2950	7,222,125	7,500,000	7,500,000					3.860	3.860	MN	45,838	289,500	11/04/2015	11/04/2028
Q6518#-AF-7	NSW PORTS FINANCE CO PTY LTD NSW PORTS FINANCE CO PTY LTD		D	1	2FE	6,000,000	96.7110	5,802,660	6,000,000	6,000,000					4.010	4.010	JJ	113,617	10	07/11/2018	07/11/2030
Q6518#-AG-5	NSW PORTS FINANCE CO PTY LTD NSW PORTS FINANCE COPTY LTD		D		2FE	2,000,000	96.5620	1,931,240	2,000,000	2,000,000					4.160	4.160	AO	18,489	41,610	04/11/2018	04/11/2033
Q6518@-AB-8	NSW ELECTRICITY NETWORKS NSW ELECTRICITY NETWORKS	0	D		2FE	2,000,000	89.4050	1,788,090	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		2FE	2,000,000	87.6490	1,752,988	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		2FE	9,000,000	94.4970	8,504,730	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	93.1970	10,251,670	11,000,000	11,000,000					3.750	3.750	JJ	197,083	412,500	07/09/2015	07/09/2030
Q7794#-AJ-2	PORT OF BRISBANE PORT OF BRISBANE		D		2FE	26,000,000	96.8670	25,185,420	26,000,000	26,000,000					4.160	4.160	AO	219,324		10/18/2018	10/18/2033
Q8501*-AE-9	SHOPPING CENTRES AUSTRALASIA SHOPPING CENTRES AUSTRALASIA	0	D		2Z	2,000,000	102.7500	2,054,998	2,000,000	2,000,000					4.610	4.610	MS	27,916		09/12/2018	09/12/2031
Q8773@-AK-4	STOCKLAND STOCKLAND		D		1FE	10,000,000	90.7890	9,078,900	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	89.4520	8,945,200	10,000,000	10,000,000					3.340	3.340	FA	117,828	334,000	08/24/2016	08/24/2031
Q8806#-AC-1	TABCORP FINANCE PTY LTD TABCORP FINANCE PTY LTD		D	1	2FE	14,000,000	98.2330	13,752,620	14,000,000	14,000,000					4.820	4.820	JD	35,614	337,400	06/12/2018	06/12/2030
Q8806#-AD-9	TABCORP FINANCE PTY LTD TABCORP FINANCE PTY LTD		D		2FE	15,000,000	98.7580	14,813,700	15,000,000	15,000,000					4.970	4.970	JD	39,346	372,750	06/12/2018	06/12/2033
Q9326#-AD-8	UNIVERSITY OF MELBOURNE UNIVERSITY OF MELBOURNE		D		1	6,000,000	97.3400	5,840,400	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		1PL	4,000,000	94.6650	3,786,596	4,000,000	4,000,000					3.970	3.970	MN	26,026	158,800	11/02/2017	11/02/2047
Q9396#-AH-4	POWERCOR AUSTRALIA		D		1	14,000,000	96.9570	13,573,980	14,000,000	14,000,000					3.750	3.750	MN	71,458	525,000	10/28/2015	11/12/2026
Q9883#-AB-7	Z ENERGY LTD Z ENERGY LIMITED	0	D		2	8,000,000	93.8130	7,505,040	8,000,000	8,000,000					4.040	4.040	JJ	158,907	161,600	01/04/2018	01/04/2028
Q9883#-AB-7	Z ENERGY LTD Z ENERGY LIMITED		D		2	10,000,000	93.8130	9,381,300	10,000,000	10,000,000					4.040	4.040	JJ	198,633	202,000	01/04/2018	01/04/2028
Q9883#-AC-5	Z ENERGY LTD Z ENERGY LTD	0	D		2	4,000,000	95.6320	3,825,284	4,000,000	4,000,000					4.140	4.140	JJ	81,420	82,800	01/04/2018	01/04/2030
R6237#-AA-7	NORSPAN NORSPAN LNG IV AS TL		D	4	2PL	46,083,357	101.8060	46,915,482	46,083,357	46,083,357					5.299	5.298	MN	217,063	1,250,074	05/31/2018	12/17/2032
R9836#-AA-6	WELCO ECO SHIP WELCO ECO SHIP AS	0	D	4	2Z	5,336,217	97.7440	5,268,495	5,390,118	5,343,305		2,841			5.300	5.504	MON	794	285,676	05/11/2016	04/30/2031
R9836#-AB-4	WELCO ECO SHIP WELCO ECO SHIP	0	D		2Z	5,336,217	98.1180	5,288,682	5,390,118	5,343,320		2,592			5.360	5.519	MON	803	288,918	06/24/2016	04/30/2031
W2710@-AF-7	ELLEVIO AB ELLEVIO AB		D		2FE	20,000,000	88.0680	17,613,600	20,000,000	20,000,000					3.440	3.440	FA	236,978	688,000	10/25/2016	10/27/2031
X4771#-AE-9	LANDSNET HF LANDSNET HF		D		2	8,000,000	98.3350	7,866,800	8,000,000	8,000,000					4.610	4.610	JD	3,073	368,860	12/28/2016	12/28/2026
X4771#-AF-6	LANDSNET HF LANDSNET HF		D		2	8,000,000	98.2590	7,860,720	8,000,000	8,000,000					4.610	4.610	MS	116,787	368,830	03/07/2017	03/07/2027
X5151*-AE-0	LANDSVIRKJUN LANDSVIRKJUN		D		2FE	9,000,000	98.2330	8,840,970	9,000,000	9,000,000					4.120	4.120	MS	116,390	185,400	03/08/2018	03/08/2023
X5151*-AF-7	LANDSVIRKJUN LA		D		2FE	4,999,980	97.8760	4,893,746	5,000,000	4,999,990					4.300	4.300	MS	67,448	107,500	03/08/2018	03/08/2025
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						28,582,484,923	XXX	28,329,727,668	28,269,488,019	28,503,569,013		(14,167,021)	19,112,214		XXX	XXX	XXX	304,657,203	1,180,117,785	XXX	XXX
00192J-AD-8	APS RESECURITIZATION TRUST APS RESECURITIZATION TRUST	0		4	3FM	3,023,519	45.9640	2,278,270	4,956,588	2,409,349		(402,381)			2.906	2.486	MON	2,375	360,044	03/18/2016	09/30/2055
007036-PG-5	ADJUSTABLE RATE MORTGAGE TRUST ARMT 2005-6A 2A1	0		2	3FM	1,394,229	78.4550	1,306,574	1,665,380	1,421,928		(70,100)			3.126	2.349	MON	815	43,562	07/17/2014	11/25/2035
007036-VG-8	ADJUSTABLE RATE MORTGAGE TRUST Adj Rate Mtge Trust 2005-11 4A	0		2	1FM	5,959,699	79.9140	6,666,011	8,341,456	5,953,457		(83,783)			4.290	8.490	MON	29,088	306,665	03/03/2016	02/01/2056
00764M-CF-2	AEGIS ABS TRUST 2004-3 M1	0		2	1FM	2,828,919	99.7010	4,245,880	4,258,617	3,755,507		153,134			3.406	8.228	MON	2,418	123,563	12/01/2011	09/25/2034
020908-AH-2	COUNTRYWIDE ALTERNATIVE LN TR CWALT 2007-J2 2A5			2	1FM	3,738,296	93.5640	4,465,166	4,772,307	3,501,563		15,277			6.000	9.462	MON	23,862	286,271	09/27/2007	07/25/2037
02146T-AY-3	COUNTRYWIDE ALT LOAN TRUST 2006-24CB A23	0		2	1FM	699,765	85.3710	829,721	971,896	657,828		(15,694)			6.000	10.085	MON	4,859	58,311	06/29/2012	06/25/2036
02147G-AF-1	COUNTRYWIDE ALTERNATIVE LN TR 2006-21CB A6	0		2,6	6FE	607,944	15.4660	605,399		213,605		(24,647)			3.094	41.413	MON	2,143	142,565	08/25/2010	07/25/2036
02147R-AG-5	COUNTRYWIDE ALT LOAN TRUST 2006-23CB 1A7	0		2	1FM	949,131	98.7420	1,218,841	1,234,369	975,405		14,761			6.000	11.146	MON	6,172	73,703	07/01/2013	08/25/2036
02147R-AJ-9	COUNTRYWIDE ALT LOAN TRUST CWALT 2006-23CB 1A9	0		2	1FM	1,379,416	99.2480	1,565,874	1,577,742	1,397,226		11,402			6.000	7.673	MON	7,889	94,205	01/30/2017	08/25/2036
02147V-AA-9	COUNTRYWIDE ALTERNATIVE LN TR 2006-25C A1	0		2	1FM	576,974	83.6400	754,211	901,735	494,513		(14,770)			6.000	18.033	MON	4,509	54,104	10/01/2014	05/25/2042
02149M-AQ-2	COUNTRYWIDE ALTERNATIVE LN TR 2007-J1 2A2	0		2,6	6FE	121,458	16.2000	115,235		115,235	(33,151)	19,019			3.294	53.256	MON	413	26,763	08/25/2018	03/25/2037

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 Designation and Administrative Symbol	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
02149V-AJ-8	COUNTRYWIDE ALTERNATIVE LN TR CWALT 2007-3T1 1A9			2	1FM	4,518,474	71.5750	4,425,207	6,182,602	3,228,630		(185,467)			6.000	12.353	MON	30,913	362,922	06/12/2007	04/25/2037
02150E-BG-7	COUNTRYWIDE ALT LOAN TRUST CWALT 2007-5CB 1A31	0		2	3FM	865,174	79.2390	840,523	1,060,750	838,243		(26,037)			5.500	4.204	MON	4,862	58,294	08/04/2016	04/25/2037
02150V-AD-7	COUNTRYWIDE ALT LOAN TRUST COUNTRYWIDE ALT LOANTRUST	0		2	3FM	1,479,681	91.3220	1,495,961	1,638,118	1,638,118					2.736	2.752	MON	747	36,328	11/07/2017	08/25/2037
02151B-BX-5	COUNTRYWIDE ALTERNATIVE LN TR CWALT 2007-22 1A17			2	1FM	3,365,987	90.6620	3,598,561	3,969,208	2,829,218		(37,876)			6.250	8.467	MON	20,673	248,024	10/16/2007	09/25/2037
02151C-AX-4	COUNTRYWIDE ALTERNATIVE LN TR CWALT 2007-15CB A13			2	1FM	4,780,118	84.1670	5,181,927	6,156,733	3,821,558		(142,886)			5.750	10.861	MON	29,501	354,012	01/17/2008	07/25/2037
02660T-DJ-9	AMERICAN HOME MTG INV TRUST 2005-1 7A1	0		2	1FM	513,382	99.5550	564,061	566,585	572,168		(1,817)			4.908	2.213	MON	2,307	21,946	01/27/2016	06/25/2045
02660T-FJ-7	AMERICAN HOME MTG INV TRUST AHM 2005-2 5A4C	0		2	1FM	2,367,351	79.6070	2,438,101	3,062,674	2,393,509		(13,832)			5.408	4.325	MON	13,802	123,959	03/29/2016	09/25/2035
03072S-KR-5	AMERIQUEST MORTGAGE SECS INC	0		2	1FM	695,658	98.8230	754,423	763,411	722,623		9,435			3.556	5.960	MON	452	23,297	07/01/2013	12/25/2033
05531U-AD-2	BCAP LLC TRUST BCAP LLC TRUST	0		4	2FM	4,559,667	82.5350	4,726,285	5,726,426	4,440,032		(106,575)			6.000	5.024	MON	28,632	343,266	02/10/2017	02/26/2037
05531X-AG-9	BCAP LLC TRUST BCAP LLC TRUST	0		4	2FM	4,579,184	86.6370	4,907,824	5,664,792	4,648,571		48,256			6.000	6.352	MON	28,324	360,968	09/22/2016	07/28/2037
05531Y-AB-8	BCAP LLC TRUST BCAP 2009-RR6 1A2 Mtge	0		4	1FM	2,697,462	99.0220	2,937,269	2,966,281	2,798,204		46,385			4.535	7.303	MON	11,219	114,568	09/29/2015	10/26/2035
05532E-AD-7	BCAP LLC TRUST BCAP LLC TRUST	0		4	1FM	1,995,161	95.1530	2,258,324	2,373,373	2,042,416		3,778			4.367	10.074	MON	8,645	94,991	09/25/2015	08/26/2035
05532E-AP-0	BCAP LLC TRUST BCAP 2009-RR10 7A2 MTGE	0		4	1FM	3,566,774	102.0690	4,022,733	3,941,187	3,649,409		47,223			4.770	8.155	MON	15,666	152,035	09/28/2015	10/26/2035
05532U-AL-3	BCAP LLC TRUST BCAP LLC TRUST	0		4	1FM	2,321,717	102.1590	2,380,781	2,330,456	2,321,026		(407)			6.100	6.159	MON	11,846	142,158	03/28/2016	04/28/2037
05532V-BB-2	BCAP LLC TRUST BCAP LLC TRUST	0		4	1FM	2,699,392	88.2290	3,159,716	3,581,283	2,721,418		18,653			3.106	15.264	MON	1,854	91,603	02/24/2017	08/26/2037
05536L-AD-7	BCAP LLC TRUST BCAP 2011-RR8 1A4	0		4	1FM	2,751,976	85.8360	2,994,258	3,488,361	2,803,619		17,133			4.478	9.315	MON	12,805	142,855	08/03/2016	07/26/2036
05537L-AA-2	BCAP BCAP 2011-RR10 1A1			4	1FM	1,156,377	100.8360	1,161,692	1,152,057	1,154,004		(304)			5.000	4.931	MON	4,800	57,603	09/29/2011	03/26/2037
05539B-AY-0	BCAP LLC TRUST	0		4	1FM	1,723,622	99.6830	1,831,473	1,837,305	1,836,357		19,628			3.560	3.723	MON	5,430	61,391	07/28/2015	07/26/2037
05540X-AJ-2	BCAP LLC TRUST	0		4	1FM	1,034,464	99.9500	1,110,281	1,110,834	1,106,515		13,225			3.167	3.924	MON	2,926	34,230	07/28/2015	04/26/2037
05540X-AT-0	BCAP LLC TRUST	0		4	1FM	2,560,599	99.8360	2,681,250	2,685,649	2,682,768		21,561			3.560	3.224	MON	7,937	89,737	07/28/2015	09/01/2019
059469-AE-6	BANC OF AMERICA ALT LOAN BANC OF AMERICA ALT LOAN	0		2	1FM	3,641,165	55.7310	3,184,697	5,714,432	3,277,990		(261,407)			6.226	3.133	MON	29,649	179,111	05/09/2016	01/01/2056
05946X-XH-1	BANC OF AMERICA MORTGAGE SEC BAFC 2005-E 1A1	0		2	1FM	941,468	89.2760	1,229,253	1,376,918	1,221,594		15,865			3.050	6.581	MON	1,322	35,188	04/30/2013	05/20/2035
059475-AB-9	BANC OF AMERICA ALT LN TR BOAA 2007-2 1A2			2	1FM	2,993,391	87.9760	3,385,241	3,847,935	2,731,882		16,399			5.500	6.164	MON	17,636	211,644	06/18/2007	06/25/2037
059487-AC-2	BANC AMERICA ALT LOAN BOAA 2006-6CB3	0		2	1FM	1,244,473	84.3290	1,272,062	1,508,453	1,257,353		2,570			6.000	6.638	MON	7,542	90,509	09/24/2015	07/25/2046
05948K-Y3-7	BANC OF AMERICA ALT LOAN TRUST 2005-12 1CB5	0		2	1FM	1,400,823	97.0680	1,512,929	1,558,635	1,424,320		(2,927)			5.750	7.242	MON	7,468	89,621	07/12/2012	01/25/2036
05949A-6J-4	BANK OF AMERICA MTG SECURITIES 2005-E 2A7	0		2	1FM	3,521,370	97.5060	4,748,211	4,869,656	4,144,286		22,173			4.363	11.707	MON	17,724	201,957	12/23/2011	06/25/2035
05949C-PL-4	BANC OF AMERICA MORTGAGE 2005-L 2A5	0		2	1FM	330,088	89.4550	375,465	419,724	393,142		14,493			4.707	5.187	MON	1,540	16,428	02/14/2013	01/25/2036
05949T-BF-5	BANC OF AMERICA FUNDING CORP BAFC 2006-1 3A1			2	1FM	373,570	102.1570	429,205	420,142	365,684		618			5.500	6.718	MON	1,926	23,101	01/13/2009	01/25/2036
05951F-AK-0	BANC AMERICA FUNDING CORP BANC AMERICA FUNDING CORP	0		2	1FM	625,573	92.8770	728,940	784,844	665,909		12,561			5.847	6.222	MON	3,824	53,831	03/15/2016	07/01/2055
05951G-AC-6	BANC AMERICA FUNDING CORP	0		2	1FM	2,076,202	86.9370	2,611,192	3,003,547	2,101,065		24,368			2.636	1.217	MON	1,320	63,435	12/10/2015	03/25/2037
059522-BE-1	BANC OF AMERICA FUNDING CORP BANC OF AMERICA FUNDING CORP	0		2	1FM	1,210,395	96.9690	1,185,632	1,222,689	1,212,077		1,681			4.371	4.453	MON	4,300	42,423	01/04/2018	05/20/2036
059529-AJ-6	BANC OF AMERICA FUNDING CORP BAFC 2007-7 3A2			2	1FM	3,925,549	79.8360	4,054,838	5,078,987	3,465,142		17,681			5.306	6.868	MON	22,865	285,753	10/02/2007	09/25/2037
05952F-AK-9	BANC OF AMERICA MORTGAGE SEC BOAMS 2007-2 A10			2	2FM	889,651	89.8900	980,440	1,090,708	927,166		6,568			5.850	7.531	MON	5,317	63,795	01/15/2008	05/25/2037
05952X-AE-4	BANC OF AMERICA FUNDING BANC OF AMERICA FUNDING CORP	0		4	1FM	4,955,896	88.8560	5,682,090	6,394,704	5,324,636		123,296			6.000	5.783	MON	31,974	383,515	06/01/2016	07/26/2036
05963S-AE-2	BANC OF AMERICA FUNDING BACF 14 -R7	0		4	1FM	1,765,878	78.4570	2,353,211	2,999,368	2,052,808		173,720			0.529	5.867	MON	4,613	161,880	03/09/2017	09/26/2036
07386H-XN-6	BEAR STEARNS ALT A TRUST BEAR STEARNS ALTA TRUST	0		2	1FM	8,925,961	105.2590	10,246,496	9,734,563	8,909,400		(16,561)			3.026	1.603	MON	4,910	136,036	06/28/2018	11/25/2035
07386H-ZE-4	BEAR STEARNS ALT A TRUST BEAR STEARNS ALT A TRUST	0		2	1FM	1,865,960	95.9710	2,226,380	2,319,841	1,755,423		49,303			4.196	15.259	MON	8,287	89,678	05/09/2016	01/25/2036
073875-AK-2	BEAR STEARNS ALT A TRUST BEAR STEARNS ALT A TRUST	0		2	1FM	4,081,307	85.2320	4,956,150	5,814,863	3,722,036		46,249			4.099	16.552	MON	19,940	216,385	04/06/2016	12/25/2046
073879-PS-1	BEAR STEARNS ASSET BACKED SEC 2005-HE1 M2	0		2	1FM	1,973,403	99.6420	2,526,545	2,535,617	2,266,706		32,374			3.751	6.645	MON	1,585	75,072	05/06/2013	01/25/2035
07387A-BR-5	BEAR STEARNS ADJ RATE MTGE BEAR STEARNS ADJ RATE MTGE	0		2	1FM	1,057,029	93.4910	1,095,005	1,171,246	1,023,531		(6,746)			4.181	7.953	MON	4,072	44,602	06/13/2017	08/25/2035
07389K-AA-9	BEAR STEARNS ALT_A TRUST II SER 07-1 CLASS 1A1	0		2	1FM	5,286,360	78.5280	6,049,681	7,703,812	4,651,377		(20,589)			3.989	15.765	MON	25,520	286,238	10/19/2016	09/25/2047
07401A-AA-5	BEAR STEARNS MTGE FUNDING BEAR STEARNS MTGE FUNDING	0		2	1FM	5,796,073	90.8120	6,436,126	7,087,288	5,254,939		98,337			2.706	7.546	MON	3,197	140,798	12/07/2016	09/25/2046
12543R-AT-6	COUNTRYWIDE HOME LOANS CWHL 2007-3 A18			2	1FM	2,857,290	84.7380	2,873,101	3,390,561	2,597,895		(92,827)			6.000	6.618	MON	16,953	203,127	01/15/2008	04/25/2037
12543R-BJ-7	COUNTRYWIDE HOME LOANS CWHL 2007-3 A33			2	1FM	2,986,864	84.7380	3,112,564	3,673,152	2,712,395		(96,205)			6.000	7.744	MON	18,366	220,057	03/10/2008	04/25/2037
12543T-AB-1	COUNTRYWIDE HOME LOANS CWHL 2006-13 1A2			2	1FM	3,854,671	79.5740	3,751,492	4,714,444	3,328,468		(153,919)			6.250	8.887	MON	24,554	293,998	06/02/2008	09/25/2036
12543U-AE-2	COUNTRYWIDE HOME LOANS CWHL 2006-15 A5			2	1FM	5,199,232	83.9000	5,357,296	6,385,357	4,462,539		(199,836)			6.250	9.710	MON	33,257	365,867	05/05/2008	10/25/2036
12544D-AW-9	COUNTRYWIDE HOME LOANS CWHL 2007-14 A21			2	1FM	1,574,738	87.3380	1,573,561	1,801,700	1,453,748		(52,542)			6.250	6.828	MON	9,384	112,559	04/10/2008	09/25/2037
12544L-AQ-4	COUNTRYWIDE HOME LOANS CWHL 2007-11 A15			2	1FM	2,684,291	80.7360	2,488,470	3,082,249	2,314,460		(88,909)			6.000	8.177	MON	15,411	184,869	01/18/2008	08/25/2037
12545A-AX-2	COUNTRYWIDE HOME LOANS CWHL 2007-8 1A22			2	1FM	2,897,258	77.4010	2,527,784	3,265,824	2,483,242		(105,796)			6.000	7.583	MON	16,329	195,950	01/03/2008	01/25/2038
12545B-AC-6	COUNTRYWIDE HOME LOANS CWHL 2008-3R 2A1			4	2FM	3,929,071	86.0380	3,708,943	4,310,801	3,510,981		(108,193)			6.000	7.012	MON	21,554	258,646	05/16/2008	08/25/2037
12554C-AN-8	CIM Trust SERIES 2018J1 CLASS A13			2	1FM	18,927,104	96.6920	19,338,382	20,000,000	18,944,980		17,876			3.500	3.954	MON	58,333	466,667	04/27/2018	04/25/2048

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	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	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
12566V-AE-2	CITIMORTGAGE ALT LN TR CMALT 2007-A4 1A5			2	1FM	2,728,746	92.1410	3,245,508	3,522,344	2,726,635		13,520			5.750	5.882	MON	16,878	202,535	06/19/2007	04/25/2037
126379-AH-9	CREDIT SUISSE MORTGAGE CAP CER CSMC 2007-4 2A3			2	3FM	1,332,613	95.4270	1,542,978	1,616,919	1,451,589		2,702			6.000	7.832	MON	8,085	97,015	04/10/2008	06/25/2037
12638P-BT-5	CREDIT SUISSE MORTGAGE CAP CER CSMC 2007-3 4A4			2	1FM	6,660,051	99.0280	7,898,604	7,976,108	7,180,049		12,446			5.500	8.484	MON	36,557	438,686	12/24/2008	04/25/2037
12639G-DD-7	CREDIT SUISSE MTGE TRUST CREDIT SUISSE MORTGAGE TRUST	0		4	1FM	4,709,018	103.7680	5,765,742	5,556,364	5,113,296		123,994			4.505	7.899	MON	20,778	221,907	01/28/2016	10/26/2035
12641R-AS-9	CREDIT SUISSE MTGE TRUST Credit suisse mtge trust	0		4	1FM	5,688,060	90.3830	6,507,639	7,200,076	5,801,765		39,516			5.500	6.435	MON	33,000	395,403	11/18/2016	10/26/2035
12641T-AS-5	CREDIT SUISSE MTGE CAPITAL CREDIT SUISSE MTGE TRUST	0		4	1FM	3,560,661	97.2920	4,273,540	4,392,489	3,741,388		53,316			3.955	11.130	MON	14,505	162,919	05/04/2016	07/26/2049
12643G-AQ-5	CREDIT SUISSE MTGE TRUST CREDIT SUISSE MTGE TRUST	0		4	1FM	3,771,148	102.5680	4,951,044	4,827,069	4,405,522		327,987			4.371	9.873	MON	17,665	190,597	03/10/2016	10/26/2036
12645Q-AC-2	CREDIT SUISSE MTGE TRST CREDIT SUISSE MTGE TRST	0		4	1FM	2,187,249	93.8400	3,125,396	3,330,572	2,399,281		67,940			4.421	16.978	MON	12,269	128,429	02/09/2016	12/01/2055
12645Q-CN-6	CREDIT SUISSE MTGE TRST CREDIT SUISSE MTGE CAPITAL	0		4	1FM	3,242,658	81.3640	3,908,678	4,803,938	3,156,933		(4,993)			4.027	14.200	MON	16,122	184,634	03/07/2016	07/28/2036
12645V-AY-3	CEDIT SUISSE MTGE TRUST CREDIT SUISSE MTGE TRUST	0		4	1FM	4,230,384	90.0860	5,553,324	6,164,495	4,664,469		260,346			3.363	9.287	MON	17,276	202,900	04/14/2016	02/27/2037
12646P-AE-9	CREDIT SUISSE MTGE TRUST	0		4	1FM	5,368,359	91.7060	6,168,337	6,726,213	5,725,843		234,481			3.649	7.103	MON	20,453	241,232	11/01/2018	05/28/2036
12646P-CW-7	CREDIT SUISSE MTGE TRUST CREDIT SUISSE MTGE TRUST	0		4	1FM	3,064,786	95.1270	3,913,344	4,113,807	3,262,395		91,247			4.100	9.508	MON	13,297	145,783	07/26/2016	03/27/2036
12646T-CE-9	CREDIT SUISSE MTGE TRUST CREDIT SUISSE MORTGAGE TRST	0		2	1FM	2,017,967	91.7830	2,226,485	2,425,806	1,988,247		41,826			4.119	8.592	MON	8,299	86,244	09/20/2016	10/27/2036
126671-YC-4	CWL RESIDENTIAL ASSET SEC TR	0		2	1FM	810,823	100.8380	921,259	913,604	921,643		20,784			3.556	3.197	MON	542	27,880	06/19/2013	03/25/2033
12673-DR-0	COUNTRYWIDE ASSET BACKED CERT COUNTRYWIDE ASSET BACKED CER	0		2	1FM	3,648,645	99.5660	3,811,463	3,828,087	3,736,352		31,209			4.773	5.047	MON	15,258	185,592	05/05/2016	10/25/2034
126673-TY-8	COUNTRYWIDE ASSET BACKED CERT COUNTRYWIDE ABS SER 04-15	0		2	1FM	3,677,122	99.5360	3,862,877	3,880,868	3,757,907		36,618			4.764	5.210	MON	15,457	186,495	11/01/2018	03/25/2035
12667F-2R-5	COUNTRYWIDE ALT LN TR CWALT 2005-1CB 2A2			2	1FM	1,105,993	70.7520	1,019,394	1,440,794	969,984		(60,829)			5.500	8.233	MON	6,604	78,711	04/22/2008	03/25/2035
12667F-A4-7	COUNTRYWIDE ALT LN TR 2004-33 3A1	0		2	1FM	30,210	97.8800	31,457	32,138	32,919		420			4.300	2.977	MON	115	1,156	08/21/2014	12/25/2034
12667F-R6-4	COUNTRYWIDE ALT LN TR COUNTRYWIDE ALT LOAN TRST	0		2	1FM	2,120,413	104.4590	2,389,566	2,287,563	2,169,815		14,686			5.500	5.975	MON	10,485	125,639	03/16/2016	03/01/2036
12668A-AG-0	COUNTRYWIDE ALT LOAN TRUST 2005-47CB A7	0		2	1FM	1,141,984	82.6230	1,212,617	1,467,655	1,120,619		(2,297)			5.500	6.912	MON	6,727	80,721	04/29/2014	10/25/2035
12668A-Q2-4	COUNTRYWIDE ALT LOAN TRUST CWALT 2005-J14 A3	0		2	1FM	3,936,465	85.2230	4,320,422	5,069,567	3,911,965		(68,688)			5.500	7.240	MON	23,236	278,573	01/30/2017	12/25/2035
12668A-X9-1	COUNTRYWIDE ALT LOAN TRUST 2005-65CB 1A7	0		2	1FM	205,361	90.3720	217,064	240,189	189,470		(3,795)			5.500	8.364	MON	1,101	13,210	06/19/2012	01/25/2036
12668B-VB-6	COUNTRYWIDE ALT LN TR CWALT 2006-9T1 A2			2	1FM	1,850,015	72.5950	1,744,423	2,402,967	1,364,481		(67,278)			5.750	10.215	MON	11,514	138,137	03/05/2007	05/25/2036
12668B-XC-2	COUNTRYWIDE ALT LN TR CWALT 2006-12CB A7	0		2	1FM	1,006,877	79.1980	1,015,826	1,282,646	967,424		(29,661)			6.000	4.984	MON	6,413	76,931	10/05/2016	05/25/2036
126694-GU-6	COUNTRYWIDE HOME LOANS CWHL 2005-23 A1			2	2FM	3,881,616	85.3760	3,894,185	4,561,241	3,896,174		21,593	58,027		5.500	9.120	MON	20,906	250,868	01/07/2009	11/25/2035
126694-JG-4	COUNTRYWIDE HOME LOANS CWHL 2005-R3 AF MTGE	0		2	1FM	3,100,568	91.4050	3,183,256	3,482,599	3,171,794		3,745			2.906	4.281	MON	1,687	82,115	06/28/2017	09/25/2035
126694-JH-2	COUNTRYWIDE HOME LOANS COUNTRYWIDE HOME LOAN	0		2.6	5FE	1,011,964	11.8690	802,388		767,009		(186,215)			3.554	0.184	MON	21,085	261,577	03/28/2016	09/25/2035
126694-JT-6	COUNTRYWIDE HOME LOANS CWHL 2005-24 A3			2	3FM	2,205,978	91.2250	2,350,249	2,576,324	2,317,084		5,187			5.500	8.200	MON	11,808	141,698	12/30/2008	11/25/2035
126694-K3-1	COUNTRYWIDE HOME LOANS CWHL 2006-6 A1	0		2	3FM	440,157	82.2570	381,932	464,316	397,091		(8,340)			6.000	2.578	MON	2,322	27,828	05/07/2013	04/25/2036
126694-NV-6	COUNTRYWIDE HOME LOANS 2005-27 2A1	0		2	1FM	2,454,049	77.6280	2,183,091	2,812,254	2,141,648		(101,484)			5.500	4.962	MON	12,890	154,674	09/15/2015	12/25/2035
126694-TD-0	COUNTRYWIDE HOME LOANS CWHL 2005-29 A1			2	1FM	5,850,958	85.5600	5,701,080	6,663,293	4,914,674		(199,921)			5.750	9.822	MON	31,928	381,338	01/07/2009	12/25/2035
126694-TS-7	COUNTRYWIDE HOME LOANS CWHL 2005-30 A3			2	1FM	5,132,950	94.0030	5,527,337	5,879,985	4,844,582		(85,349)			5.500	7.770	MON	26,950	323,346	05/13/2008	01/25/2036
126694-VM-7	COUNTRYWIDE HOME LOANS 2005-HY10 CLASS 3A1A	0		2	1FM	538,112	92.4220	676,645	732,125	607,212		13,506			4.261	10.602	MON	2,587	26,545	12/18/2012	02/20/2036
12669D-6H-6	COUNTRYWIDE HOME LOANS CWHL 2003-J3 1A10			2	1FM	723,501	106.1640	825,911	777,958	739,801		569			5.750	7.723	MON	3,728	44,733	01/16/2009	05/25/2033
12669F-RG-0	COUNTRYWIDE HOME LOANS CWHL 2004-4 A5			2	1FM	2,270,682	103.2060	2,326,030	2,253,779	2,258,802		(2,573)			5.250	5.087	MON	9,860	118,323	06/23/2011	05/25/2034
12669G-K6-7	COUNTRYWIDE ALT LN TR CWHL 2005-14 A2			2	1FM	518,146	93.0470	590,652	634,788	544,723		1,783			5.500	9.519	MON	2,909	34,913	12/17/2008	07/25/2035
144531-AE-0	CARRINGTON MTGE LOAN TRUST CARRINGTON MTGE LOAN TRUST	0		2	1FM	858,385	99.8240	911,564	913,176	863,966		11,173			3.404	5.369	MON	518	22,497	11/26/2018	05/25/2034
161631-AX-4	CHASE MORTGAGE FINANCE CORP CHASE 2007-S5 1A22			2	1FM	6,998,464	79.1770	6,611,657	8,350,476	6,195,085		(267,236)			6.000	7.595	MON	41,752	500,753	04/15/2008	07/25/2037
16163B-AW-4	CHASE MORTGAGE FINANCE CORP CHASE 2006-S2 2A1			2	1FM	9,455,304	80.0000	9,270,555	11,588,194	8,260,782		(446,069)			6.000	6.059	MON	57,941	675,291	06/09/2008	10/25/2036
16165L-AF-7	CHASEFLEX TRUST CHASEFLEX TRUST	0		2	1FM	8,012,274	84.3750	8,006,344	9,489,000	8,161,775		131,143			4.701	5.655	MON	46,496	384,028	05/12/2016	06/25/2036
16165Y-AC-6	CHASEFLEX TRUST 2007-M1 1A3	0		2	1FM	2,421,692	93.8460	3,015,140	3,212,858	2,231,690		46,762			2.846	6.814	MON	1,524	72,998	12/16/2015	08/25/2037
16678W-AA-4	CHEVY CHASE MTGE CHEVY CHASE MOTGAGE	0		2	1FM	2,893,186	94.6350	3,169,851	3,349,564	2,951,757		22,114			2.636	1.204	MON	1,472	75,618	03/09/2017	04/25/2047
17025T-AV-3	COUNTRYWIDE HOME LOANS CWHL 2007-15 1A20			2	2FM	4,557,402	87.5090	4,332,639	4,951,061	4,186,101		(61,953)			6.250	7.677	MON	25,787	308,699	09/26/2007	09/25/2037
172973-W8-8	CITICORP MORTGAGE SECURITIES CMSI 2005-4 2A1			2	1FM	150,707	100.3120	158,301	157,809	155,902		691			5.000	6.288	MON	658	7,889	01/15/2009	07/25/2020
17307G-FQ-6	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2004-NCM1 1A2			2	1FM	2,352,785	110.0160	2,651,410	2,410,024	2,365,745		1,220			6.500	6.884	MON	13,054	156,652	04/21/2008	07/25/2034
17307G-T4-0	CITIGROUP MORTGAGE LOAN TRUST 2005-10 1A1A	0		2	1FM	1,307,588	84.1720	2,068,211	2,457,122	1,559,395		(14,105)			4.453	15.086	MON	9,395	97,869	07/24/2012	12/25/2035
17307G-VM-7	CITIGROUP MORTGAGE LOAN TRUST CITIGROUP MTGE LN TRUST INC	0		2	1FM	5,088,605	96.4340	5,155,225	5,345,876	5,085,054		(10,414)			5.550	5.292	MON	24,725	261,503	05/06/2016	03/01/2047
17309Y-AE-7	CITIGROUP MTGE LOAN TRUST CITIGROUP MTGE LOAN TRST INC	0		2	1FM	1,990,459	74.7800	1,923,698	2,572,483	1,916,220		(61,346)			6.255	4.989	MON	13,409	116,673	04/06/2016	10/25/2036

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 Designation and Administrative Symbol	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
17311L-AA-9	CITIGROUP MTGE LN TRUST INC CITIGROUP MTGE LN TRUST	0		2	1FM	6,077,582	95.8380	6,997,368	7,301,249	6,160,763		61,286			4.362	9.101	MON	25,854	280,075	06/28/2017	04/25/2037
17312F-AL-7	CITICORP MORTGAGE SEC INC CMSI 2007-3 1A11			2	3FM	1,331,107	94.9420	1,336,873	1,408,095	1,345,719		5,622			6.000	5.327	MON	7,040	84,369	06/06/2007	04/25/2037
17315A-AB-7	CITI MTGE LN TRUST INC CMLTI 2009-2 1A2 Mtge	0		4	1FM	2,600,780	97.2160	2,942,031	3,026,274	2,558,909		26,955			3.832	9.355	MON	9,386	105,487	09/25/2015	04/25/2036
17316Y-AG-3	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2010-6 4A1			4	1FM	840,836	100.4730	849,058	845,061	841,743		102			5.500	5.594	MON	3,873	46,094	06/26/2010	12/25/2036
17316Y-AH-1	CITIGROUP MORTGAGE LOAN TRUST CITIGROUP MTGE LOAN TRUST INC	0		4	1FM	1,542,356	94.0900	1,880,109	1,998,195	1,708,884		71,917			5.798	7.423	MON	9,655	116,159	05/06/2016	12/25/2036
17317K-BE-6	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2010-5 6A1			4	1FM	21,876	99.7780	21,909	21,958	21,877					5.500	5.565	MON	101	1,208	06/02/2010	02/25/2037
17318V-AB-8	CITIGROUP MTGE LOAN TRUST INC CITIGROUP MTGE LOAN TRST	0		4	1FM	1,618,593	96.5200	2,092,618	2,168,062	1,772,021		72,989			4.272	13.062	MON	7,571	82,203	02/09/2016	04/25/2037
17319G-AJ-3	CITIGROUP MTGE LOAN TRUST CITIGROUP MTGE LON TRUST	0		4	1FM	5,268,872	97.1470	5,983,815	6,159,569	5,541,518		126,920			4.083	8.559	MON	20,193	238,900	02/23/2016	03/25/2036
17321B-AH-4	CITIGROUP MTGE LOAN TRUST CITIGROUP MTGE LOAN TRUST INC	0		4	1FM	2,573,600	88.0610	2,700,534	3,066,661	2,521,529		(86,583)			0.000	7.729	MON		157,733	02/09/2016	10/25/2035
17322J-AB-9	CITIGROUP MTGE LOAN TRUST INC CITIGROUP MTGE LOAN TRUST INC	0		4	1FM	4,784,783	90.2120	5,586,983	6,193,144	5,301,935		255,635			3.357	6.524	MON	16,168	215,059	03/04/2016	02/20/2036
17323X-AP-6	CITIGROUP MTGE LOAN TRUST CITIGROUP MTGE LOAN TRUST INC	0		4	1FM	2,790,261	93.9990	3,892,857	4,141,389	3,020,910		125,761			2.756	2.146	MON	2,220	91,881	07/28/2016	01/25/2036
18976G-AN-6	CITIMORTGAGE ALTERNATIVE LN TR CMALT 2007-A6 1A13			2	1FM	3,320,661	94.3500	4,005,150	4,245,013	3,345,522		15,974			6.000	7.385	MON	21,225	254,701	01/22/2008	06/25/2037
22541Q-7L-0	CREDIT SUISSE FIRST BOSTON CREDIT SUISSE FIRST BOSTON MTG	0		2	1FM	3,812,884	99.5380	4,628,367	4,649,859	4,229,032		210,413			4.133	6.784	MON	15,248	175,093	04/13/2016	03/25/2034
22541S-G3-6	CREDIT SUISSE FIRST BOSTON 2004-AA1 M3	0		2	1FM	300,291	98.9360	366,006	369,943	364,334		8,401			3.631	4.515	MON	224	8,360	05/26/2011	02/25/2035
225458-2N-7	CREDIT SUISSE FIRST BOSTON MTG CSFB MTGE SEC 05-08 CLS 9A4	0		2	1FM	1,510,590	88.4900	1,523,322	1,721,470	1,534,821		8,222			5.500	6.087	MON	7,890	94,681	11/18/2015	09/25/2035
225458-XX-1	CREDIT SUISSE FIRST BOSTON MTG CSFB 2005-6 6A1			2	3FM	6,805,867	85.5910	6,869,362	8,025,786	6,809,982		1,267	138,799		6.000	8.407	MON	40,129	481,547	04/25/2008	07/25/2035
225458-YA-0	CREDIT SUISSE FIRST BOSTON MTG CSFB 2005-6 8A1			2	1FM	521,399	99.7640	542,547	543,832	534,383		583			4.500	5.862	MON	2,039	24,472	06/25/2010	12/25/2038
22943Y-MV-8	CSMC CSMC 2009-3R 18A1			4	1FM	219,240	100.1140	233,190	232,924	225,071		801			6.000	7.223	MON	1,165	13,584	04/29/2009	11/27/2036
22943Y-NP-0	CSMC CSMC 2009-3R 19A1			4	1FM	325,607	100.3500	338,160	336,980	329,877		538			6.000	6.646	MON	1,685	20,091	04/29/2009	01/27/2038
22943Y-PJ-2	CSMC CSMC 2009-3R 20A1			4	1FM	411,793	100.4370	433,649	431,762	418,606		888			6.000	6.880	MON	2,159	25,196	04/29/2009	10/27/2036
22943Y-RM-3	CSMC CSMC 2009-3R 22A1			4	1FM	697,277	104.0040	760,360	731,090	708,751		1,529			6.500	7.416	MON	3,960	46,354	04/30/2009	10/27/2036
22943Y-SE-0	CSMC CSMC 2009-3R 23A1			4	1FM	583,509	102.6760	628,178	611,805	593,145		1,153			6.000	6.814	MON	3,059	36,608	04/30/2009	06/27/2036
30711X-AK-0	CONNECTICUT AVENUE SECURITIES	0		4	1	15,127,700	105.4280	16,610,608	15,755,385	16,179,999		443,537			5.506	5.101	MON	14,459	792,303	08/07/2014	07/25/2024
32051G-T2-1	FIRST HORIZON ALTERNATIVE MTG FIRST HORIZON ALT MTGE	0		2	1FM	1,375,659	70.7700	1,497,778	2,116,399	1,420,207		15,049			5.750	6.966	MON	10,141	121,560	08/09/2016	04/25/2036
36185M-AM-4	GMAC MTG CORP LOAN TRUST GMACM 2005-AF1 A5			2	1FM	5,218,682	100.3570	5,625,041	5,605,037	5,118,220		(27,411)			5.750	6.758	MON	26,857	322,290	01/17/2008	07/25/2035
36185M-BJ-0	GMAC MTG CORP LOAN TRUST	0		2	1FM	312,925	94.4870	321,335	340,085	315,677		(404)			4.055	4.723	MON	1,155	12,931	08/20/2015	11/19/2035
36185N-H7-8	GMAC MTG CORP LOAN TRUST GMACM 2003-J8 A			2	1FM	844,398	103.0220	966,570	938,220	869,345		1,509			5.250	7.487	MON	4,105	49,257	01/16/2009	12/25/2033
3622E8-AC-9	GSAA HOME EQUITY TRUST GSAA 2006-15 AF3A			2	1FM	5,792,561	52.0930	4,733,372	9,086,371	4,988,071		(357,000)			5.882	3.034	MON	44,542	235,645	08/03/2016	09/25/2036
362334-JV-7	GSR MORTGAGE LOAN TRUST GSR 2006-3F 2A7			2	2FM	2,058,192	96.2430	2,168,234	2,252,879	2,068,162		9,296			5.750	6.846	MON	10,795	127,111	06/05/2008	03/25/2036
362334-NB-6	GSR MORTGAGE LOAN TRUST	0		2	1FM	628,658	64.6900	539,489	833,959	593,220		(38,350)			5.995	1.676	MON	4,166	31,634	06/08/2015	03/25/2046
36242D-5W-9	GSR MORTGAGE LOAN TRUST GSR 2005-5F 2A2			2	1FM	254,135	102.0250	258,473	253,343	253,686		(32)			5.500	5.420	MON	1,161	13,934	03/23/2010	06/25/2035
36251E-AH-2	GSMSC RESECURITIZATION GSMSC RECURITIZATION TRUST	0		4	1FM	6,534,445	93.3070	9,371,172	10,043,335	6,522,308		414,477			4.271	12.532	MON	35,959	387,380	04/25/2016	01/26/2036
362611-AC-9	GSR MORTGAGE LOAN TRUST GSR 2006-8F 2A1			2	1FM	455,032	95.3060	473,036	496,332	459,942		8,077			6.000	7.121	MON	2,482	29,347	05/05/2008	09/25/2036
36297T-AG-7	GSR MTGE LOAN TRUST	0		2	1FM	1,163,820	86.2700	1,127,697	1,307,174	1,161,547		(8,588)			3.878	4.313	MON	4,224	48,407	06/08/2015	04/25/2036
39538W-EE-4	GREENPOINT MORTGAGE FUNDING TR GREENPOINT MTGE FUND TRST	0		2	1FM	6,378,812	67.8540	7,723,112	11,381,930	5,083,909		109,187			3.066	20.352	MON	5,454	271,220	01/27/2016	11/25/2045
39538W-FH-6	GREENPOINT MORTGAGE FUNDING TR GPMF 2006-1AR1 A1A	0		2	1FM	253,712	94.0960	323,817	344,137	244,378		(8,163)			3.086	5.637	MON	166	8,060	06/14/2013	02/25/2036
39538W-GF-9	GREENPOINT MORTGAGE FUNDING TR 2006-AR2 CL G3A1	0		2	1FM	21,787,825	94.3910	24,455,798	25,908,970	23,033,598		339,522			2.646	4.939	MON	11,427	551,650	08/14/2014	03/25/2036
41161P-VJ-9	HARBORVIEW MTG LN TRUST HVMLT 2005-12 2A11	0		2	1FM	3,554,849	90.4830	3,691,828	4,080,149	3,494,760		(11,970)			3.657	6.690	MON	11,606	142,163	08/13/2014	08/19/2050
41161U-AE-2	HARBORVIEW MTGE LN TRUST HARBORVIEW MTGE LN TRUST	0		2	1FM	2,950,891	90.8130	3,366,887	3,707,474	3,060,107		25,858			4.092	9.338	MON	12,883	147,194	09/13/2016	03/01/2056
437084-BL-9	HOME EQUITY ASSET TRUST	0		2	1FM	1,324,811	100.4630	1,431,598	1,425,007	1,444,289		7,841			3.301	3.188	MON	739	39,880	05/31/2013	07/25/2034
45660L-2V-0	RESIDENTIAL ASSET SEC TR RAST 2005-A16 A3			2	2FM	4,422,358	77.7550	4,180,888	5,376,995	4,053,420		(76,315)			6.000	7.391	MON	26,885	322,417	03/03/2008	02/25/2036
45660L-4E-6	RESIDENTIAL ASSET SEC TR RESIDENTIAL ASSET SEC TRST	0		2	2FM	3,038,983	94.4820	3,083,578	3,263,653	3,049,105		(10,308)			5.750	5.209	MON	15,638	187,560	10/07/2015	02/25/2036
45660L-4G-1	RESIDENTIAL ASSET SEC TR RAST 2005-A15 5A1			2	3FM	4,586,164	79.4820	4,636,911	5,833,938	4,188,018		(95,596)			5.750	6.246	MON	27,954	334,591	06/14/2007	02/25/2036
45660L-KE-8	RESIDENTIAL ASSET SEC TR RAST 2005-A5 A8			2	1FM	19,340,302	97.5660	20,472,323	20,982,975	19,254,386		(64,117)			5.500	6.834	MON	96,172	1,154,064	01/29/2008	05/25/2035
45660L-LR-8	RESIDENTIAL ASSET SEC TR INDX 2005-AR7	0		2	3FM	2,950,040	79.0230	2,614,133	3,308,078	2,950,040		(2,262)	102,779		3.683	3.208	MON	10,158	110,422	05/13/2013	06/25/2035

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 Designation and Administrative Symbol	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
45660L-S7-5	RESIDENTIAL ASSET SEC TR	0		2	1FM	476,583	92.5320	540,846	584,497	499,693		8,869			3.763	7.635	MON	1,827	20,319	06/08/2015	12/25/2035
45660L-SP-5	RESIDENTIAL ASSET SEC TR	0		2	1FM	1,554,301	74.5010	1,546,169	2,075,381	1,558,917		(28,321)			3.006	4.371	MON	1,040	50,963	06/08/2015	07/25/2035
45660L-WE-5	RESIDENTIAL ASSET SEC TR SER 05-AR18 CLASS 2A1B	0		2	1FM	2,311,678	77.6180	2,567,825	3,308,305	2,348,822		(31,243)			3.286	5.907	MON	2,114	86,066	01/20/2016	10/25/2036
45661E-GH-1	INDYMAC INDX MORTGAGE LN TRUST INDYMAC INDX 2006-AR9	0		2	1FM	1,936,628	89.5200	2,031,067	2,268,830	2,118,337		22,773			2.856	5.173	MON	1,080	52,376	04/09/2014	06/25/2036
45661L-AG-3	INDYMAC INDX MTGE LOAN TRUST	0		2	1FM	2,037,279	92.5360	2,272,090	2,455,354	2,105,361		23,290			2.706	5.559	MON	1,292	53,767	09/11/2015	10/25/2036
456681-AE-5	INYMAC INDX MTGE LN TRST INDYMAC INDX MTGE LOAN TRUST	0		2	1FM	6,042,110	76.5910	6,775,330	8,846,150	6,192,065		49,534			3.499	6.637	MON	25,867	303,951	05/19/2016	07/25/2037
45668R-AB-4	INDYMAC INDYMAC INDX MORTGAGE LOAN TRU	0		2	1FM	1,960,751	97.9340	2,114,507	2,159,120	2,145,255		60,902			2.646	3.565	MON	883	45,968	09/21/2015	04/25/2037
465964-AG-9	JP MORGAN MORTGAGE TRUST SERIES 2018LTV1 CLASS A7			2	1FE	10,030,553	99.7140	9,971,402	10,000,000	9,994,078		(36,475)			4.500	4.492	MON	37,500	37,500	11/28/2018	04/25/2049
466247-B2-8	JP MORGAN MORTGAGE TRUST JPMMT 2005-S3 1A21			2	3FM	2,292,687	85.3590	2,261,001	2,648,800	2,153,079		(77,012)			5.500	5.363	MON	12,140	136,683	07/02/2008	01/25/2036
466247-B6-9	JP MORGAN MORTGAGE TRUST JPMMT 2005-S3 2A3			2	3FM	185,148	99.1920	188,560	190,097	190,003		1,323			6.000	5.747	MON	950	10,890	07/17/2008	01/25/2021
466247-WS-8	JP MORGAN MORTGAGE TRUST JP MORGAN MTGE TRUST	0		2	1FM	2,002,343	98.9710	2,148,218	2,170,562	2,011,439		589			4.438	7.013	MON	8,038	86,278	04/14/2016	10/25/2035
46627M-AV-9	JP MORGAN ALT LN TRUST JPALT 2005-S1 2A10			2	1FM	2,747,893	94.3250	3,101,258	3,287,850	2,775,218		13,401			6.000	8.639	MON	16,439	197,356	03/04/2008	12/25/2035
46627M-EJ-2	JP MORGAN ALT LN TRUST 2006-S1 1A12	0		2	1FM	1,131,207	82.2970	1,171,920	1,424,021	996,325		(33,741)			6.000	9.949	MON	7,120	85,310	07/27/2012	03/25/2036
46627M-FV-4	JP MORGAN ALT LN TRUST JPALT 2006-S1 3A	0		2	1FM	2,385,373	86.7620	3,224,433	3,716,405	2,643,644		78,542			6.180	7.460	MON	19,139	185,158	03/29/2016	03/25/2036
46628K-AA-8	JP MORGAN MORTGAGE TRUST JP MORGAN MTGE TRUST	0		2	1FM	2,399,835	102.8540	2,746,049	2,669,856	2,457,701		34,595			4.361	6.873	MON	9,079	100,104	03/01/2017	05/25/2036
46628S-AG-8	JP MORGAN MTGE JPMORGAN MTGE ACQUISITION	0		2	1FM	641,803	51.7910	601,621	1,161,634	577,231		(41,507)			6.130	4.361	MON	5,934	30,147	02/09/2017	07/25/2036
46628S-AH-6	JP MORGAN MTGE JP MORGAN MORTGAGE	0		2	1FM	1,127,148	51.7890	1,037,765	2,003,818	1,017,304		(74,005)			6.410	3.886	MON	10,704	52,004	08/25/2016	07/25/2036
46628Y-BF-6	JP MORGAN MORTGAGE TRUST JPMMT 2006-S2 3A4			2	1FM	3,012,056	72.0950	2,854,065	3,958,769	2,750,684		(222,557)			6.250	6.960	MON	20,619	245,548	09/01/2018	07/25/2036
46629A-AK-7	JP MORGAN MORTGAGE TRUST JPMMT 2006-S3 1A10			2	3FM	3,984,586	74.6040	3,549,547	4,757,880	3,471,289		(199,036)			6.500	6.425	MON	25,772	297,116	09/26/2007	08/25/2036
46629A-AL-5	JP MORGAN MORTGAGE TRUST JPMMT 2006-S3 1A11			2	2FM	9,671,418	74.6040	8,735,876	11,709,734	8,267,475		(610,693)			6.500	4.850	MON	63,428	731,355	01/22/2008	08/25/2036
46629A-AL-5	JP MORGAN MORTGAGE TRUST JPMMT 2006-S3 1A11	0		2	3FM	1,817,936	74.6040	1,572,458	2,107,752	1,556,171		(116,408)			6.500	3.585	MON	11,417	131,648	07/09/2013	08/25/2036
46629A-BT-7	JP MORGAN MORTGAGE TRUST JPMMT 2006-S3 2A3			2	1FM	97,737	100.1070	111,183	111,064	109,193		747			5.000	6.971	MON	463	5,522	01/14/2009	08/25/2021
46629Q-AE-6	JP MORGN MTGE ACQUISITION JP MORGAN MTGE ACQUISITION	0		2	1FM	3,615,124	78.3200	3,713,272	4,741,147	3,451,794		(94,895)			4.854	6.035	MON	19,280	173,895	12/01/2015	08/25/2046
46630G-AW-5	JP MORGAN MTGE TRUST JPMORGAN MTGE TRUST	0		2	1FM	671,695	99.7360	757,211	759,214	748,677		30,810			4.517	5.203	MON	2,738	29,191	03/29/2016	07/25/2035
46630M-AE-2	JPM MTGE ACQUISITION JPM MTGE ACQUISITION	0		2	1FM	1,636,344	71.3420	1,682,730	2,358,695	1,530,135		(56,593)			4.702	6.041	MON	9,244	83,895	05/27/2016	01/25/2037
46635B-AN-1	JP MORGAN REREMIC JP MORGAN REREMIC	0		4	1FM	3,171,403	92.5000	3,930,358	4,249,035	3,348,091		108,323			4.500	8.273	MON	15,934	190,237	05/06/2016	06/26/2040
46648H-AG-8	JP MORGAN MTGE TRUST JP MORGAN MTGE TRUST			2	1FM	16,844,754	94.3090	16,032,557	17,000,000	16,851,309		3,103			3.500	3.580	MON	49,583	595,000	05/23/2017	05/25/2047
46649C-AG-8	JP MORGAN MORTGAGE TRUST SERIES 20184 CLASS A7			2	1FM	23,463,045	96.9740	24,243,385	25,000,000	23,485,895		22,850			3.500	4.074	MON	72,917	583,333	04/25/2018	10/25/2048
46649T-AG-1	JP MORGAN MORTGAGE TRUST SERIES 20183 CLASS A7			2	1FM	4,736,523	94.5640	4,728,217	5,000,000	4,740,464		3,941			3.500	3.990	MON	14,583	102,083	05/14/2018	09/25/2048
46649Y-AG-0	JP MORGAN MORTGAGE TRUST SERIES 20189 CLASS A7			2	1FM	7,756,452	96.9570	7,756,542	8,000,000	7,758,295		1,843			4.000	4.235	MON	26,667	101,333	09/20/2018	02/25/2049
46650M-AG-2	JP MORGAN MORTGAGE TRUST SERIES 20188 CLASS A7			2	1FM	9,667,578	99.5050	9,950,524	10,000,000	9,668,391		813			4.000	4.286	MON	33,333	66,667	10/03/2018	01/25/2049
500274-AJ-4	BAYVIEW KOITERE FUND TRUST BAYVIEW KOITERE FUND TRUST	0		2	1FM	1,017,716	99.0440	1,019,259	1,029,100	1,019,939		1,141			4.400	4.605	MON	377	45,281	05/01/2017	11/28/2053
500274-AM-7	BAYVIEW KOITERE FUND TRUST BAYVIEW KOITERE FUND TRUST	0		2	1FM	968,884	96.7320	967,323	1,000,000	973,563		2,274			5.240	5.736	MON	437	47,964	05/01/2017	11/28/2053
52521R-AD-3	LEHMAN MORTGAGE TRUST LMT 2007-5 1A2			2	1FM	3,765,839	86.6240	4,202,792	4,851,747	3,905,118		14,265			5.750	7.752	MON	23,248	277,125	03/06/2008	06/25/2037
52521R-AY-7	LEHMAN MORTGAGE TRUST LMT 2007-5 3A3			2	1FM	1,841,860	85.2760	1,938,766	2,273,512	1,913,790		1,346			5.000	7.181	MON	9,473	113,581	02/28/2008	12/25/2035
576434-V9-2	MASTR ALTERNATE LOAN TRUST MALT 2005-6 1A5			2	1FM	2,038,041	89.0520	2,109,766	2,369,151	1,929,117		(1,078)			5.500	7.711	MON	10,859	130,303	02/28/2008	12/25/2035
57643L-EW-2	MASTER ABS TRUST 2004-OPT2 M1	0		2	1FM	883,424	97.6500	1,448,928	1,483,802	1,261,601		(6,184)			3.406	6.896	MON	842	35,851	09/27/2010	09/25/2034
590214-AC-6	MLMI 2006 MERRILL LYNCH MTGE INVESTORS	0		2	1FM	1,358,656	85.1840	1,330,303	1,561,674	1,406,866		14,242			4.478	4.829	MON	5,758	63,954	03/08/2017	07/25/2036
61748H-QW-4	MORGAN STANLEY MORTGAGE LN TR MORGAN STANLEY MTGE LN TRST	0		2	1FM	2,127,701	85.9580	2,414,431	2,808,846	2,338,120		35,439			2.796	6.379	MON	1,309	63,138	02/03/2016	12/25/2035
61748J-AE-7	MORGAN STANLEY MTGE LN TRUST MORGAN STANLEY MTGE LOAN TRUST	0		2	1FM	3,193,739	46.9880	2,814,877	5,990,600	2,888,118		(221,112)			2.766	4.011	MON	3,190	98,247	10/18/2016	08/25/2036
61749W-AH-0	MORGAN STANLEY MTGE LN TRUST MSM 2006-11 1A2			2	1FM	7,187,352	35.2000	5,312,162	15,091,554	6,050,797		(477,425)			6.354	3.161	MON	79,910	301,902	07/21/2016	08/25/2036
61752R-AH-5	MORGAN STANLEY MTGE LOAN TRST	0		2	1FM	1,888,677	53.5020	1,654,824	3,092,996	1,752,453		(100,114)			5.704	4.401	MON	14,701	99,855	02/06/2017	01/25/2047
61752R-AJ-1	MORGAN STANLEY MTGE LOAN TRST MORGAN STANLEY MTG LN	0		2	1FM	2,606,893	53.5010	2,414,148	4,512,303	2,606,893		(154,524)	42,297		5.858	3.889	MON	22,027	145,726	04/26/2016	01/25/2047
61754H-AD-4	MORGAN STANLEY MTGE LN TRUST 2007-7 AX 2A3	0		2	1FM	2,118,654	46.3280	1,905,896	4,113,890	1,954,454		(127,581)			2.866	3.757	MON	1,965	91,190	07/21/2016	04/25/2037
61755G-AS-2	MORGAN STANLEY MORTGAGE LN TR MSM 2007-12 3A9			4	2FM	4,478,552	76.0390	4,492,689	5,908,380	4,466,891		(29,102)	137,201		6.000	9.769	MON	29,542	334,948	10/05/2007	08/25/2037
61756X-AG-0	MORGAN STANLEY MTGE LOAN TRUST MORGAN STANLEY MTGE LOAN TRUST	0		2	1FM	1,853,333	87.0020	1,747,904	2,009,033	1,752,526		(36,775)			3.658	5.208	MON	6,611	72,991	11/22/2017	11/25/2037
61758V-AR-8	MORGAN STANLEY REREMIC TRST MORGAN STANLEY REREMIC TRUST	0		4	1FM	2,077,154	82.6580	2,246,201	2,717,454	2,147,826		(1,878)			2.746	4.177	MON	1,244	61,530	07/12/2016	05/26/2036

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 Designation and Administrative Symbol	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
61759F-AJ-0	MORGAN STANLEY REREMERIC MSRR 2010-R42B	0		4	1FM	2,070,344	88.9030	2,634,132	2,962,925	2,188,861		51,754			4.497	7.667	MON	2,049	103,380	12/14/2015	07/26/2036
61759H-BA-4	MORGAN STANLEY REREMIC TRST MORGAN STANLEY REREMIC TRST	0		4	1FM	2,639,951	91.1170	3,309,239	3,631,872	2,769,358		59,303			3.636	7.861	MON	2,252	124,481	06/21/2018	06/26/2036
61762F-AU-0	MORGAN STANLEY REREMIC TRUST MSRR 2013-R4 4B2	0		4	1FM	2,168,038	92.3000	2,358,263	2,554,998	2,208,805		29,072			4.033	6.825	MON	8,591	87,325	12/01/2018	07/26/2036
61763P-BC-6	MORGAN STANLEY REREMIC TRUST MORGAN STANLEY RE REMIC	0		4	1FM	9,100,942	95.2070	11,476,489	12,054,228	9,895,278		467,647			2.637	8.464	MON	24,727	302,126	09/01/2018	07/26/2046
61764W-AD-9	MORGAN STANLEY REREMIC TRUST MORGAN STANLEY REREMIC TRUST	0		4	1FM	1,452,862	98.3400	1,861,557	1,892,980	1,539,450		50,264			4.100	8.979	MON	6,119	67,095	08/12/2016	11/20/2036
64352V-LY-5	NEW CENTURY HOME EQUITY LN TR 2005-A A4	0		2	1FM	1,391,386	101.3440	1,591,239	1,570,135	1,556,913		18,994			4.677	4.716	MON	6,126	72,385	12/07/2012	08/25/2035
65535V-EW-4	NOMURA ASSET ACCEPTANCE CORP NOMURA ASSET ACCEPTANCE CORP	0		2	1FM	1,091,187	100.5130	1,166,793	1,160,837	1,109,997		26,797			3.616	5.948	MON	663	36,131	06/29/2017	10/25/2034
65539C-AK-2	NOMURA RESECURITIZATION NOMURA RESECURITIZATION TRST	0		2	1FM	6,189,989	97.1160	7,688,565	7,916,853	6,597,615		202,437			3.639	9.151	MON	24,050	271,622	04/19/2016	12/26/2036
65539K-AF-5	NOMURA RESECURITIZATION TRST NOMURA RESECURITIZATION TRST	0		4	1FM	3,555,920	97.1920	3,802,056	3,911,900	3,666,861		50,895			4.083	6.702	MON	12,824	151,731	02/19/2016	03/26/2036
693680-AM-2	Psmc 2018-1 Trust SERIES 20182 CLASS A12			4	1FM	21,058,884	97.9340	21,772,791	22,232,000	21,075,699		16,815			3.500	3.994	MON	64,843	453,903	05/18/2018	06/25/2048
69374K-AM-0	Psmc 2018-1 Trust SERIES 20184 CLASS A12			2	1FM	7,253,628	97.0060	7,275,454	7,500,000	7,255,057		1,429			4.000	4.322	MON	25,000	50,000	10/09/2018	11/25/2048
74162J-AB-3	PRIME MORTGAGE TRUST PRIME 2007-2 A2			2	1FM	5,730,578	84.3160	6,352,143	7,533,732	5,950,905		219,006			6.000	8.904	MON	37,669	452,024	08/01/2018	04/25/2037
74922G-AF-1	RESIDENTIAL ACCREDIT LOANS INC RALI 2006-QS14 A6			2	1FM	4,433,135	86.6160	5,343,124	6,168,758	3,733,259		(146,603)			6.500	7.105	MON	33,414	400,969	01/25/2008	11/25/2036
74922G-AM-6	RESIDENTIAL ACCREDIT LOANS INC RALI 2006-QS14 A12			2	1FM	6,268,869	85.5880	7,620,588	8,903,784	5,264,413		(213,376)			6.250	7.253	MON	46,374	556,486	01/29/2008	11/25/2036
74924D-AA-7	RESIDENTIAL ACCREDIT LOANS INC RALI 2007-QS10 A1			2	1FM	10,399,070	91.8450	13,563,682	14,768,050	8,697,155		(362,585)			6.500	6.467	MON	79,994	958,747	01/16/2008	09/25/2037
74925G-AA-9	RESIDENTIAL ACCREDIT LOANS INC RALI 2007-QS11 A1			2	1FM	7,200,014	85.8300	8,565,906	9,980,059	7,137,542		36,992			7.000	7.004	MON	58,217	690,515	01/18/2008	10/25/2037
74927X-AE-2	RBSGC MTGE PASS THROUGH RBSGC MTGE PASS THROUGH	0		2	1FM	855,563	90.3650	894,439	989,805	845,915		(10,022)			6.000	7.029	MON	4,949	59,386	03/21/2016	01/25/2037
74928R-AC-8	RBSSP RESECURITIZATION TRUST 2009-10 2A1 144A	0		4	1FM	1,311,156	128.7480	1,493,883	1,160,315	1,383,301		21,823			14.064	6.799	MON	13,434	150,590	08/20/2010	01/26/2037
74928U-BT-3	RBSSP RESECURITIZATION TRUST RBSSP RESECURITIZATION TRST	0		4	1FM	28,894,508	100.7280	34,094,851	33,848,528	30,256,556		657,094			4.394	6.156	MON	20,641	1,299,887	10/25/2015	10/25/2035
74928X-BB-6	RBSSP RESECURITIZATION TRUST RBSSP RESECURITIZATION TRUST	0		4	1FM	14,160,383	98.7400	16,398,070	16,607,376	14,464,923		125,159			4.365	6.919	MON	11,354	564,032	04/08/2016	01/26/2036
74929X-AJ-9	RBSSP RESECURITIZATION TRUST RBSSP 2010-8 6A1			4	1FM	428,227	100.2550	431,477	430,379	428,553		55			5.500	5.596	MON	1,973	23,671	07/20/2010	07/26/2036
74929X-BZ-2	RBSSP RESECURITIZATION TRUST RBSSP RESECURITIZATION TRST	0		4	4FM	2,695,598	73.0000	2,652,450	3,633,493	2,652,762		(24,568)			6.618	4.013	MON	20,084	243,688	07/26/2016	07/26/2036
749580-AG-1	RESIDENTIAL FUNDING MTG SEC I RFMSI 2007-S5 A7			2	1FM	4,957,224	95.9550	5,435,055	5,664,169	4,829,693		(61,511)			6.000	7.340	MON	28,321	339,850	04/15/2008	05/25/2037
749583-AE-0	RESIDENTIAL FUNDING MTG SEC I RFMSI 2007-S2 A5			2	2FM	1,119,793	93.4610	1,177,174	1,259,535	1,118,745		5,230			6.000	6.695	MON	6,298	75,261	01/24/2008	02/25/2037
75114H-AD-9	RESIDENTIAL ACCREDIT LOANS INC RESIDENTIAL ACCREDIT LOANS INC	0		2	1FM	1,017,461	91.1550	1,063,761	1,166,980	999,922		(19,574)			2.696	(4.570)	MON	524	23,952	05/24/2017	05/25/2046
75114T-AJ-0	RESIDENTIAL ACCREDIT LOANS INC RESIDENTIAL ACCREDIT LNS INC	0		2	1FM	1,241,855	88.3110	1,313,414	1,487,252	1,275,917		12,746			6.000	5.700	MON	7,436	89,235	04/26/2016	05/25/2036
751151-AD-3	RESIDENTIAL ACCREDIT LOANS INC 2006-QS12 1A4	0		2	1FM	250,605	67.6260	289,084	427,471	230,071		(6,102)			6.000	12.808	MON	2,137	25,645	09/22/2009	09/25/2036
76110H-3S-6	RESIDENTIAL ACCREDIT LNS INC 2005-QS4 A5	0		2	1FM	1,803,537	99.2860	2,049,392	2,064,133	1,789,633		4,739			5.500	9.524	MON	9,461	113,527	12/08/2011	04/25/2035
76110H-T7-4	RESIDENTIAL ACCREDIT LNS INC RESIDENTIAL ACCREDIT LOANS	0		2	1FM	1,548,197	94.5800	1,710,111	1,808,114	1,560,971		27,868			4.300	8.882	MON	6,356	73,646	02/16/2016	02/25/2035
761118-MC-9	RESIDENTIAL ACCREDIT LOANS INC RESIDENTIAL ACCREDIT LOANS	0		2	1FM	2,775,217	92.8770	2,943,647	3,169,413	2,818,125		10,899			5.750	6.022	MON	15,187	182,241	02/17/2016	11/25/2035
76111X-N8-2	RESIDENTIAL FUNDING MTG SEC I RFMSI 2006-S3 A2			2	1FM	1,929,605	95.0000	2,336,183	2,459,148	1,932,882		(27,014)			5.500	9.249	MON	11,271	135,253	07/22/2008	03/25/2036
76111X-VG-5	RESIDENTIAL FUNDING MTG SEC I 2005-SA2 2A2	0		2	1FM	1,439,300	97.3670	1,781,476	1,829,650	1,557,644		13,028			4.254	12.715	MON	6,482	74,687	03/23/2017	06/25/2035
761120-AE-4	RESIDENTIAL ASSET SEC TRUST RAST 2007-A2 1A5			2	1FM	2,816,565	88.0560	3,065,801	3,481,668	2,761,868		8,952			6.000	6.670	MON	17,408	205,585	01/16/2008	04/25/2037
761120-AH-7	RESIDENTIAL ASSET SEC TRUST RAST 2007-A2 1A8			2	1FM	2,727,996	88.0560	2,969,395	3,372,185	2,675,023		8,670			6.000	6.670	MON	16,861	199,119	01/16/2008	04/25/2037
76112H-AC-1	RESIDENTIAL ASSET SECUR TRUST 2006-A9CB A3	0		2,6	6FE	3,414,861	29.8410	6,938,175		1,039,798		(81,564)			4.624	120.492	MON	17,917	1,165,786	02/22/2010	03/25/2037
76112H-AL-1	RESIDENTIAL ASSET SECUR TRUST 2006-A9CB A11	0		2	1FM	3,739,869	37.2430	3,482,095	9,349,673	3,773,263		(266,174)			2.936	3.304	MON	4,576	214,759	02/22/2010	09/25/2036
76113N-AC-7	RESIDENTIAL ASSET SEC RESIDENTIAL ASSET SEC	0		2	2FM	1,273,754	99.1250	1,332,568	1,344,331	1,282,294		3,829			6.250	5.354	MON	7,002	83,497	04/26/2016	07/25/2036
76114H-AM-7	RAST RESIDENTIAL ASSET SEC TRUST	0		2	3FM	3,550,132	79.3520	3,261,481	4,110,139	3,429,176		(93,950)			6.000	4.416	MON	20,551	246,269	04/20/2016	05/25/2037
805564-QA-2	SAXON ASSET SECURITIES TRUST 2004-2 MF1	0		2	1FM	2,182,123	100.0220	2,940,897	2,940,243	2,640,618		77,958			4.054	6.149	MON	10,856	124,740	12/09/2014	08/25/2035
81744U-AC-8	SEQUOIA MORTGAGE TRUST SEMT 2012-2 A3			2	1FM	7,826,520	101.5480	8,505,481	8,375,833	7,966,520		23,158			3.500	4.000	MON	24,430	293,154	03/27/2012	04/25/2042
81746V-AG-5	SEQUOIA MORTGAGE TRUST SERIES 20183 CLASS A7			2	1FM	38,266,416	94.7170	37,886,964	40,000,000	38,299,898		33,482			3.500	3.904	MON	116,667	1,166,667	02/20/2018	03/25/2048
81747G-AG-7	SEQUOIA MORTGAGE TRUST SERIES 20185 CLASS A7			2	1FM	10,884,964	97.0350	11,173,523	11,515,000	10,894,766		9,803			3.500	4.013	MON	33,585	268,683	04/25/2018	05/25/2048
82281E-AA-5	Shellpoint Co-Originator Trust SERIES 20161 CLASS 1A1			2	1FM	6,798,172	100.6350	7,033,659	6,989,285	6,801,248		3,076			3.500	3.739	MON	20,385	142,698	05/18/2018	11/25/2046

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 Designation and Administrative Symbol	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
863579-RT-7	STRUCTURED ADJ RATE MTG LOAN STRUCTURED ADJ RATE MTGE	0		2	1FM	3,269,963	96.2010	3,418,891	3,553,911	3,319,051		(6,694)			4.339	6.687	MON	12,822	140,020	08/24/2016	05/25/2035
86359B-3J-8	STRUCTURED ASSET SECS CORP STRUCTURED ASSET SEC CORP	0		2	1FM	3,292,995	99.4560	3,480,965	3,500,000	3,359,137		32,291			5.500	6.492	MON	16,042	192,500	03/30/2016	02/25/2035
86359B-JV-4	STRUCTURED ASSET SECS CORP STRUCTURED ASSET SECURITIES	0		2	1FM	1,550,292	102.7470	1,602,897	1,560,042	1,579,806		(44,158)			5.670	5.570	MON	7,371	33,811	09/01/2018	03/25/2034
86359D-QS-9	STRUCTURED ASSET SEC CORP SASC 2005-16 3A1			2	1FM	8,264,121	75.4690	7,932,036	10,510,312	7,610,700		(464,458)			6.000	6.228	MON	52,552	628,951	04/23/2008	09/25/2035
86359D-SK-4	STRUCTURED ASSET SEC CORP SASC 2005-17 4A1			2	1FM	3,066,387	102.2830	3,409,134	3,333,029	3,169,851		10,439			5.500	7.251	MON	15,276	183,316	01/20/2009	10/25/2035
86361W-AA-9	STRUCTURED ASSET MTGE INVEST STRUCTURED ASSET MTGE INVEST	0		2	1FM	4,113,679	93.4280	4,658,567	4,986,277	4,315,386		107,571			2.706	6.503	MON	2,249	105,679	07/06/2016	10/25/2036
86364C-AF-9	STRUCTURED ADJ RATE MTGE SARM 2007-6 3A1	0		2	1FM	4,016,869	82.2250	4,499,102	5,471,713	3,664,037		(431,223)			3.942	10.234	MON	19,210	197,377	01/30/2017	07/25/2037
86789M-AQ-0	SUNTRUST ALT LOAN TRUST 2005-1F 2A5	0		2	1FM	1,572,730	96.7230	1,702,658	1,760,347	1,616,458		18,784			5.750	6.721	MON	8,435	75,888	05/08/2018	12/25/2035
878048-AD-9	TBW MRTG BK PASS THRU CERT TBW 2006-2 1A4			2	3FM	1,099,285	63.3300	905,867	1,430,399	941,387		(33,410)			6.000	6.708	MON	7,152	73,927	06/01/2018	07/25/2036
89171V-AD-9	TOWD POINT MTGE TRUST TOWD POINT MTGE TRUST	0		2	1FM	10,151,602	96.9500	10,553,236	10,885,269	10,401,516		109,439			3.500	4.638	MON	31,749	380,984	04/08/2016	05/25/2055
89171V-AE-7	TOWD POINT MTGE TRUST TOWD POINT MTGE TRUST	0		2	1FM	9,997,022	98.6890	11,363,285	11,514,259	10,442,078		172,077			3.987	6.032	MON	38,233	453,165	04/08/2016	05/25/2055
89172E-AG-9	TOWD POINT MTGE TRUST TOWD POINT MTGE TRUST	0		2	1FM	9,515,235	95.7610	9,724,566	10,155,000	9,700,850		80,976			3.500	4.501	MON	29,619	355,425	06/22/2016	02/25/2055
89173F-AD-2	TOWD POINT MTGE TRUST TOWD POINT MTGE TRUST	0		2	1FM	4,950,000	96.3790	4,818,932	5,000,000	4,951,418		(428)			3.750	3.827	MON	15,625	187,500	06/07/2017	10/25/2056
929227-2G-0	WASHINGTON MUTUAL PASS THRU CE WAMU 2003-S5 1A4			2	1FM	654,743	104.5860	818,858	782,951	693,685		1,266			5.500	10.526	MON	3,589	43,057	11/07/2008	06/25/2033
92922F-4D-7	WAMU MORTGAGE PASS THRU CTFS 2005-AR14 1A4	0		2	1FM	380,825	97.9630	406,615	415,068	407,105		5,513			4.212	4.589	MON	1,458	14,854	06/17/2013	12/25/2035
92922F-TJ-7	WAMU MORTGAGE PASS THRU CTFS	0		2	1FM	757,353	96.1120	784,803	816,553	774,012		42,180			3.403	5.792	MON	438	20,527	01/05/2017	06/25/2044
933634-AJ-6	WAMU MORTGAGE PASS THRU CERT 2007-HY3 4A1	0		2	1FM	381,547	95.8790	477,126	497,633	429,064		3,732			3.860	8.983	MON	1,596	18,120	05/20/2014	03/25/2037
933635-AA-2	WAMU MORTGAGE PASS THRU CERT 2007-OA2 1A	0		2	1FM	996,707	85.5670	1,770,162	2,068,751	1,105,628		60,558			2.857	25.559	MON	4,926	45,029	06/18/2015	03/25/2047
93363C-AB-5	WAMU MTGE PASS THRU CERT WAMU 2006-AR7 2A	0		2	1FM	905,407	92.2750	993,122	1,076,263	945,350		16,670			3.137	7.673	MON	2,814	26,975	09/09/2016	07/25/2046
939336-T2-9	WASHINGTON MUTUAL MSC MORT WAMMS 2004-RA3 2A			2	1FM	1,260,647	104.7980	1,412,032	1,347,384	1,280,718		737			6.158	7.688	MON	6,919	84,158	12/23/2008	08/25/2038
93934F-BC-5	WASHINGTON MUTUAL MTG SEC CORP WMALT 2005-7 1A1			2	1FM	2,273,976	95.7290	2,405,657	2,512,975	2,171,402		(11,555)			5.500	6.736	MON	11,518	138,214	10/01/2009	09/25/2035
93934F-JQ-6	WASHINGTON MUTUAL MTG SEC CORP WASHINGTON MUTUAL MTGE PASS TH	0		2	1FM	1,094,033	83.1560	1,058,619	1,273,056	1,102,624		7,657			2.756	4.789	MON	676	28,488	11/07/2017	02/25/2036
93934F-MN-9	WASHINGTON MUTUAL MTG SEC CORP WASHINGTON MUTUAL MTGE PASS TH	0		2	1FM	1,559,581	88.9660	1,641,999	1,845,658	1,571,018		4,496			3.097	6.792	MON	4,764	45,439	04/20/2017	04/25/2046
93935L-AB-4	WASHINGTON MUTUAL MTG WASHINGTON MUTUAL MORTGAGE	0		2	1FM	2,150,955	85.8370	2,116,131	2,465,278	2,195,496		29,024			2.790	3.975	MON	5,693	57,898	08/02/2017	10/25/2046
949757-AD-0	WELLS FARGO MTG BK SEC WFMBS 2004-6 A4			2	1FM	470,015	104.2080	556,585	534,108	489,928		760			5.500	8.317	MON	2,448	29,369	12/18/2008	06/25/2034
94981S-AE-4	WELLS FARGO MTG BK SEC WFMBS 2005-16 A2			2	1FM	246,764	100.7680	285,814	283,636	255,620		573			5.000	7.583	MON	1,182	14,182	01/13/2009	01/25/2036
94982S-AD-5	WELLS FARGO MTG BK SEC WFMBS 2005-17 1A1			2	1FM	3,754,776	99.0750	4,280,002	4,319,950	3,883,592		8,562			5.500	8.202	MON	19,800	237,460	01/27/2009	01/25/2036
949837-AS-7	WELLS FARGO MTG BK SEC WFMBS 2007-10 1A17			2	1FM	1,224,974	98.3230	1,384,629	1,408,248	1,312,636		2,942			6.000	7.257	MON	7,041	80,625	04/29/2008	07/25/2037
949837-BG-2	WELLS FARGO MTG BK SEC WFMBS 2007-10 1A31			2	3FM	2,551,355	99.1010	2,790,813	2,816,143	2,707,495		5,968			6.250	6.495	MON	14,667	167,936	06/12/2007	07/25/2037
94983S-AS-1	WELLS FARGO MTG BK SEC WFMBS 2006-8 A15			2	1FM	2,651,865	101.4250	2,992,616	2,950,566	2,745,319		7,216			6.000	7.166	MON	14,753	176,957	06/04/2008	07/25/2036
94984F-AH-2	WELLS FARGO MTG BK SEC WFMBS 2006-11 A8			2	1FM	1,859,004	93.8550	1,959,330	2,087,612	1,961,483		6,065			6.000	6.493	MON	10,438	125,314	05/13/2008	09/25/2036
94984R-AA-1	WELLS FARGO MTG BK SEC WFMBS 2006-15 A1			2	2FM	452,350	100.5720	493,561	490,752	472,313		1,135			6.000	5.966	MON	2,454	29,422	06/26/2007	11/25/2036
94985J-BQ-2	WELLS FARGO MTG BK SEC WFMBS 2007-7 A39			2	2FM	2,902,826	97.8160	3,199,519	3,270,967	3,111,714		8,073			6.000	6.375	MON	16,355	196,292	06/06/2007	06/25/2037
94985R-AH-5	WELLS FARGO MTG BK SEC WFMBS 2007-4 A8			2	2FM	4,353,906	98.8030	4,780,237	4,838,162	4,650,711		10,548			6.000	6.109	MON	24,191	289,991	04/24/2007	04/25/2037
94985W-DV-0	WELLS FARGO MTG BK SEC WFMBS 2007-11 A92			2	2FM	2,254,858	97.9300	2,409,190	2,460,107	2,351,800		6,627			6.000	6.253	MON	12,301	147,422	10/10/2007	08/25/2037
94986A-BK-3	WELLS FARGO MTG BK SEC WFMBS 2007-8 2A10			2	2FM	3,579,679	98.0060	3,875,964	3,954,822	3,786,271		7,914			6.000	6.448	MON	19,774	237,782	01/03/2008	07/25/2037
94986F-AF-4	WELLS FARGO MTG BK SEC WFMBS 2007-12 A6			2	1FM	5,318,931	99.5390	5,945,144	5,972,657	5,607,716		5,109			5.500	7.200	MON	27,375	328,526	04/10/2008	09/25/2037
94987F-AJ-5	WELLS FARGO MTGE LOAN TRUST WELLS FARGO MTGE LOAN TRUST	0		4	1FM	3,725,599	102.6650	3,853,388	3,753,366	3,760,490		11,907			4.603	4.631	MON	14,399	148,323	11/18/2016	08/27/2035
97651L-AC-5	Winwater Mortgage Loan Trust SERIES 20154 CLASS A3			2	1FM	18,416,146	99.4820	18,796,651	18,894,577	18,424,791		8,645			3.500	3.734	MON	55,109	385,764	05/15/2018	06/20/2045
97654D-AG-1	Winwater Mortgage Loan Trust SERIES 20155 CLASS A7			2	1FM	24,025,391	98.0110	24,502,648	25,000,000	24,043,984		18,598			3.500	3.856	MON	72,917	510,417	05/23/2018	08/20/2045
12643H-AM-2	CREDIT SUISSE MTGE TRUST CSMC 2010-3R 2A4	0	D	4	1FM	4,803,125	102.0870	5,104,331	5,000,000	4,797,931		(13,224)			4.500	4.656	MON	18,750	225,000	02/08/2017	12/26/2036
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						1,048,527,894	XXX	1,131,294,140	1,252,793,806	1,040,450,210	(33,151)	(1,132,314)	479,103		XXX	XXX	XXX	4,328,910	52,219,076	XXX	XXX
05490A-AE-3	BB-UBS TRUST BBUBS 2012-TFT C			4	1FM	21,408,835	97.3530	21,734,122	22,325,000	22,118,386		133,066			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	95.4960	5,273,269	5,522,000	5,430,379		45,118			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	99.8910	19,978,290	20,000,000	20,422,280		(48,828)			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	100.2080	15,031,166	15,000,000	15,199,441		(51,198)			3.990	3.674	MON	36,573	606,782	09/17/2015	09/15/2032

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 Designation and Administrative Symbol	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
05490V-AG-2	BBCMS BBCMS 2015-MSQ D			4	1FM	9,968,930	98.7980	9,879,817	10,000,000	9,979,792		3,746			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	2FE	7,292,813	89.4930	8,054,411	9,000,000	7,815,793		238,277			1.648	5.076	MON	12,388	151,854	09/09/2016	07/27/2045
05525B-AA-8	BANC OF AMERICA MERRILL LYNCH BAMLL 2013-WBRK A			4	1FM	46,987,500	97.5110	48,755,355	50,000,000	48,150,410		250,418			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	95.7100	5,871,809	6,135,000	5,875,474		35,466			3.534	4.360	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	84.8200	5,937,400	7,000,000	6,338,399		48,049			3.534	5.336	MON	20,617	250,837	04/05/2013	03/10/2037
05525H-AU-1	BANC OF AMERICA MERRILL LYNCH SERIES 2014FRR5 CLASS AK37			4	2FE	7,845,210	86.6680	7,800,107	9,000,000	7,941,249		96,039			2.626	4.727	MON	19,734	158,824	04/05/2018	01/27/2047
05525M-AA-4	BANC OF AMERICA MERRILL LYNCH BAMLL 2014-520M A			4	1FM	27,294,921	99.4100	26,343,549	26,500,000	27,169,764		(29,978)			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	95.4030	9,540,270	10,000,000	10,109,412		(6,989)			4.214	4.190	MON	18,728	427,242	08/01/2014	08/15/2034
05526Q-AG-1	BAMLL BAMLL 2015-200P C			4	1FM	3,244,363	98.0420	3,235,391	3,300,000	3,259,976		5,015			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	102.4900	8,199,177	8,000,000	8,196,194		(13,445)			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	102.1660	19,309,295	18,900,000	19,379,932		(26,846)			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	98.1870	3,927,465	4,000,000	3,981,776		2,570			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	99.6730	10,465,665	10,500,000	10,161,616		48,699			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	99.4110	24,852,723	25,000,000	25,214,147		(32,401)			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	95.5490	2,388,733	2,500,000	2,451,852		7,017			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	3.3260	5,365,209		5,324,680		(836,164)			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	95.8820	3,835,264	4,000,000	3,965,710		3,940			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	92.6940	13,347,877	14,400,000	14,494,456		(11,834)			3.483	3.448	MON	34,829	508,511	03/18/2015	03/15/2036
05547H-AC-5	BARCLAYS COMM MTGE SEC BBCMS 2015-SRCH A2			4	1FM	20,598,480	102.3330	20,466,642	20,000,000	20,471,362		(46,176)			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	103.1130	6,186,782	6,000,000	6,136,826		(13,427)			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	102.8180	9,253,633	9,000,000	9,211,630		(20,179)			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	30,670,756	98.7160	30,657,138	31,056,000	30,824,882		28,769			3.473	3.618	MON	89,879	1,078,544	06/02/2015	03/10/2033
05604F-AL-9	BWAY MORTGAGE TRUST BWAY 2013-1515 C			4	1FM	11,523,750	96.7630	11,611,597	12,000,000	11,655,397		46,727			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	5,035,977	96.2590	4,812,958	5,000,000	5,023,611		(4,736)			3.633	3.556	MON	15,138	175,605	04/23/2018	03/10/2033
056083-AJ-7	BXP TRUST SERIES 2017GM CLASS C			4	1FM	15,486,250	93.6200	14,979,150	16,000,000	15,526,215		39,965			3.425	3.901	MON	45,664	464,251	02/02/2018	06/13/2039
059497-BA-4	BANK OF AMERICA COMM MTG INC BANC OF AMERICA COMM MTGE TR	0		4	1FM	728,861	100.3950	734,117	731,229	731,229		(8,580)			5.482	2.610	MON	3,341	39,176	09/21/2016	01/15/2049
060352-AL-5	BANK BANK	0		2	1FM	1,299,943	95.8430	1,245,956	1,300,000	1,294,424		(7,668)			3.851	3.921	MON	4,172	50,063	07/14/2017	07/15/2060
06035R-AW-6	BANK SERIES 2018BN14 CLASS C			4	1FM	9,094,119	99.3270	8,939,430	9,000,000	9,093,682		(437)			4.599	4.558	MON	34,487	104,581	09/18/2018	09/15/2060
06036F-BG-5	BANK SERIES 2018BN15 CLASS B			2	1FE	5,101,053	102.5770	5,128,850	5,000,000	5,100,718		(334)			4.647	4.516	MON	19,364	19,364	11/16/2018	11/15/2061
06054A-BC-2	BACM BACM 2015-UBS7 B			4	1FM	9,223,564	100.6920	9,062,277	9,000,000	9,157,805		(20,269)			4.362	4.142	MON	32,712	398,154	09/16/2015	09/15/2048
06054A-BD-0	BACM BACM 2015-UBS7 C			4	1FM	8,385,188	98.8180	8,409,418	8,510,000	8,426,806		11,118			4.362	4.632	MON	30,931	376,477	07/14/2016	09/15/2048
06054M-AK-9	BANC OF AMER COMM MTGE TRUST BACM 2016-UB10 C			4	1FM	9,550,765	99.6230	9,464,154	9,500,000	9,532,911		(7,075)			4.911	4.927	MON	38,881	473,097	06/16/2016	06/15/2049
06539L-BF-6	BANK SERIES 2018BN13 CLASS B			4	1FM	4,618,436	102.8600	4,628,700	4,500,000	4,614,797		(3,638)			4.681	4.319	MON	17,555	69,124	07/23/2018	08/15/2061
06539L-BG-4	BANK SERIES 2018BN13 CLASS C			4	1FM	7,267,516	98.4370	7,136,683	7,250,000	7,267,156		(360)			4.536	4.607	MON	27,400	111,366	07/23/2018	08/15/2061
06540T-AH-3	BANK SERIES 2018BN11 CLASS B			4	1FM	3,089,840	100.4650	3,013,957	3,000,000	3,084,141		(5,699)			4.357	4.060	MON	10,892	88,604	04/16/2018	03/15/2061
06540T-AJ-9	BANK SERIES 2018BN11 CLASS C			4	1FM	7,968,895	97.6020	7,808,171	8,000,000	7,968,860		(36)			4.386	4.509	MON	29,239	237,829	04/16/2018	03/15/2061
06650A-AK-3	BANK 2017 BANK 2017	0		4	1FM	756,548	96.5930	724,446	750,000	755,721		(720)			4.074	4.034	MON	2,546	30,985	10/27/2017	11/15/2027
08160B-AK-0	BENCHMARK MORTGAGE TRUST SERIES 2018B5 CLASS C			4	1FM	8,137,466	97.9590	7,836,720	8,000,000	8,134,868		(2,598)			4.612	4.527	MON	30,748	125,045	07/27/2018	07/15/2051
08161B-BB-8	BENCHMARK MORTGAGE TRUST SERIES 2018B3 CLASS B			4	1FM	8,239,678	100.5510	8,044,064	8,000,000	8,225,206		(14,472)			4.295	3.959	MON	28,633	229,067	03/23/2018	04/10/2051
08161B-BC-6	BENCHMARK MORTGAGE TRUST SERIES 2018B3 CLASS C			4	1FM	11,241,377	97.8900	10,767,901	11,000,000	11,226,705		(14,672)			4.557	4.385	MON	41,773	335,472	03/23/2018	04/10/2051
08161C-AL-5	BENCHMARK MORTGAGE TRUST SERIES 2018B2 CLASS C			4	1FM	3,982,400	95.7150	3,828,592	4,000,000	3,984,192		1,792			4.203	4.375	MON	14,010	142,426	02/09/2018	02/15/2051
08162P-BB-6	BENCHMARK MORTGAGE TRUST SERIES 2018B1 CLASS C			4	1FM	5,453,594	95.2430	5,238,388	5,500,000	5,457,541		3,947			4.118	4.342	MON	18,876	173,049	03/23/2018	01/15/2051
08162T-BE-2	BENCHMARK MORTGAGE TRUST SERIES 2018B7 CLASS B			4	1FE	8,260,273	105.4420	8,435,360	8,000,000	8,256,065		(4,208)			4.861	4.563	MON	32,407	32,410	11/09/2018	11/15/2051
12508G-AZ-9	UBS COMMERCIAL MORTGAGE TRUST SERIES 2017C1 CLASS C			4	1FM	8,075,735	95.3190	7,625,511	8,000,000	8,069,716		(5,935)			4.394	4.373	MON	29,291	356,399	11/21/2017	11/15/2050
12512J-AZ-7	CD COMMERCIAL MORTGAGE TRUST SERIES 2018CD7 CLASS B			4	1FM	8,239,543	102.8970	8,231,760	8,000,000	8,232,660		(6,883)			4.659	4.319	MON	31,060	124,240	08/02/2018	08/15/2051
12512J-BA-1	CD COMMERCIAL MORTGAGE TRUST SERIES 2018CD7 CLASS C			4	1FM	8,116,238	101.7140	8,137,120	8,000,000	8,113,439		(2,800)			4.851	4.768	MON	32,338	131,504	08/02/2018	08/15/2051
12514M-BF-1	CD COMMERCIAL MTGE TRUST CD 2016-CD1 B			4	1FM	4,634,814	92.4970	4,162,356	4,500,000	4,606,009		(12,484)			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	2FM	7,209,675	92.6570	6,485,981	7,000,000	7,167,168		(18,489)			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	97.1630	5,829,805	6,000,000	6,148,107		(15,704)			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	97.5780	10,733,584	11,000,000	11,271,809		(28,565)			3.879	3.550	MON	35,558	426,690	11/18/2016	11/10/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	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
12515A-BJ-8	CD COMM MTGE TRUST CD 2016-CD2 C			4	1FM	6,943,060	95.4850	6,683,980	7,000,000	6,942,957		(124)			4.029	4.149	MON	23,506	286,025	11/18/2016	11/10/2049
12515D-AU-8	CD COMMERCIAL MTGE TRUST CD 2017-CD4 B			4	1FM	8,239,968	97.8630	7,829,010	8,000,000	8,206,737		(20,711)			3.947	3.614	MON	26,313	315,760	04/28/2017	05/10/2050
12531Y-AV-0	CFCRE COMM MTGE TRUST CFCRE 2016-C4 B			4	1FM	10,299,984	98.6470	9,864,652	10,000,000	10,224,375		(29,744)			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	96.5010	3,377,528	3,500,000	3,585,047		(9,632)			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	100.4770	5,526,237	5,500,000	5,639,312		(12,898)			4.354	4.108	MON	19,956	243,100	12/09/2016	12/10/2054
12532B-AG-2	CFCRE COMM MTGE TRUST CFCRE 2016-C7 C			4	1FM	5,289,811	96.6230	5,314,267	5,500,000	5,323,510		17,057			4.434	5.026	MON	20,325	247,522	12/09/2016	12/10/2054
12532C-BB-0	CFCRE COMMERCIAL MTGE TRUST CFCRE COMMERCIAL MTGE TRUST			4	1FM	10,939,595	98.1560	10,425,187	10,621,000	10,896,116		(28,056)			3.846	3.507	MON	34,040	408,484	05/18/2017	06/15/2050
12532C-BC-8	CFCRE COMMERCIAL MTGE TRUST CFCRE COMMERCIAL MTGE TRUST			4	1FM	8,239,963	98.9760	7,918,106	8,000,000	8,208,090		(20,585)			4.199	3.861	MON	27,990	335,880	05/18/2017	06/15/2050
12591R-BD-1	COMM MORTGAGE TRUST COMM 2014-CR15 B			4	1FM	16,478,791	103.9460	16,631,430	16,000,000	16,385,200		(21,033)			4.663	4.579	MON	62,260	761,198	02/10/2014	02/10/2047
12591T-AH-9	COMM MORTGAGE TRUST COMM 2014-LC15 B			4	1FM	22,658,796	101.2510	22,275,231	22,000,000	22,366,876		(66,189)			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	100.4780	29,079,286	28,941,000	29,448,760		(88,646)			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			2	1FM	15,449,035	100.5000	15,074,973	15,000,000	15,277,135		(41,637)			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	101.6980	18,305,615	18,000,000	18,326,450		(53,025)			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	101.5100	15,297,560	15,070,000	15,334,197		(39,845)			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	99.2310	16,869,267	17,000,000	17,323,358		(46,287)			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	93.6840	9,836,828	10,500,000	10,097,895		56,163			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	99.8910	20,774,250	20,797,000	21,223,747		(56,922)			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	97.0550	14,558,264	15,000,000	14,903,615		11,624			4.252	4.454	MON	53,149	646,785	05/06/2015	05/10/2048
12593G-AJ-1	COMM 2015-PC1 B COMM 2015-PC1 B			4	1FM	9,037,376	99.7190	8,974,719	9,000,000	9,023,397		(4,365)			4.440	4.499	MON	33,301	405,197	07/01/2015	07/10/2050
12593Q-BG-4	COMM MTGE TRUST COMM 2015-CR26 AM			4	1FM	12,348,672	100.1360	12,016,368	12,000,000	12,226,408		(39,401)			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	102.3860	14,846,021	14,500,000	14,823,663		(39,211)			4.483	4.207	MON	54,169	660,248	09/28/2015	10/10/2048
12593V-AJ-8	CREDIT SUISSE MTGE TRUST CSMC 2015-GLPA C			4	1FM	30,277,740	100.6610	30,198,354	30,000,000	30,189,499		65,783			4.138	4.096	MON	103,458	1,258,739	12/03/2015	11/15/2037
12593V-AL-3	CREDIT SUISSE MTGE TRUST CSMC 2015-GLPA D			4	1FM	8,905,581	100.0720	9,006,500	9,000,000	8,926,041		35,719			4.138	4.344	MON	31,037	377,622	12/03/2015	11/15/2037
12594C-BH-2	COMMERCIAL MTGE TRUST COMM 2016-DC2 AM			4	1FM	10,299,627	100.9110	10,091,132	10,000,000	10,240,173		(28,552)			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	102.5000	8,517,739	8,310,000	8,323,247		(3,840)			4.641	4.688	MON	32,137	391,049	03/03/2016	02/10/2049
12594J-AG-0	COMM MTGE TRUST COMM 2016-GCT C			4	1FM	6,700,965	99.1020	6,441,615	6,500,000	6,616,324		(36,491)			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	97.6850	7,326,342	7,500,000	7,503,171		(2,348)			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	100.0520	6,503,353	6,500,000	6,659,865		(17,670)			4.251	3.903	MON	23,026	276,315	12/14/2016	12/15/2049
12594P-BB-6	CREDIT SUISSE MTGE TRUST CSMC 2016-NXSR C			4	1FM	5,325,859	95.8180	5,269,998	5,500,000	5,357,648		16,096			4.362	4.889	MON	19,991	243,275	12/14/2016	12/15/2049
12595J-AW-4	CSAIL COMMERCIAL MORTGAGE TRUS SERIES 2017CX10 CLASS C			4	1FM	7,628,528	94.6270	7,097,000	7,500,000	7,624,311		(4,234)			4.112	4.074	MON	25,702	312,742	11/17/2017	11/15/2027
126192-AE-3	COMM MORTGAGE TRUST COMM 2012-LC4 AM			4	1FM	10,643,054	101.4020	10,419,041	10,275,000	10,412,283		(45,179)			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	101.9590	7,550,081	7,405,000	7,565,631		(50,190)			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	1FM	8,972,800	89.7280	8,972,815	10,000,000	8,972,800		(78,255)	1,285,971		5.539	9.510	MON	46,158	566,634	10/28/2016	03/10/2022
12624B-AL-0	COMM MORTGAGE TRUST COMM 2012-CR1 D			4	3FM	8,936,115	98.9270	8,408,777	8,500,000	8,736,135		(57,656)			5.321	4.606	MON	37,688	458,512	07/18/2016	05/15/2045
12624K-AH-9	COMM MORTGAGE TRUST COMM 2012-CR2 C			4	1FM	11,917,562	101.9390	11,213,268	11,000,000	11,361,828		(99,156)			4.832	3.874	MON	44,289	538,881	02/13/2013	08/15/2045
12624K-AW-6	COMM MORTGAGE TRUST COMM 2012-CR2 D			4	1FM	465,012	97.4860	438,686	450,000	459,600		(2,064)			4.832	4.373	MON	1,812	22,045	04/25/2016	08/15/2045
12624N-AC-4	COMM MORTGAGE TRUST COMM 2012-LTRT A2			4	1FM	28,823,462	98.1090	29,988,366	30,566,488	29,750,453		193,505			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	1FM	4,395,786	92.7770	4,163,841	4,488,000	4,435,031		12,283			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	6,715,674	5.6330	2,603,046		2,560,390		(732,545)			1.871	3.579	MON	72,076	944,272	10/04/2012	11/15/2045
12624P-AL-9	COMM MORTGAGE TRUST COMM 2012-CR3 B			4	1FM	13,608,584	98.9110	13,089,633	13,233,775	13,383,343		(42,113)			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	98.3720	11,434,839	11,624,078	11,849,801		(59,146)			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	95.0370	6,510,048	6,850,000	6,982,801		(33,188)			4.753	4.273	MON	27,130	330,224	04/07/2016	10/15/2045
12624P-AU-9	COMM MORTGAGE TRUST COMM 2012-CR3 E			4	1FM	3,269,893	88.2630	3,269,874	3,704,715	3,269,893		(1,339)	442,570		4.753	8.478	MON	7,826	178,596	11/14/2014	10/15/2045
12624Q-AS-2	COMMERCIAL MORTGAGE TRUST COMM 2012-CR4 XA			4,6	1FE	9,058,625	5.3480	3,614,282		3,647,481		(956,473)			1.784	3.512	MON	100,535	1,252,538	11/06/2012	10/15/2045
12624Q-BA-0	COMMERCIAL MORTGAGE TRUST COMM 2012-CR4 B			4	1FM	5,124,649	95.4740	4,773,690	5,000,000	5,048,425		(13,531)			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	96.3930	5,176,287	5,370,000	5,381,051		(3,691)			3.777	3.725	MON	16,902	202,825	12/16/2015	03/10/2046
12625C-AJ-2	COMMERCIAL MORTGAGE TRUST COMM 2013-WWP B			4	1FM	12,013,086	102.2880	12,785,999	12,500,000	12,250,118		50,880			3.726	4.260	MON	38,807	465,687	01/07/2014	03/10/2031
12625F-AF-3	COMMERCIAL MORTGAGE TRUST COMM 2013-CR7 XA			2,6	1FE	4,044,486	3.9490	1,692,234		1,778,965		(400,883)			1.236	4.328	MON	44,175	987,806	06/24/2013	03/10/2046
12625F-AU-0	COMMERCIAL MORTGAGE TRUST COMM 2013-CR7 B			2	1FM	9,264,078	98.6840	9,572,353	9,700,000	9,476,821		44,090			3.613	4.209	MON	29,205	321,256	06/05/2014	03/10/2046
12625F-AY-2	COMMERCIAL MORTGAGE TRUST COMM 2013-CR7 C			2	1FM	10,651,584	97.1560	10,798,898	11,115,000	10,842,642		47,952			4.064	4.608	MON	37,643	448,267	04/16/2014	03/10/2046
12625K-AL-9	COMM MORTGAGE TRUST COMM 2013-CR8 AM			4	1FM	5,149,278	100.6180	5,030,919	5,000,000	5,063,612		(6,745)			3.823	3.522	MON	15,931	193,711	06/04/2013	06/10/2046
12625K-AM-7	COMM MORTGAGE TRUST COMM 2013-CR8 B			4	1FM	20,483,332	100.3350	20,067,046	20,000,000	20,211,479		(50,440)			3.961	3.737	MON	66,016	802,342	06/04/2013	06/10/2046
12625K-AN-5	COMM MORTGAGE TRUST COMM 2013-CR8 C			4	1FM	25,186,800	96.8980	25,135,385	25,940,000	25,523,326		73,981			3.961	4.407	MON	85,622	1,040,638	03/19/2014	06/10/2046
12625U-AC-7	COMM MORTGAGE TRUST COMM 2013-CR9 AM			4	1FM	9,974,881	102.4340	10,243,383	10,000,000	9,982,975		1,823			4.257	4.379	MON	35,472	431,819	07/02/2013	07/10/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	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
12625U-AE-3	COMM MORTGAGE TRUST COMM 2013-CR9 B			4	1FM	19,163,798	100.9090	20,181,704	20,000,000	19,563,999		135,093			4.257	4.886	MON	70,945	863,656	07/02/2013	07/10/2045
12625U-AG-8	COMM MORTGAGE TRUST COMM 2013-CR9 C			4	1FM	18,496,484	97.4750	19,495,022	20,000,000	19,213,937		147,342			4.257	5.336	MON	70,945	863,656	07/02/2013	07/10/2045
12625U-BC-6	COMM MORTGAGE TRUST COMM 2013-CR9 XA			4,6	1FE	4,013,231	0.4010	846,434		948,585		(188,378)			0.122	4.313	MON	21,615	363,648	07/02/2013	07/10/2045
12625X-AG-2	COMM MORTGAGE TRUST COMM 2013-300P B			4	1FM	12,061,734	103.4740	12,416,880	12,000,000	12,026,105		(7,219)			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	102.5440	22,559,592	22,000,000	21,690,671		54,613			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	103.0860	10,824,025	10,500,000	10,655,612		(30,894)			4.792	4.532	MON	41,934	510,459	06/19/2014	08/10/2046
12626G-AP-8	COMM MORTGAGE TRUST COMM 2013-LC13 B			2	1FM	11,416,160	103.9880	10,942,605	10,523,000	11,074,179		(107,981)			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			2	1FM	14,170,646	102.3090	13,370,975	13,069,180	13,744,305		(107,591)			5.271	4.155	MON	57,411	684,976	03/06/2015	09/10/2023
126281-BE-3	CSAIL 2015-C1 B CSAIL 2015-C1 B			4	1FM	13,390,000	99.2340	12,900,484	13,000,000	13,257,774		(36,777)			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	101.1380	29,329,997	29,000,000	29,637,954		(110,289)			4.377	3.930	MON	105,778	1,269,330	06/27/2014	05/10/2047
12632Q-BA-0	COMM MORTGAGE TRUST COMM 2014-CR18 B			4	1FM	29,302,130	101.1060	28,562,572	28,250,000	28,858,568		(105,929)			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	98.1800	24,545,068	25,000,000	25,480,400		(78,305)			4.208	3.839	MON	87,665	1,051,835	05/06/2015	06/15/2057
12634N-AZ-1	CSAIL COMMERCIAL MTG TRUST CSAIL 2015-C2 C			4	1FM	14,311,800	95.4120	14,311,827	15,000,000	14,311,800		9,229	569,787		4.204	5.069	MON	52,558	639,789	05/06/2015	06/15/2057
12635F-AY-0	CSAIL 2015-C3 B CSAIL 2015-C3 B			4	1FM	14,103,866	98.3490	13,768,891	14,000,000	14,069,218		(9,422)			4.105	4.092	MON	47,901	583,435	08/06/2015	08/15/2048
12635Q-BK-5	COMM MORTGAGE TRUST COMM 2015-CR27 B			4	1FM	10,299,069	100.8570	10,085,662	10,000,000	10,215,839		(26,931)			4.360	4.082	MON	36,335	442,254	10/20/2015	10/10/2058
12635R-AX-6	CSAIL CSAIL 2015-C4 A4			4	1FM	18,539,892	100.9970	18,179,458	18,000,000	18,377,114		(595,578)			3.808	3.448	MON	57,120	685,440	11/18/2015	11/11/2048
12635R-BB-3	CSAIL CSAIL 2015-C4 AS			4	1FM	18,157,711	100.8040	17,770,779	17,629,000	18,010,556		(49,372)			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	101.0190	7,576,436	7,500,000	7,662,552		(20,278)			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	98.5670	7,392,521	7,500,000	7,379,471		9,404			4.645	4.945	MON	29,034	353,263	11/06/2015	10/10/2053
12636G-AE-1	COMM MORTGAGE TRUST COMM 2016-667M B			4	1FM	4,600,830	94.8870	4,269,927	4,500,000	4,580,932		(9,420)			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	93.5580	4,210,124	4,500,000	4,488,545		985			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	6,094,629	92.0660	5,984,277	6,500,000	6,157,561		33,313			3.179	4.036	MON	17,217	193,453	04/12/2018	10/10/2026
12637U-BB-4	CSAIL COMM MTGE TRUST CSAIL 2016-C7 B			4	1FM	4,097,740	99.7360	3,989,430	4,000,000	4,078,211		(9,561)			4.333	4.106	MON	14,445	176,033	11/10/2016	11/15/2049
12637U-BC-2	CSAIL COMM MTGE TRUST CSAIL 2016-C7 C			4	1FM	5,573,184	94.9760	5,698,589	6,000,000	5,638,901		31,951			4.383	5.370	MON	21,917	267,050	11/10/2016	11/15/2049
12649A-AC-3	CREDIT SUISSE MORTGAGE TRUST CSMC 2014-USA A2			4	1FM	10,299,920	100.4450	10,044,475	10,000,000	10,192,058		(26,867)			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	100.9260	25,932,959	25,695,000	26,134,763		(61,764)			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	98.2630	17,824,868	18,140,000	18,459,548		(44,638)			4.336	4.040	MON	65,538	786,460	08/25/2016	09/15/2037
12649A-AN-9	CREDIT SUISSE MORTGAGE TRUST SERIES 2014USA CLASS D			4	1FM	4,800,000	95.1840	4,759,186	5,000,000	4,817,042		17,042			4.373	5.001	MON	18,222	182,221	02/15/2018	09/15/2037
12652U-AZ-2	CSAIL COMMERCIAL MORTGAGE TRUS SERIES 2018CX11 CLASS B			4	1FM	7,209,965	101.0030	7,070,214	7,000,000	7,197,597		(12,368)			4.452	4.110	MON	25,972	207,774	04/03/2018	04/15/2051
17290X-AW-0	CITIGROUP COMM MTGE TRUST CGCMT 2016-GC37 B			4	1FM	6,694,906	100.2360	6,515,330	6,500,000	6,649,527		(17,481)			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	102.8200	10,282,040	10,000,000	9,797,866		23,066			4.922	5.367	MON	41,014	499,037	04/13/2016	04/10/2049
17290Y-AU-2	CITIGROUP COMM MTGE TRUST CGCMT 2016-C1 B			4	1FM	5,557,451	99.5340	5,370,872	5,396,000	5,532,947		(15,477)			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	100.0540	7,635,157	7,631,000	7,506,583		11,189			4.952	5.303	MON	31,491	383,178	02/01/2017	05/10/2049
17291C-BU-8	CITIGROUP COMMERCIAL MTGE TRST CGCMT 2016-C2 B			4	1FM	7,209,866	92.7090	6,489,603	7,000,000	7,165,241		(19,463)			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	93.2130	7,923,128	8,500,000	8,703,160		(22,484)			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	85.0570	1,020,683	1,200,000	875,728		28,292			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	99.8280	6,987,934	7,000,000	7,172,373		(18,584)			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	100.1670	9,515,872	9,500,000	9,726,938		(26,325)			4.245	3.956	MON	33,605	409,017	12/06/2016	12/10/2049
17291E-BA-8	CITIGROUP COMMERCIAL MTGE TRUS CGCMT 2016-P6 C	0		4	1FM	2,058,688	94.8650	2,023,465	2,133,000	2,069,605		5,263			4.285	4.494	MON	7,616	92,688	03/21/2017	12/10/2049
17291E-BA-8	CITIGROUP COMMERCIAL MTGE TRUS CGCMT 2016-P6 C			4	1FM	8,445,251	94.8650	8,063,504	8,500,000	8,448,845		338			4.285	4.494	MON	30,351	369,363	03/21/2017	12/10/2049
17318U-AG-9	CITIGROUP COMMERCIAL MTG TR CGCMT 2012-GC8 B			4	1FM	5,151,016	101.4690	5,073,453	5,000,000	5,061,781		(17,957)			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	101.1030	6,010,600	5,945,000	6,120,026		(46,967)			4.869	4.040	MON	24,141	293,725	03/12/2013	09/10/2045
17320D-AN-8	CITIGROUP COMMERCIAL MTG TR CGCMT 2013-GC11 AS			4	1FM	12,158,125	99.2570	12,159,023	12,250,000	12,200,966		8,340			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	6,868,750	98.5500	6,898,526	7,000,000	6,928,460		13,681			3.732	4.001	MON	21,770	261,240	04/17/2014	04/10/2023
17320D-AS-7	CITIGROUP COMMERCIAL MTG TR CGCMT 2013-GC11 C			4	1FM	18,042,364	97.6320	17,573,695	18,000,000	18,003,067		(5,791)			4.134	4.133	MON	62,010	744,120	06/21/2013	04/10/2023
17320D-AU-2	CITIGROUP COMMERCIAL MTG TR CGCMT 2013-GC11 D			2	1FM	13,110,349	96.6310	13,036,494	13,491,000	13,185,617		31,307			4.422	5.070	MON	49,713	352,687	11/16/2018	04/10/2046
17321J-AH-7	CITIGROUP COMMERCIAL MTG TR CGCMT 2013-GC15 C			4	1FM	20,231,568	103.0980	19,307,237	18,727,000	19,648,368		(164,146)			5.217	4.150	MON	81,414	976,136	02/14/2017	09/10/2046
17322V-AW-6	CITIGROUP COMMERCIAL MTG TRUST CGCMT 2014-GC23 B			4	1FM	5,149,762	99.9440	4,997,213	5,000,000	5,088,468		(14,840)			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	97.8070	18,583,322	19,000,000	19,384,170		(64,143)			4.446	4.117	MON	70,469	859,000	01/28/2015	07/10/2024
17323V-BD-6	CGCMT 2015-GC29B CGCMT 2015-GC29 B			4	1FM	12,358,993	96.8700	11,624,350	12,000,000	12,241,871		(33,028)			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	97.4920	17,422,783	17,871,000	17,865,143		(10,085)			4.059	4.092	MON	60,448	735,909	06/24/2015	06/10/2045
17323Y-AH-2	CITIGROUP COMMERCIAL MTG TRUST CGCMT 2015-GC31 C			4	1FM	9,471,896	95.3410	9,534,119	10,000,000	9,606,562		40,809			4.059	4.764	MON	33,824	411,790	06/24/2015	12/10/2025
17324D-AX-2	CGCMT 2015-P1 B CGCMT 2015-P1 B			4	1FM	9,784,314	100.1940	9,518,422	9,500,000	9,706,378		(24,098)			4.288	4.030	MON	33,945	413,063	08/06/2015	09/15/2048

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	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	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
17324D-AY-0	CGCMT 2015-P1 B CGCMT 2015-P1 C			4	1FM	8,852,293	97.1090	8,055,154	8,295,000	8,734,694		(52,038)			4.341	3.590	MON	30,005	365,066	08/31/2016	09/15/2048
17325D-AF-0	CITIGROUP COMMERCIAL MTGE TRUS SERIES 2016P5 CLASS AS			4	1FM	13,119,785	95.5650	12,901,224	13,500,000	13,150,126		30,341			3.396	3.786	MON	38,205	382,050	02/20/2018	10/10/2049
17325D-AG-8	CITIGROUP COMMERCIAL MTGE TRUS CGCMT 2016-P5 B			4	1FM	6,179,577	96.3140	5,778,866	6,000,000	6,145,126		(15,954)			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	96.3180	5,779,078	6,000,000	6,004,410		(3,238)			4.321	4.349	MON	21,607	262,936	09/30/2016	10/10/2049
17325G-AG-1	CITIGROUP COMM MTGE TRUST CGCMT 2016-C3 B			4	1FM	4,119,842	95.4020	3,816,084	4,000,000	4,097,630		(10,659)			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	93.4390	6,540,759	7,000,000	6,884,653		7,476			4.133	4.406	MON	24,110	293,465	03/28/2017	11/15/2049
17325H-AA-2	CITIGROUP COMMERCIAL MTGE TRUS CITIGROUP COMMERCIAL MTGE	0		4	1FM	1,589,692	78.7600	1,575,208	2,000,000	1,643,269		32,122			3.250	6.040	MON	5,417	65,000	03/31/2017	04/14/2050
17325H-BS-2	CITIGROUP COMMERCIAL MTGE TRUS CGCMT 2017-P7 B			4	1FM	10,299,637	98.4820	9,848,177	10,000,000	10,255,773		(26,096)			4.137	3.798	MON	34,475	413,700	03/31/2017	04/14/2050
17325H-BT-0	CITIGROUP COMMERCIAL MTGE TRUS CITIGROUP COMM MTGE	0		4	1FM	2,059,829	98.3830	1,967,662	2,000,000	2,053,191		(3,741)			4.372	4.076	MON	7,234	88,123	03/31/2017	04/14/2050
200474-BF-0	COMM MTG TRUST COMM 2015-LC19 B			4	1FM	15,449,766	97.7970	14,669,531	15,000,000	15,295,214		(41,552)			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	98.3880	2,085,816	2,120,000	2,082,262		7,985			3.739	4.232	MON	6,606	79,237	11/28/2017	01/10/2046
20048E-BC-4	COMMERCIAL MORTGAGE TRUST COMM 2013-LC6 C			4	1FM	19,444,973	99.5060	18,866,302	18,960,000	19,171,662		(52,194)			4.242	3.945	MON	67,024	803,981	11/13/2015	01/10/2046
21870K-AN-8	CORE INDUSTRIAL	0		4	1FM	4,949,641	96.3050	4,815,250	5,000,000	4,959,800		542			4.227	4.377	MON	17,612	214,275	04/07/2015	02/10/2025
21870K-AQ-1	CORE INDUSTRIAL	0		4	1FM	4,650,096	93.5750	4,678,750	5,000,000	4,768,057		20,503			4.227	5.128	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	104.2700	38,319,134	36,750,000	35,778,253		324,918			5.338	6.589	MON	163,475	1,989,122	08/12/2011	08/10/2044
23305Y-AM-1	DBUBS MORTGAGE TRUST DBUBS 2011-LC3A D			4	1FM	10,566,875	101.5710	10,157,148	10,000,000	10,256,379		(78,044)			5.338	4.527	MON	44,483	541,258	06/17/2015	02/10/2022
23306N-AN-2	DBWF 2015-LCM	0		4	1FM	9,903,242	86.0260	10,151,064	11,800,000	10,277,250		144,560			3.421	5.511	MON	33,641	409,301	06/16/2015	06/10/2034
23306N-AQ-5	DBWF 2015-LCM	0		4	1FM	1,926,693	81.5590	2,038,979	2,500,000	2,057,822		33,025			3.421	6.083	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	100.7700	6,550,025	6,500,000	6,479,201		1,736			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	93.8050	6,566,342	7,000,000	7,163,430		(19,687)			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	93.7680	7,970,289	8,500,000	8,700,267		(23,127)			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	101.5710	14,219,971	14,000,000	14,271,386		(47,967)			4.569	4.239	MON	53,310	648,664	09/15/2015	09/10/2058
29429E-AH-4	CITIGROUP COMM MTGE TRUST CGCMT 2016-P4 AS			4	1FM	5,150,000	93.8510	4,692,529	5,000,000	5,116,500		(14,098)			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	94.2580	10,137,441	10,755,000	11,008,252		(29,131)			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	93.7800	9,240,106	9,853,000	9,789,961		4,624			3.975	4.146	MON	32,636	398,148	07/14/2016	07/10/2049
30261Q-AM-5	FREMF MTGE TRUST FREMF 2013-K26 C			4	1FM	9,646,484	96.1430	9,614,270	10,000,000	9,754,926		43,415			3.598	4.219	MON	29,981	364,929	05/23/2016	12/25/2045
30262S-AR-9	FREMF 2015-K42-B FREMF 2015-K42 B			4	1FM	15,265,559	97.3190	14,450,872	14,849,000	15,090,482		(47,843)			3.851	3.548	MON	47,658	580,115	01/16/2015	01/25/2048
30262S-AS-7	FREMF 2015-K42-B FREMF 2015-K42 C			4	1FM	4,798,840	94.2710	4,713,571	5,000,000	4,849,956		13,630			3.851	5.035	MON	16,048	195,338	01/16/2015	01/25/2048
30287E-AG-5	FREMF MORTGAGE TRUST SERIES 2014K41 CLASS C			4	1FM	6,928,906	94.3190	6,602,306	7,000,000	6,930,215		1,308			3.832	3.926	MON	22,354	249,686	01/24/2018	11/25/2047
30290T-AQ-5	FREMF MORTGAGE TRUST FREMF 2012-K21 C			4	1FM	9,975,000	99.4230	9,942,343	10,000,000	9,961,645		(5,762)			3.935	3.986	MON	32,796	399,262	05/04/2016	07/25/2045
30290X-AQ-6	FREMF MTGE TRUST FREMF 2013-K24 C			4	1FM	9,696,875	95.9580	9,595,800	10,000,000	9,793,703		38,390			3.501	4.045	MON	29,178	355,164	05/09/2016	11/25/2045
30291K-AQ-3	FREMF MTGE TRUST FREMF 2013-K30 C			4	1FM	9,404,688	95.5530	9,555,288	10,000,000	9,590,629		74,283			3.557	4.582	MON	29,643	360,360	05/23/2016	06/25/2045
35563B-AL-4	FREMF MTGE TRUST FREMF 2014-K37 C			4	1FM	15,060,993	99.3270	14,814,688	14,915,000	15,008,090		(21,005)			4.559	4.474	MON	56,662	689,558	06/20/2016	01/25/2047
36191Y-AL-2	GSMS 2011-GC5 D GSMS 2011-GC5 D			4	2FM	7,343,438	97.5030	6,825,186	7,000,000	7,131,180		(52,369)			5.391	4.645	MON	31,448	382,487	05/14/2014	08/10/2044
36192C-AN-5	GS MORTGAGE SECURITIES TRUST GSMS 2013-GC10 C			4	3FM	11,563,137	99.0870	11,242,438	11,346,000	11,473,906		(31,531)			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	100.3970	14,055,605	14,000,000	13,945,322		11,917			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	101.9290	14,549,354	14,274,000	15,039,539		(224,135)			5.703	3.972	MON	67,841	824,805	11/06/2015	05/10/2045
36192P-AD-8	GS MORTGAGE SECURITIES TRUST GSMS 2012-GCJ9 B			4	1FM	7,721,250	99.4900	7,959,186	8,000,000	7,860,534		30,851			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	99.3170	14,897,570	15,000,000	15,154,079		(40,005)			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	14,336,475	97.9260	15,198,168	15,520,000	14,968,793		126,831			3.007	4.013	MON	38,891	466,686	08/12/2013	12/10/2030
36192Q-AG-9	GS MTG SECURITIES TRUST GSMS 2012-TMSQ B			4	1FM	3,922,188	97.8910	3,915,625	4,000,000	3,950,908		10,564			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	97.2670	3,987,936	4,100,000	4,060,140		8,518			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	99.4970	8,933,844	8,979,000	8,912,082		60,612			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	7,569,705	79.2400	6,933,500	8,750,000	7,585,813		3,463	41,704		3.550	2.222	MON	25,882	314,895	04/10/2013	03/05/2025
36198F-AP-7	GS MORTGAGE SECURITIES TRUST GSMS 2013-GC14 B			4	1FM	10,175,727	103.6250	10,362,477	10,000,000	10,094,837		(15,655)			4.750	4.662	MON	39,583	482,626	08/15/2013	08/10/2046
36198F-AT-9	GS MORTGAGE SECURITIES TRUST GSMS 2013-GC14 C			4	1FM	38,119,168	101.1930	40,477,188	40,000,000	39,016,563		192,331			4.750	5.512	MON	158,332	1,930,503	08/15/2013	08/10/2046
36248E-AG-0	GS MTGE SEC TRUST GSMS 2010-C2 D			4	1FM	5,214,844	100.5820	5,029,077	5,000,000	5,079,683		(53,080)			5.181	4.147	MON	21,589	262,699	05/04/2016	12/10/2043
36248F-AQ-5	GS MORTGAGE SECURITIES TRUST GSMS 2011-GC3 D			4	1FM	9,095,947	101.7130	8,547,961	8,404,000	8,670,900		(115,831)			5.637	4.207	MON	39,480	480,436	06/11/2015	03/10/2044
36248G-AH-3	GS MORTGAGE SECURITIES TRUST GSMS 2013-GC16 AS			4	1FM	17,903,250	104.2830	18,126,408	17,382,000	17,651,788		(53,569)			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	104.4730	16,616,439	15,905,000	16,918,052		(179,297)			5.161	3.796	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	101.7260	12,253,892	12,046,000	12,722,112		(114,727)			5.311	4.193	MON	53,310	649,969	07/30/2014	11/10/2046
36250G-AT-2	GS MORTGAGE SECURITIES TRUST GSMS 2015-GC30 AS			2	1FM	10,299,451	98.6220	9,862,157	10,000,000	10,199,852		(28,986)			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			2	1FM	20,598,682	97.5340	19,506,766	20,000,000	20,411,996		(53,424)			4.013	3.742	MON	66,879	813,886	05/15/2015	05/10/2050
36250G-AW-5	GS MORTGAGE SECURITIES TRUST GSMS 2015-GC30 C			2	1FM	17,680,579	95.7150	17,418,287	18,198,000	17,829,187		46,185			4.057	4.498	MON	61,520	748,562	09/29/2015	05/10/2050

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 Designation and Administrative Symbol	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
36250H-AK-9	GS MORTGAGE SECURITIES TRUST GSMS 2014-GC26 B			4	1FM	14,419,481	98.7460	13,824,451	14,000,000	14,271,055		1,600			4.215	4.018	MON	49,175	590,100	11/21/2014	11/10/2047
36250S-AL-3	GS MORTGAGE SECURITIES TRUST SERIES 2018GS10 CLASS C			4	1FM	5,024,964	98.4150	4,920,750	5,000,000	5,024,923		(40)			4.413	4.485	MON	18,388	93,785	07/18/2018	07/10/2051
36250W-AJ-9	GSMS 2015-590M GSMS 2015-590M C			4	1FM	20,003,200	96.9610	19,392,192	20,000,000	19,998,025		(1,506)			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	97.3610	13,630,555	14,000,000	14,275,175		(39,447)			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	2FM	13,321,747	96.8360	12,869,520	13,290,000	13,306,106		(2,675)			4.324	4.401	MON	47,891	582,848	10/22/2015	02/10/2048
36251P-AJ-3	GS MORTGAGE SECURITIES TRST GSMS 2016-GS3 B			4	1FM	10,299,425	95.0220	9,502,207	10,000,000	10,241,036		(26,414)			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	0		4	2FM	2,042,826	94.1940	1,883,873	2,000,000	2,033,859		(4,283)			3.996	3.799	MON	6,661	80,989	09/23/2016	10/10/2049
36251P-AL-8	GS MORTGAGE SECURITIES TRST GSMS 2016-GS3 C			4	2FM	7,408,605	94.1940	6,829,039	7,250,000	7,375,438		(15,828)			3.996	3.799	MON	24,146	293,586	09/23/2016	10/10/2049
36251P-AM-6	GS MORTGAGE SECURITIES TRST GS MORTGAGE SEC TRUST	0		4	1FM	711,815	80.0000	800,002	1,000,000	761,615		23,024			2.620	6.655	MON	2,183	26,200	09/22/2016	10/10/2049
36251X-AV-9	GS MORTGAGE SEC TRUST GSMS 2016-GS4 AS			4	1FM	7,209,910	97.3800	6,816,631	7,000,000	7,170,756		(19,104)			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	97.1130	1,952,942	2,011,000	2,062,615		(4,210)			3.701	3.472	MON	6,203	75,455	11/16/2016	11/10/2049
36251X-AY-3	GS MORTGAGE SEC TRUST GSMS 2016-GS4 C			4	1FM	5,838,329	95.2640	5,715,829	6,000,000	5,874,247		17,597			3.802	4.284	MON	19,011	231,187	01/23/2017	11/10/2049
36251X-BK-2	GS MORTGAGE SEC TRUST GSMS 2016-GS4	0		4	1FM	7,843,220	96.4700	7,831,820	8,118,400	7,912,052		33,110			3.557	4.284	MON	24,066	288,795	11/29/2016	10/10/2031
36252C-AJ-1	GS MTGE SEC TRUST GSMS 2017-485L C			4	1FM	6,701,113	99.5860	6,521,915	6,549,000	6,670,757		(16,538)			3.982	3.746	MON	21,731	264,391	02/03/2017	02/10/2037
36252H-AK-7	GSMS 2017-GS5 C GS MORTGAGE SEC TRUST	0		4	1FM	1,972,891	99.4520	1,989,038	2,000,000	1,974,195		1,304			4.299	4.514	MON	7,165	42,990	06/08/2018	03/10/2027
36252R-BC-2	GS MORTGAGE SECURITIES TRUST GSMS 2014-GC18 B			4	1FM	3,018,363	101.6270	2,795,756	2,751,000	2,922,503		(28,090)			4.885	3.641	MON	11,199	134,386	06/02/2015	01/10/2047
36252T-AY-1	GS MTGE SECURITIES TRUST GSMS 2016-GS2 C			4	1FM	8,474,372	98.7850	8,149,756	8,250,000	8,446,769		(11,372)			4.528	4.381	MON	31,133	378,819	05/17/2016	05/10/2049
36253B-AZ-6	GS MORTGAGE SECURITIES TRUST GSMS 2014-GC22 B			4	1FM	22,835,423	100.0430	22,149,553	22,140,000	22,588,162		(76,579)			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	101.5040	8,120,322	8,000,000	8,144,924		(23,682)			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	96.5640	9,656,408	10,000,000	10,261,456		(25,217)			4.322	3.989	MON	36,017	432,200	05/19/2017	05/10/2050
36254C-BA-7	GS MORTGAGE SECURITIES TRUST GS MTGE SECURITIES TRUST	0		4	1FM	1,029,923	98.7680	987,678	1,000,000	1,026,298		(2,697)			3.884	3.539	MON	3,237	38,840	08/11/2017	08/10/2050
36254C-BB-5	GS MORTGAGE SECURITIES TRUST GS MTGE SECURITIES TRUST	0		4	1FM	2,059,886	98.9010	1,978,016	2,000,000	2,052,921		(5,166)			4.236	3.888	MON	7,060	84,720	08/11/2017	08/10/2050
36254K-AT-9	GS MORTGAGE SECURITIES TRUST SERIES 2017GS8 CLASS B			4	1FM	3,531,172	97.3310	3,406,578	3,500,000	3,528,927		(2,245)			3.953	3.866	MON	11,530	103,766	03/14/2018	11/10/2050
36254K-AU-6	GS MORTGAGE SECURITIES TRUST SERIES 2017GS8 CLASS C			4	1FM	9,131,086	96.3320	8,669,895	9,000,000	9,118,457		(11,875)			4.337	4.244	MON	32,530	352,112	03/16/2018	11/10/2050
36255N-AY-1	GS MORTGAGE SECURITIES TRUST SERIES 2018GS9 CLASS B			4	1FM	8,239,546	100.0000	8,000,006	8,000,000	8,235,278		(4,267)			4.321	4.118	MON	28,807	259,260	03/15/2018	03/10/2051
36255N-AZ-8	GS MORTGAGE SECURITIES TRUST SERIES 2018GS9 CLASS C			4	1FM	12,593,660	98.3370	12,292,145	12,500,000	12,591,859		(1,801)			4.364	4.336	MON	45,460	416,737	03/15/2018	03/10/2051
43300L-AN-0	HILTON USA TRUST HILTON USA TRUST	0		4	1FM	20,190,875	94.0800	23,520,000	25,000,000	20,771,209		348,374			4.194	6.983	MON	87,365	1,062,935	11/22/2016	11/22/2046
44421L-AE-2	HUDSON YARDS HY 2016-10HY B			4	1FM	5,412,922	94.5460	4,963,672	5,250,000	5,377,743		(15,298)			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	93.4840	9,348,415	10,000,000	10,038,744		(5,122)			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	97.8620	7,993,385	8,168,000	8,314,611		(33,095)			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	96.1280	38,770,232	40,332,000	40,852,534		(113,779)			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	98.1140	19,132,181	19,500,000	20,277,327		(96,079)			4.155	3.537	MON	67,511	810,128	05/03/2017	08/05/2034
46361T-AJ-1	IRVINE CORE OFFICE TRUST ICOT 2013-IRV C			4	1FM	13,224,552	97.5480	13,383,580	13,720,000	13,476,916		49,168			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	92.0050	1,380,078	1,500,000	1,463,849		2,818			4.571	5.007	MON	5,714	69,620	03/17/2017	02/15/2027
46590M-AV-2	JP MORGAN CHASE COMM MTGE JPMCC 2016-JP2 AS			2	1FM	10,608,949	93.8560	9,667,160	10,300,000	10,535,849		(30,756)			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			2	1FM	5,767,994	95.0350	5,321,971	5,600,000	5,728,278		(16,756)			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	94.5050	4,725,275	5,000,000	5,119,862		(13,617)			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	0		4	1FM	1,915,547	91.2500	1,824,990	2,000,000	1,922,005		6,458			3.460	4.102	MON	5,793	64,930	03/12/2018	08/15/2049
46590R-AL-3	JP MORGAN CHASE COMM MTGE JPMCC 2016-JP3 C			4	1FM	7,642,277	91.2500	7,299,961	8,000,000	7,676,563		24,567			3.460	4.102	MON	23,173	252,296	03/12/2018	08/15/2049
46590W-AJ-7	JP MORGAN CHASE COMMERCIAL MOR SERIES 2018BCON CLASS D			4	2FE	4,471,191	98.3540	4,425,920	4,500,000	4,474,899		3,708			3.756	3.966	MON	14,084	143,186	01/26/2018	01/05/2031
46591A-BF-1	JPMDB COMMERCIAL MORTGAGE SECU SERIES 2018C8 CLASS B			4	1FM	4,634,993	101.0560	4,547,532	4,500,000	4,628,616		(6,378)			4.522	4.294	MON	16,956	101,736	08/01/2018	06/15/2051
46591A-BG-9	JPMDB COMMERCIAL MORTGAGE SECU SERIES 2018C8 CLASS C			4	1FM	5,041,195	98.2480	4,912,378	5,000,000	5,039,251		(1,943)			4.745	4.747	MON	19,773	120,618	08/01/2018	06/15/2051
46627Q-BC-1	JP MORGAN CHASE COMM MTGE JP MORGAN CHASE COMM MTGE	0		4	1FM	617,011	100.2650	622,402	620,756	621,071		(1,264)			5.855	3.317	MON	3,029	36,345	09/21/2016	06/12/2043
46636D-AY-2	JPMCC 2011-C4 E JPMCC 2011-C4 E			4	1FM	5,399,609	101.2400	5,062,001	5,000,000	5,170,974		(71,835)			5.536	4.092	MON	23,065	281,528	06/25/2015	07/15/2046
46639E-AK-7	JP MORGAN CHASE COMM MTG SE JPMCC 2012-LC9 B			4	1FM	4,865,625	99.8300	4,991,505	5,000,000	4,930,203		14,215			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	99.8480	16,474,842	16,500,000	16,872,772		(91,478)			4.383	3.793	MON	60,085	731,394	04/27/2016	12/15/2047

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 Designation and Administrative Symbol	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
46639E-AN-1	JP MORGAN CHASE COMM MTG SE JPMCC 2012-LC9 D			4	1FM	4,331,602	95.7260	4,236,840	4,426,000	4,360,060		12,599			4.383	4.828	MON	16,117	196,191	05/24/2016	12/15/2047
46639J-AK-6	JP MORGAN CHASE COMM MTG SE JPMCC 2013-C10 C			4	1FM	21,943,367	97.8210	21,355,342	21,831,000	21,898,115		(24,738)			4.117	4.092	MON	74,927	913,033	09/10/2015	02/15/2023
46639J-AL-4	JP MORGAN CHASE COMM MTG SE JPMCC 2013-C10 D			4	1FM	6,625,183	94.8430	6,676,031	7,039,000	6,775,978		49,223			4.117	5.142	MON	24,159	294,391	09/21/2015	12/15/2047
46639N-AW-1	JPMBB JPMBB 2013-C12 C			4	1FM	1,533,548	98.0400	1,425,221	1,453,708	1,509,486		(10,747)			4.095	3.282	MON	4,961	60,329	09/09/2016	07/15/2045
46640J-AX-5	JP MORGAN CHASE COMM MTGE JPMCC 2013-C13 C			4	1FM	8,273,776	98.1480	8,362,240	8,520,000	8,348,938		31,388			3.991	4.552	MON	28,339	347,067	05/18/2016	01/15/2046
46640L-AK-8	JPMBB COMMERCIAL MTG SECS JPMBB 2013-C14 C			4	1FM	16,245,214	99.8820	15,737,441	15,756,000	16,086,219		(48,009)			4.566	4.256	MON	59,948	729,574	01/25/2016	08/15/2046
46641B-AK-9	JP MORGAN CHASE COMMERCIAL MTG JPMCC 2013-C16 C			4	1FM	10,164,824	101.8310	9,419,384	9,250,000	9,804,462		(96,790)			5.028	3.833	MON	38,755	469,752	04/01/2015	12/15/2046
46641J-BC-9	JP MORGAN CHASE COMMERCIAL MTG JPMBB 2014-C18 C			2	1FM	13,408,726	100.2340	12,636,529	12,607,000	13,106,300		(76,393)			4.818	4.122	MON	50,549	615,452	10/09/2014	02/15/2047
46642N-BH-8	JPMBB COMMERCIAL MORTGAGE SEC JPMBB 2014-C22 AS			2	1FM	15,884,614	101.0350	15,581,635	15,422,000	15,691,287		(42,677)			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	100.4300	11,047,287	11,000,000	11,208,375		2,353			4.347	4.006	MON	39,849	478,192	11/04/2014	04/15/2025
46644K-AA-8	JPMORGAN CHASE COMM MTGE JPMCC 2015-FRR2 AK36			4	2FE	7,222,500	89.6040	8,064,317	9,000,000	7,584,627		195,874			2.245	5.370	MON	16,838	206,790	01/27/2017	12/27/2046
46644R-BD-6	JPMBB 2015-C29 AS JPMBB 2015-C29 AS			2	1FM	8,231,728	99.6020	7,960,161	7,992,000	8,154,812		(22,940)			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	98.7920	9,385,244	9,500,000	9,735,026		(25,123)			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	90.8800	6,816,000	7,500,000	6,840,947		57,532			3.442	4.756	MON	21,603	263,654	12/05/2016	12/15/2049
46646R-AP-8	JPMDB COMM MTGE SEC JPMDB 2016-C4 B			4	1FM	6,179,994	96.0690	5,764,141	6,000,000	6,146,527		(16,161)			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	95.7400	957,402	1,000,000	1,019,440		(2,077)			4.185	3.981	MON	3,487	42,433	10/13/2017	10/15/2027
50184B-AC-2	LADDER CAPITAL COMMERCIAL MORT LCCM 2013-GCP A2			4	1FM	13,367,956	99.3950	12,963,069	13,042,000	13,256,035		(21,143)			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	101.7130	15,972,038	15,703,000	16,040,654		(32,433)			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	100.3770	1,204,520	1,200,000	1,315,744		20,774			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		2	1FM	2,796,375	100.3410	2,771,198	2,761,786	2,772,176		(9,720)			5.526	2.702	MON	12,718	152,521	09/21/2016	03/12/2051
553514-AJ-9	MORGAN STANLEY BAML TRUST MSBAM 2012-CKSV B			4	1FM	7,841,876	98.2460	7,405,781	7,538,000	7,659,888		(32,409)			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	96.6550	26,946,422	27,879,000	27,984,124		(36,920)			4.287	4.225	MON	99,592	1,211,901	10/10/2012	10/15/2030
55352N-AJ-6	MSCG TRUST MSCCG 2015-ALDR B			4	1FM	11,803,586	95.2790	11,242,970	11,800,000	11,800,164		(628)			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	93.3730	14,099,367	15,100,000	14,972,388		16,517			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	89.9430	2,698,281	3,000,000	2,908,137		12,107			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	98.3070	7,864,532	8,000,000	7,984,974		1,440			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	96.9980	26,189,368	27,000,000	26,432,910		84,011			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	97.4920	19,498,340	20,000,000	20,401,024		(56,001)			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	97.6020	8,505,069	8,714,000	8,809,746		(14,572)			4.237	4.099	MON	30,768	374,520	04/10/2015	05/15/2046
61690G-AJ-0	MORGAN STANLEY BAML TRUST MSBAM 2014-C14 B			4	1FM	15,449,193	102.8060	15,420,840	15,000,000	15,271,788		(27,106)			4.691	4.472	MON	58,426	705,483	01/30/2014	02/15/2047
61690K-AK-8	MORGAN STANLEY BAML TRUST MSBAM 2013-C7 C			2	1FM	25,154,570	98.6690	24,489,574	24,820,000	24,924,094		(34,116)			4.107	4.070	MON	84,956	1,038,676	09/09/2015	02/15/2046
61690K-AL-6	MORGAN STANLEY BAML TRUST MSBAM 2013-C7 D			2	1FM	3,683,750	90.2840	3,611,358	4,000,000	3,762,694		44,771			4.223	5.741	MON	14,078	172,033	03/01/2017	02/15/2046
61690Q-AG-4	MSBAM 2015-C AS MSBAM 2015-C23 AS			4	1FM	21,114,559	99.9670	20,493,278	20,500,000	20,915,165		(58,999)			4.004	3.659	MON	68,402	820,820	06/05/2015	07/15/2050
61690Y-BY-7	MORGAN STANLEY CAPITAL I TRST MSC 2016-BNK2 B			4	1FM	3,604,702	94.3790	3,303,267	3,500,000	3,585,288		(9,367)			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	93.8140	3,804,156	4,055,000	4,072,602		(3,390)			3.908	3.878	MON	13,206	160,716	11/10/2017	11/15/2049
61691A-BN-2	MORGAN STANLEY CAPITAL TRUST MSC 2015-UBS8 AS			4	1FM	10,299,752	99.9600	9,995,973	10,000,000	10,215,931		(28,584)			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	99.7410	24,935,150	25,000,000	25,547,286		(68,569)			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	99.0350	6,932,451	7,000,000	6,854,038		14,716			4.588	4.967	MON	26,763	325,659	12/02/2015	12/15/2048
61691B-AJ-0	MORGAN STNLY CAP BARCLAYS BNK MSCBB 2016-MART C			4	1FM	10,099,990	97.3770	9,835,096	10,100,000	10,095,832		(1,871)			2.817	2.813	MON	23,710	284,517	09/14/2016	09/13/2031
61691D-AJ-6	MORGAN STANLEY CAPITAL I TRUST SERIES 2018MP CLASS C			4	1FM	10,754,631	101.0530	10,964,292	10,850,000	10,755,964		1,333			4.276	4.398	MON	38,662	157,226	07/26/2018	07/11/2040
61691D-AL-1	MORGAN STANLEY CAPITAL I TRUST SERIES 2018MP CLASS D			4	1FM	14,020,012	98.1560	14,271,946	14,540,000	14,028,074		8,063			4.276	4.703	MON	51,811	210,697	07/26/2018	07/11/2040
61691E-BD-6	MORGAN STANLEY CAP I TRUST MSC 2016-UB12 AS			4	1FM	8,239,702	97.8870	7,830,931	8,000,000	8,195,739		(21,649)			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	97.8080	6,846,538	7,000,000	7,172,287		(18,498)			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	9,168,244	94.6420	8,990,966	9,500,000	9,213,160		22,787			4.149	4.629	MON	32,846	392,614	02/13/2018	12/15/2049
61691G-AW-0	MORGAN STANLEY BAML TRUST MSBAM 2016-C32 B			4	1FM	7,724,768	98.6670	7,400,015	7,500,000	7,685,505		(19,731)			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	11,267,540	96.1000	11,051,541	11,500,000	11,291,899		12,817			4.294	4.622	MON	41,152	399,594	10/25/2018	12/15/2049
61691Q-AJ-7	MORGAN STANLEY CAPITAL I TRUST SERIES 2018L1 CLASS B			4	1FM	5,149,543	103.7660	5,188,300	5,000,000	5,132,922		(16,620)			4.884	4.469	MON	20,348	40,030	10/15/2018	10/23/2051
61760R-AN-2	MORGAN STANLEY CAPITAL I TRUST MSC 2011-C3 E			2	1FM	10,505,916	99.1000	9,852,524	9,942,000	10,225,328		(80,560)			5.154	4.330	MON	42,700	519,581	01/26/2017	07/15/2049
61761D-AF-9	MORGAN STANLEY BAML TRUST MSBAM 2012-C6 B			4	1FM	9,843,191	99.7110	9,529,378	9,557,000	9,667,377		(31,010)			3.930	3.579	MON	31,299	375,590	10/03/2012	11/15/2045
61761D-AH-5	MORGAN STANLEY BAML TRUST MSBAM 2012-C6 C			4	1FM	8,450,000	100.3510	8,028,056	8,000,000	8,272,051		(62,640)			4.536	3.636	MON	30,240	362,880	04/27/2017	11/15/2045
61761D-AS-1	MORGAN STANLEY BAML TRUST MSBAM 2012-C6 E			4	1FM	6,629,388	95.3230	6,548,695	6,870,000	6,703,586		30,398			4.610	5.276	MON	26,395	318,828	08/18/2016	11/15/2045
61761Q-AK-9	MORGAN STANLEY BAML TRUST MSBAM 2013-C8 C			4	1FM	14,250,625	97.1360	13,594,148	13,995,000	14,067,051		(21,393)			4.059	3.973	MON	47,334	575,952	01/25/2016	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	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	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
61761Q-AN-3	MORGAN STANLEY BAML TRUST MSBAM 2013-C8 D			4	1FM	4,730,469	89.9010	4,495,062	5,000,000	4,828,624		29,225			4.059	4.916	MON	16,911	205,771	09/22/2014	05/15/2024
61762D-AG-6	MORGAN STANLEY BAML TRUST MSBAM 2013-C9 D			4	1FM	1,221,809	93.8100	1,196,075	1,275,000	1,236,805		6,757			4.126	4.914	MON	4,384	53,387	08/22/2016	05/15/2046
61762D-AZ-4	MORGAN STANLEY BAML TRUST MSBAM 2013-C9 B			4	1FM	259,025	97.7760	254,217	260,000	259,250		79			3.708	3.774	MON	803	8,837	01/15/2016	05/15/2046
61762D-BB-6	MORGAN STANLEY BAML TRUST MSBAM 2013-C9 C			4	1FM	13,996,685	97.5410	13,613,804	13,957,000	13,976,763		(6,050)			4.038	4.078	MON	46,967	572,122	05/06/2016	05/15/2046
61762M-BC-4	MORGAN STANLEY BAML TRUST MSBAM 2013-C10 D			4	1FM	11,099,273	93.8400	11,019,623	11,743,000	11,311,333		74,763			4.082	4.997	MON	39,946	486,039	09/16/2016	07/15/2046
61762M-BX-8	MORGAN STANLEY BAML TRUST MSBAM 2013-C10 XA			4,6	1FE	10,787,117	0.6010	2,591,352		2,554,581		(453,245)			0.165	4.195	MON	59,474	893,409	06/25/2013	07/15/2046
61762M-BZ-3	MORGAN STANLEY BAML TRUST MSBAM 2013-C10 B			4	1FM	32,728,662	99.8390	33,945,287	34,000,000	33,340,698		123,632			4.082	4.635	MON	115,658	1,407,245	06/21/2013	07/15/2046
61762M-CB-5	MORGAN STANLEY BAML TRUST MSBAM 2013-C10 C			4	1FM	8,712,365	98.1020	8,474,073	8,638,000	8,681,489		(9,479)			4.082	4.012	MON	29,384	357,524	03/02/2017	07/15/2046
61762T-AH-9	MORGAN STANLEY BAML TRUST MSBAM 2013-C11 B			4	1FM	30,088,267	101.9110	31,605,649	31,013,000	30,460,900		85,854			4.337	4.851	MON	112,091	1,370,512	08/01/2013	08/15/2046
61762T-AK-2	MORGAN STANLEY BAML TRUST MSBAM 2013-C11 C			4	1FM	18,011,218	95.0080	18,288,992	19,250,000	18,553,498		119,521			4.337	5.320	MON	69,576	850,687	02/05/2014	08/15/2046
61762X-AZ-0	MORGAN STANLEY BAML TRUST MSBAM 2013-C12 C			4	1FM	5,061,377	100.0610	4,870,963	4,868,000	5,015,451		(28,084)			4.766	4.137	MON	19,334	217,620	04/30/2018	10/15/2046
61763K-BD-5	MORGAN STANLEY BAML TRUST MSBAM 2014-C15 B			4	1FM	6,694,756	101.1230	6,573,009	6,500,000	6,607,192		(20,047)			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	101.6760	22,155,296	21,790,000	22,412,271		(112,278)			4.911	4.353	MON	89,187	1,081,150	07/28/2014	04/15/2047
61763M-AJ-9	MSBAM 2014-C16 MSBAM 2014-C16 B			4	1FM	23,173,511	100.6820	22,653,389	22,500,000	22,930,708		(74,375)			4.321	3.999	MON	81,028	987,158	06/05/2014	05/15/2024
61763X-AH-9	COMM MORTGAGE TRUST MSBAM 2014-C18 AS			4	1FM	6,603,222	101.7040	6,520,233	6,411,000	6,525,915		(19,294)			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	94.6910	18,783,325	19,836,500	19,371,090		56,951			4.000	4.431	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	97.4580	15,836,878	16,250,000	16,568,864		(45,929)			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	2FM	14,082,482	96.6820	13,445,046	13,906,500	14,014,186		(17,231)			4.159	4.078	MON	48,199	586,529	10/14/2015	03/15/2048
61765D-AX-6	MSC 2015-MS1 B MSC 2015-MS1 B			4	1FM	10,954,491	98.6170	10,847,817	11,000,000	10,965,190		3,696			4.031	4.162	MON	36,947	449,500	06/25/2015	05/15/2048
61765Y-AC-6	MORGAN STANLEY CAP I TRUST MSC 2016-PSQ B			4	1FM	9,804,530	96.9590	9,695,873	10,000,000	9,851,779		17,097			3.826	4.146	MON	31,884	387,924	01/29/2016	12/10/2047
61765Y-AD-4	MORGAN STANLEY CAP I TRUST MSC 2016-PSQ C			4	1FM	4,561,255	94.0380	4,701,918	5,000,000	4,671,968		38,254			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			2	1FM	10,299,325	102.1320	10,213,249	10,000,000	10,210,965		(32,811)			4.526	4.206	MON	37,717	459,005	02/19/2016	03/15/2049
61766C-AL-3	MORGAN STANLEY CAP I TRUST MSC 2016-UBS9 C			2	1FM	4,918,996	97.7660	4,885,373	4,997,000	4,939,393		1,450			4.542	4.734	MON	18,914	222,591	01/24/2018	03/15/2049
61766E-BJ-3	MORGAN STANLEY BAML TRUST MSBAM 2016-C29 B			4	1FM	7,724,866	98.3340	7,375,045	7,500,000	7,671,854		(20,560)			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	100.5000	2,713,496	2,700,000	2,666,261		2,878			4.751	5.035	MON	10,689	130,071	04/22/2016	05/15/2049
61766L-AC-3	MORGAN STANLEY BAML TRUST MORGAN STANLEY BAML TRUST	0		4	1FM	2,237,820	81.0320	2,903,203	3,582,803	2,514,665		105,362			3.000	8.794	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	100.3400	5,898,359	5,878,378	5,481,906		41,724			4.594	5.848	MON	22,503	273,766	02/17/2016	01/15/2026
61766N-BF-1	MS BAML TRUST MSBAM 2016-C30 B			4	1FM	6,179,974	94.1070	5,646,440	6,000,000	6,142,154		(17,077)			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	94.8230	5,689,390	6,000,000	6,059,927		(9,466)			4.128	4.012	MON	20,640	251,220	09/26/2016	09/15/2049
61766R-BD-7	MORGAN STANLEY BAML TRUST MSBAM 2016-C31 B			4	1FM	6,179,754	97.0480	5,822,905	6,000,000	6,146,549		(15,891)			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	96.1740	5,770,434	6,000,000	5,915,199		4,980			4.317	4.545	MON	21,585	262,689	10/25/2016	11/15/2049
61767F-AJ-0	MORGAN STANLEY CAPITAL I TRST MORGAN STANLETY CAP I TRST	0		4	1FM	2,381,733	87.5640	2,605,141	2,975,124	2,489,994		47,987			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	93.6860	6,558,003	7,000,000	7,163,629		(20,005)			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	0		4	1FM	3,736,928	93.7580	3,401,738	3,628,200	3,713,366		(10,251)			3.691	3.344	MON	11,159	133,917	08/12/2016	08/15/2049
61767F-BF-7	MORGAN STANLEY CAPITAL I TRST MSC 2016-UB11 C			4	1FM	8,754,723	93.7580	7,969,454	8,500,000	8,699,523		(24,015)			3.691	3.344	MON	26,145	313,735	08/12/2016	08/15/2049
63874E-AJ-9	NATIXIS COMMERCIAL MTGE SECURI NCMS 2017-75B C			4	1FM	11,037,395	98.9180	10,712,783	10,830,000	11,008,249		(18,168)			4.058	3.909	MON	31,740	445,574	05/10/2017	04/09/2027
63874E-AL-4	NATIXIS COMMERCIAL MTGE SECURI NCMS 2017-75B D			4	1FM	4,935,810	96.1770	4,808,834	5,000,000	4,944,164		5,407			4.058	4.309	MON	14,654	205,713	05/10/2017	04/09/2027
68162M-AJ-1	OLYMPIC TOWER MTGE TRUST OT 2017-OT C			4	1FM	8,064,087	98.5560	7,708,050	7,821,000	8,029,596		(21,633)			3.945	3.645	MON	25,713	312,844	05/12/2017	05/10/2039
68162M-AL-6	OLYMPIC TOWER MTGE TRUST SERIES 2017OT CLASS D			4	1FM	11,422,959	93.8230	11,033,559	11,760,000	11,437,915		14,956			3.945	4.402	MON	38,663	282,776	10/09/2018	05/10/2039
74824D-AG-5	QUEENS CENTER MORTGAGE TRUST QCMT 2013-QCA B			4	1FM	23,359,492	96.8810	23,251,493	24,000,000	23,625,812		51,049			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	96.4980	25,736,019	26,670,000	25,884,759		108,614			3.474	4.090	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	91.1190	9,111,851	10,000,000	10,061,491		(2,867)			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	85.6020	29,960,798	35,000,000	35,139,241		(5,319)			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	79.8930	11,983,935	15,000,000	13,695,130		50,075			4.388	5.304	MON	54,850	667,343	11/02/2017	01/05/2035
82510W-AJ-9	SHOPS AT CRYSTALS TRUST SHOPS 2016-CSTL C			4	1FM	10,137,380	93.2950	9,329,490	10,000,000	10,099,883		(15,663)			3.731	3.613	MON	31,093	378,292	06/24/2016	07/05/2036
87264J-AG-1	TMSQ 2014-1500 C TMSQ 2014-1500 B			4	1FM	5,351,742	101.2150	5,313,805	5,250,000	5,320,818		(11,497)			3.835	3.640	MON	16,778	204,128	08/25/2016	10/10/2036
87264J-AJ-5	TMSQ 2014-1500 C TMSQ 2014-1500 C			4	1FM	4,039,844	99.7530	3,990,136	4,000,000	4,024,958		(4,232)			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	96.8440	8,715,973	9,000,000	9,031,666		(5,782)			3.835	3.836	MON	28,762	349,935	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	96.1960	1,875,822	1,950,000	1,937,688		(5,304)			4.142	3.975	MON	6,731	81,893	12/04/2017	08/10/2035
90187L-AJ-8	PARK AVENUE TRUST PRKAV 2017-245P C			4	1FM	8,139,392	97.0050	7,760,397	8,000,000	8,120,164		(12,191)			3.657	3.524	MON	24,383	296,656	05/17/2017	06/05/2037
902055-AE-2	LIBERTY STREET TRUST LBTY 2016-225L C			4	1FM	17,251,763	100.7230	16,871,109	16,750,000	17,130,072		(43,770)			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	104.7110	11,518,249	11,000,000	11,416,844		(135,772)			6.051	4.743	MON	55,464	674,827	11/21/2013	01/10/2045
90268T-AS-3	UBS-CITIGROUP COMM MTG TRUST UBSC 2011-C1 E			4	1FM	7,792,320	97.4040	7,792,305	8,000,000	7,792,320		(102,991)	553,030		6.051	7.105	MON	40,337	490,783	11/18/2015	01/10/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	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
90269G-AE-1	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2012-C1 AS			4	1FM	8,517,656	100.9260	8,175,008	8,100,000	8,298,548		(42,701)			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	103.2670	17,500,718	16,947,000	17,572,720		(182,687)			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	103.0180	5,150,913	5,000,000	5,126,189		(37,302)			5.544	4.781	MON	23,099	281,057	01/09/2014	05/10/2045
90269G-AN-1	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2012-C1 D			4	2FM	15,530,859	98.0870	14,713,049	15,000,000	15,200,573		(101,238)			5.544	4.911	MON	69,297	843,171	12/19/2016	05/10/2045
90269P-AJ-0	UBS-BAMLL TRUST UBSBM 2012-WRM C			4	1FM	30,115,820	98.1300	29,438,988	30,000,000	30,014,574		(13,113)			4.238	4.285	MON	105,950	1,289,059	01/19/2017	06/10/2030
90270R-AA-2	UBS-BARCLAYS COMM MTG TR UBSBB 2012-C4 AS			4	1FM	4,710,547	98.6230	4,931,166	5,000,000	4,856,783		31,870			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	1.7810	2,398,367		2,460,009		(571,824)			0.465	3.512	MON	52,194	672,599	12/10/2012	12/10/2045
90270R-AG-9	UBS-BARCLAYS COMM MTG TR UBSBB 2012-C4 B			4	1FM	3,547,578	99.1500	3,470,259	3,500,000	3,519,349		(5,251)			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	99.3470	29,804,178	30,000,000	30,332,471		(69,521)			4.329	4.140	MON	108,240	1,318,955	06/10/2013	12/10/2045
90270Y-AL-3	UBS BARCLAYS COMM MTGE TRUST UBSBB 2013-C5 C			4	1FM	10,294,897	97.3710	9,737,135	10,000,000	10,126,084		(30,006)			4.079	3.809	MON	33,998	413,626	02/19/2013	03/10/2046
90276C-AJ-0	UBS COMMERCIAL MTGE TRUST UBS COMM MTGE TRUST	0		4	1FM	2,265,981	98.9130	2,176,084	2,200,000	2,257,849		(5,966)			3.993	3.643	MON	7,321	87,846	07/31/2017	08/15/2027
90276C-AK-7	UBS COMMERCIAL MTGE TRUST UBS COMMERCIAL MTGE TRUST	0		4	1FM	2,265,827	96.0690	2,113,520	2,200,000	2,257,792		(5,679)			4.295	3.945	MON	7,874	94,490	07/31/2017	08/15/2027
90276E-AJ-6	UBS COMM MTGE TRUST UBS COMM MTGE TRUST			4	1FM	8,239,714	98.4580	7,876,671	8,000,000	8,206,465		(21,619)			4.036	3.688	MON	26,907	322,880	05/31/2017	06/15/2050
90276E-AK-3	UBS COMM MTGE TRUST UBS COMM MTGE TRUST	0		4	1FM	2,059,986	95.4600	1,909,193	2,000,000	2,051,742		(5,365)			4.440	4.088	MON	7,400	88,800	05/31/2017	06/15/2050
90276E-AK-3	UBS COMM MTGE TRUST UBS COMM MTGE TRUST			4	1FM	8,239,944	95.4600	7,636,770	8,000,000	8,206,969		(21,462)			4.440	4.088	MON	29,600	355,200	05/31/2017	06/15/2050
90276F-BA-1	UBS COMMERCIAL MORTGAGE TRUST SERIES 2018C10 CLASS B			4	1FM	5,149,979	102.1560	5,107,815	5,000,000	5,143,453		(6,526)			4.696	4.354	MON	19,565	136,955	05/23/2018	05/15/2051
90276F-BB-9	UBS COMMERCIAL MORTGAGE TRUST SERIES 2018C10 CLASS C			4	1FM	5,967,976	100.4890	6,029,321	6,000,000	5,968,891		915			5.092	5.240	MON	25,460	181,629	05/23/2018	05/15/2051
90276G-AX-0	UBS COMMERCIAL MTGE SERIES 2017C3 CLASS B			4	1FM	3,508,453	97.7790	3,520,044	3,600,000	3,508,750		297			4.092	4.322	MON	6,547	24,552	11/01/2018	08/15/2050
90276G-AY-8	UBS COMMERCIAL MTGE UBS COMMERCIAL MTGE			4	1FM	7,175,753	95.3840	6,676,867	7,000,000	7,163,388		(10,352)			4.316	4.158	MON	25,180	306,427	08/17/2017	08/15/2050
90276R-BK-3	UBS COMM MTGE TRUST UBS COMMERCIAL MTGE TRUST			4	1FM	7,025,302	95.9740	6,718,175	7,000,000	7,018,550		416			4.454	4.545	MON	25,984	316,172	09/29/2017	10/15/2027
90276T-AM-6	UBS COMMERCIAL MORTGAGE TRUST SERIES 2017C5 CLASS C			4	1FM	5,113,594	94.8390	4,741,965	5,000,000	5,104,474		(8,445)			4.319	4.150	MON	17,999	219,030	11/01/2017	11/15/2050
90276V-AJ-8	UBS COMMERCIAL MORTGAGE TRUST SERIES 2018C8 CLASS B			4	1FM	14,419,371	101.2010	14,168,206	14,000,000	14,390,317		(29,055)			4.567	4.248	MON	53,282	532,817	02/12/2018	02/15/2051
90276W-AW-7	UBS COMMERCIAL MORTGAGE TRUST SERIES 2017C7 CLASS B			4	1FM	11,074,744	99.3180	10,679,641	10,753,000	11,047,663		(26,789)			4.292	3.956	MON	38,460	461,519	12/20/2017	12/15/2050
90276X-AZ-8	UBS COMMERCIAL MORTGAGE TRUST SERIES 2018C11 CLASS B			4	1FM	10,299,994	102.2870	10,228,680	10,000,000	10,288,286		(11,708)			4.713	4.181	MON	39,274	196,371	06/28/2018	07/15/2051
90278K-BD-2	UBS COMMERCIAL MORTGAGE TRUST SERIES 2018C14 CLASS AS			4	1FE	11,329,982	104.5260	11,497,860	11,000,000	11,328,546		(1,437)			4.749	4.408	MON	43,536		11/28/2018	12/15/2051
90291J-BA-4	UBS COMMERCIAL MORTGAGE TRUST SERIES 2018C9 CLASS B			4	1FM	10,299,961	101.2160	10,121,557	10,000,000	10,281,379		(18,582)			4.570	4.231	MON	38,083	342,750	03/26/2018	03/15/2051
903442-AG-6	US 2018-USDC SERIES 2018USDC CLASS D			4	1FM	3,060,890	99.7860	2,993,580	3,000,000	3,060,063		(827)			4.493	4.358	MON	11,231	68,509	05/31/2018	08/10/2050
90349D-AJ-1	UBS-BARCLAYS COMMERCIAL MTG TR UBSBB 2012-C3 XA			4,6	1FE	10,367,262	5.6560	4,121,871		4,139,957		(1,114,991)			1.834	3.801	MON	111,478	1,859,824	09/14/2012	08/10/2049
90349D-AN-2	UBS-BARCLAYS COMMERCIAL MTG TR UBSBB 2012-C3 B			4	1FM	34,911,996	101.2100	34,664,288	34,250,000	34,504,700		(72,319)			4.365	4.150	MON	124,584	1,495,001	08/02/2013	08/10/2049
90349G-AN-5	UBS BARCLAYS COMMERCIAL MTG UBSBB 2013-C6 B			2	1FM	24,247,033	98.8750	23,818,925	24,090,000	24,138,758		(16,400)			3.875	3.826	MON	77,793	933,512	01/07/2014	04/10/2046
90349G-AQ-8	UBS BARCLAYS COMMERCIAL MTG UBSBB 2013-C6 C			2	1FM	24,672,751	96.5590	24,139,728	25,000,000	24,794,162		34,475			4.034	4.314	MON	84,056	1,025,371	01/09/2014	04/10/2046
90349G-AS-4	UBS BARCLAYS COMMERCIAL MTG UBSBB 2013-C6 D			2	2FM	7,365,870	89.7910	6,826,799	7,603,000	7,449,991		25,941			4.312	4.888	MON	27,325	332,972	07/14/2016	04/10/2046
90353D-BD-6	UBS COMMERCIAL MORTGAGE TRUST SERIES 2018C12 CLASS B			4	1FM	8,239,961	104.2210	8,337,680	8,000,000	8,238,049		(1,912)			4.788	4.579	MON	31,917	127,667	08/03/2018	07/15/2051
91830C-AL-2	VNDO 2012-6 VNDO 2012-6AVE D			4	1FM	5,197,250	97.3460	5,305,361	5,450,000	5,336,849		28,554			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	98.9220	4,451,485	4,500,000	4,513,251		(1,669)			3.903	3.935	MON	14,635	178,058	12/14/2016	01/10/2035
92890F-AY-2	WF-RBS COMMERCIAL MORTGAGE TR WFRBS 2014-C20 B			4	1FM	22,806,378	100.2210	22,013,527	21,965,000	22,482,281		(92,816)			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	97.0140	12,320,782	12,700,000	13,096,553		(69,551)			4.513	3.860	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	101.4040	13,714,884	13,525,000	13,879,060		(54,292)			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	94.5090	13,784,065	14,585,000	14,164,104		53,972			3.757	4.355	MON	45,670	557,688	09/09/2015	09/15/2057
92890N-AY-5	WF-RBS COMMERCIAL MORTGAGE TR WFRBS 2012-C10 C			4	1FM	10,249,730	99.2980	9,929,838	10,000,000	10,097,594		(26,890)			4.376	4.156	MON	36,472	444,099	11/30/2012	12/15/2045
92890P-AJ-3	WF-RBS COMMERCIAL MORTGAGE TR WFRBS 2013-C14 C			4	1FM	7,170,488	96.0930	7,470,242	7,774,000	7,459,361		60,153			3.979	5.086	MON	25,778	314,095	06/26/2013	06/15/2046
92930R-AD-4	WF-RBS COMMERCIAL MTG TRUST WFRBS 2012-C9 B			4	1FM	10,249,220	99.9370	9,993,659	10,000,000	10,096,602		(27,042)			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	7,349,983	5.8230	2,954,310		2,942,041		(773,345)			1.883	3.420	MON	79,681	999,125	10/18/2012	11/15/2045
92930R-AJ-1	WF-RBS COMMERCIAL MTG TRUST WFRBS 2012-C9 D			4	1FM	12,330,010	94.3480	11,733,150	12,436,000	12,316,077		14,485			4.780	5.112	MON	49,539	555,981	03/08/2018	11/15/2045
92935J-AN-5	WF-RBS COMM MTG TRUST 2011-C2 WFRBS 2011-C2 D			4	1FM	10,876,342	99.0210	9,903,368	10,001,327	10,310,296		(161,952)			5.652	3.937	MON	47,102	573,019	09/02/2015	07/15/2021
92936C-AY-5	WF-RBS COMMERCIAL MTG TRUST WFRBS 2011-C4 E			4	2FM	7,799,368	95.4520	7,064,398	7,401,000	7,578,245		(58,072)			5.231	4.426	MON	32,262	392,504	07/20/2015	06/15/2044
92936J-AN-4	WF-RBS COMM MTG TRUST WFRBS 2011-C5 E			4	3FM	8,389,730	98.9710	7,620,791	7,700,000	8,022,156		(104,366)			5.672	4.226	MON	36,397	442,743	10/19/2016	11/15/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	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
92936Q-AS-7	WF-RBS COMMERCIAL MTG TR WFRBS 2012-C6 D			4	3FM	8,089,975	100.3710	7,643,754	7,615,521	7,852,423		(68,581)			5.582	4.621	MON	35,428	430,956	12/12/2016	04/15/2045
92936T-AE-2	WF-RBS COMMERCIAL MTG TRUST WFRBS 2012-C7 C			4	1FM	8,394,305	100.1860	7,925,696	7,911,000	8,195,171		(74,419)			4.821	3.802	MON	31,784	386,674	05/18/2016	06/15/2045
92936T-AJ-1	WF-RBS COMMERCIAL MTG TRUST WFRBS 2012-C7 D			4	1FM	5,548,792	91.0550	4,874,174	5,353,000	5,467,973		(30,824)			4.821	4.239	MON	21,507	261,644	04/25/2016	06/15/2045
92936Y-AG-6	WF-RBS COMMERCIAL MTG TRUST WFRBS 2012-C8 C			4	1FM	6,434,766	101.3060	6,078,337	6,000,000	6,270,406		(74,086)			4.893	3.554	MON	24,463	297,644	09/15/2016	08/15/2045
92936Y-AK-7	WF-RBS COMMERCIAL MTG TRUST WFRBS 2012-C8 XA			4,6	1FE	19,344,410	5.2100	8,407,078		8,232,314		(2,465,633)			1.835	3.633	MON	246,887	3,170,224	06/24/2013	08/15/2045
92936Y-AM-3	WF-RBS COMMERCIAL MTG TRUST WFRBS 2012-C8 XB			4,6	1FE	3,359,745	1.9330	1,289,028		1,301,139		(373,235)			0.582	3.958	MON	32,319	433,190	10/09/2012	08/15/2045
92936Y-AR-2	WF-RBS COMMERCIAL MTG TRUST SERIES 2012C8 CLASS E			4	1FM	2,391,797	97.0000	2,424,990	2,500,000	2,406,051		14,254			4.893	6.126	MON	10,193	82,900	04/25/2018	08/15/2045
92937E-AG-9	WF-RBS COMMERCIAL MTG TRUST WFRBS 2013-C11 B			4	1FM	928,789	99.1730	991,728	1,000,000	965,107		7,362			3.714	4.668	MON	3,095	37,140	07/15/2013	03/15/2045
92937E-AH-7	WF-RBS COMMERCIAL MTG TRUST WFRBS 2013-C11 C			4	1FM	13,477,685	99.1880	13,063,031	13,170,000	13,318,227		(34,860)			4.209	3.946	MON	46,199	562,781	12/03/2015	03/15/2045
92937E-AJ-3	WF-RBS COMMERCIAL MTG TRUST WFRBS 2013-C11 D			4	1FM	7,129,261	95.1360	7,117,120	7,481,000	7,272,527		37,261			4.265	4.995	MON	26,592	320,308	02/21/2018	03/15/2045
92937F-AG-6	WF-RBS COMM MTG TRUST WFRBS 2013-C12 B			4	1FM	5,305,909	99.4010	5,243,406	5,275,000	5,291,595		(5,390)			3.863	3.771	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	99.3970	28,194,044	28,365,000	28,703,187		(86,062)			4.344	4.073	MON	102,675	1,247,980	04/15/2014	03/15/2048
92937F-AU-5	WF-RBS COMM MTG TRUST WFRBS 2013-C12 D			4	1FM	6,303,453	90.5850	6,250,337	6,900,000	6,509,743		65,858			4.419	5.846	MON	25,408	308,756	02/17/2016	03/15/2048
92937U-AH-1	WF-RBS COMMERCIAL MTG TRUST WFRBS 2013-C13 C			4	1FM	10,057,531	96.1310	10,084,193	10,490,000	10,263,160		42,038			3.910	4.452	MON	34,180	410,159	07/24/2013	05/15/2045
92938C-AG-2	WF-RBS COMM MORTGAGE TRUST WFRBS 2013-C15 XA			2,6	1FE	5,784,908	1.6810	2,242,963		2,318,155		(403,476)			0.447	4.009	MON	49,686	718,406	08/07/2013	08/15/2046
92938C-AH-0	WF-RBS COMM MORTGAGE TRUST WFRBS 2013-C15 B			2	1FM	7,198,832	102.3000	7,365,575	7,200,000	7,192,609		(835)			4.474	4.566	MON	26,838	326,824	01/08/2014	08/15/2046
92938J-AK-8	WF-RBS COMMERICAL MTG TRUST WFRBS 2013-UBS1 B			4	1FM	18,517,905	104.8340	18,825,054	17,957,000	18,376,819		(31,521)			4.742	4.453	MON	70,106	845,260	11/22/2013	03/15/2046
92938J-AL-6	WF-RBS COMMERICAL MTG TRUST WFRBS 2013-UBS1 C			4	1FM	12,059,758	102.1400	11,829,799	11,582,000	11,944,114		(37,075)			4.742	4.273	MON	45,217	545,183	05/01/2014	11/15/2023
92938V-AT-2	WF-RBS COMM MTG TRUST WFRBS 2014-C19 B			2	1FM	10,367,274	102.2520	10,291,657	10,065,000	10,231,431		(31,008)			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			2	1FM	10,428,906	99.2670	9,926,701	10,000,000	10,322,812		(31,458)			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	99.7610	6,484,449	6,500,000	6,613,342		(19,721)			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	96.8260	5,825,078	6,016,000	5,969,815		6,546			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	101.5560	10,155,566	10,000,000	10,180,209		(29,884)			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	96.6800	3,213,643	3,324,000	3,293,650		1,504			3.848	4.026	MON	10,659	129,950	01/31/2017	10/15/2057
92939K-BR-8	WF-RBS COMM MTG TRUST WFRBS 2014-C24 B			4	1FM	6,550,374	99.5320	6,330,234	6,360,000	6,480,312		(18,035)			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	99.6410	3,557,183	3,570,000	3,654,833		(12,356)			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	97.2440	3,458,978	3,557,000	3,677,867		(17,723)			4.322	3.773	MON	12,812	155,931	04/22/2015	11/15/2047
92939V-AG-9	JPMDB COMM MTGE SEC JPMDB 2015-WPG C			4	1FM	13,068,555	90.3680	11,747,871	13,000,000	13,051,820		(6,798)			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	13,324,948	100.7710	13,100,211	13,000,000	13,123,244		(35,547)			4.142	3.851	MON	44,872	538,460	09/19/2012	10/15/2045
94988H-AG-6	WELLS FARGO COMMERCIAL MTG TR WFCM 2012-LC5 C			4	1FM	19,211,758	101.7740	19,294,269	18,958,000	19,045,305		(29,745)			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	1.5380	1,817,293		1,822,239		(481,399)			0.427	4.932	MON	42,058	584,003	09/21/2012	10/15/2045
94988H-AP-6	WELLS FARGO COMMERCIAL MTG TR WFCM 2012-LC5 D			4	1FM	3,418,060	98.4050	3,366,434	3,421,000	3,415,225		(239)			4.763	4.866	MON	13,578	165,232	09/22/2014	10/15/2045
94988L-AG-7	WF COMMERCIAL MORTGAGE TRUST WFCM 2013-120B B			4	1FM	32,919,141	99.1100	34,688,343	35,000,000	34,541,360		326,933			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	98.4800	3,529,515	3,584,000	3,548,157		24,761			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	96.7830	11,614,927	12,001,000	11,994,363		(1,712)			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	97.1070	9,710,730	10,000,000	10,195,189		(28,276)			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	96.9650	14,544,738	15,000,000	14,991,694		(2,024)			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	98.6470	7,891,759	8,000,000	8,158,446		(22,382)			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	95.3550	7,628,378	8,000,000	7,992,860		(613)			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	98.3540	17,703,794	18,000,000	18,205,542		(32,628)			4.128	3.973	MON	61,921	753,712	05/13/2015	05/15/2048
94989J-BF-2	WELLS FARGO COMM MTG TRUST WFCM 2015-C28 C			4	1FM	11,783,472	95.2070	11,424,860	12,000,000	11,833,785		16,164			4.128	4.408	MON	41,280	502,478	05/13/2015	05/15/2048
94989M-AK-5	WFCM 2015-NXS2 B WFCM 2015-NXS2 B			4	1FM	16,405,575	100.6890	16,260,302	16,149,000	16,379,364		(5,988)			4.247	4.227	MON	57,152	695,520	06/30/2015	07/15/2058
94989N-BK-2	WFCM 2015-C30 B WFCM 2015-C30 B			4	1FM	7,214,375	101.3040	7,091,256	7,000,000	7,151,450		(19,698)			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	101.1190	34,148,823	33,771,000	34,323,353		(75,040)			4.468	4.262	MON	125,748	1,530,116	08/18/2015	12/15/2047
94989T-BE-3	WFCM WFCM 2015-LC22 B			4	1FM	8,227,624	102.8400	8,227,161	8,000,000	8,145,040		(26,505)			4.543	4.221	MON	30,284	368,410	09/15/2015	09/15/2058
94989Y-BE-2	WELLS FARGO COMM MTGE TRST WFCM 2016-C32 B			4	1FM	14,834,505	103.1910	15,478,649	15,000,000	14,851,675		5,849			4.722	4.921	MON	59,021	718,069	02/03/2016	01/15/2059
95000A-AZ-0	WFCM 2015-P2 WFCM 2015-P2 B			4	1FM	7,606,476	99.4420	7,343,800	7,385,000	7,547,295		(20,353)			4.255	3.913	MON	26,186	314,232	12/08/2015	12/15/2048
95000F-AV-8	WELLS FARGO COMM MTGE TRUST WFCM 2016-C35 AS			4	1FM	9,573,748	94.3850	8,773,059	9,295,000	9,511,792		(26,064)			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	94.4060	12,381,377	13,115,000	13,423,665		(35,632)			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	95.5520	18,715,711	19,587,000	19,580,456		(2,629)			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-BNK1 D	0		2	1FM	2,006,920	81.9660	2,049,160	2,500,000	2,099,870		40,725			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			2	1FM	7,467,217	91.3030	6,619,489	7,250,000	7,420,736		(19,968)			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	0		2	1FM	2,499,903	88.7520	2,218,794	2,500,000	2,499,294		(262)			3.071	3.080	MON	6,398	76,775	08/05/2016	08/15/2049
95000G-BE-3	WELLS FARGO COMM MTGE TRUST WFCM 2016-BNK1 C			2	1FM	13,495,254	88.7520	11,981,486	13,500,000	13,492,855		(1,031)			3.071	3.080	MON	34,549	414,585	08/05/2016	08/15/2049
95000H-BL-5	WELLS FARGO COMM MTGE TRUST WFCM 2016-LC24 B			4	1FM	11,770,373	95.7800	11,014,746	11,500,000	11,714,504		(25,019)			3.621	3.356	MON	34,701	416,415	04/24/2017	10/15/2049
95000H-BM-3	WELLS FARGO COMM MTGE TRUST WFCM 2016-LC24 C			4	1FM	7,591,575	96.1060	7,207,948	7,500,000	7,568,159		(10,565)			4.465	4.369	MON	27,906	339,524	09/14/2016	10/15/2049
95000J-AX-6	WELLS FARGO COMM MTGE TRUST WFCM 2016-LC25 AS			4	1FM	10,299,580	98.9250	9,892,533	10,000,000	10,233,436		(32,374)			3.968	3.627	MON	33,064	398,737	11/22/2016	12/15/2059

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 Designation and Administrative Symbol	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
95000J-BA-5	WELLS FARGO COMM MTGE TRUST WFCM 2016-LC25 B			4	1FM	7,190,490	101.0600	7,129,803	7,055,000	7,158,487		(15,673)			4.420	4.230	MON	25,987	317,109	04/10/2017	12/15/2059
95000K-BG-9	WELLS FARGO COMM MTGE TRST WFCM 2016-NXS6 B			4	1FM	8,239,992	96.5130	7,721,073	8,000,000	8,191,323		(22,410)			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	97.2200	4,861,015	5,000,000	5,007,108		1,072			4.312	4.420	MON	17,966	218,557	09/29/2016	11/15/2049
95000L-BE-2	WFCM 2016 WFCM 2016-C33 B			4	1FM	15,449,040	101.5400	15,230,933	15,000,000	15,343,464		(40,452)			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	94.3070	8,016,070	8,500,000	7,665,493		84,485			3.896	5.509	MON	27,597	331,160	04/05/2016	03/15/2059
95000M-BU-4	WELLS FARGO COMM MTGE TRUST WFCM 2016-C36 B			2	1FM	6,694,773	96.2480	6,256,147	6,500,000	6,657,993		(17,336)			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			2	1FM	5,423,908	95.0450	5,227,457	5,500,000	5,432,665		3,921			4.188	4.409	MON	19,197	233,620	10/21/2016	11/15/2059
95000P-AK-0	WELLS FARGO COMM MTGE TRUST WFCM 2016-C37 B			4	1FM	6,694,844	100.8090	6,552,617	6,500,000	6,660,811		(17,434)			4.318	4.043	MON	23,390	284,770	12/12/2016	12/15/2049
95000P-AL-8	WELLS FARGO COMM MTGE TRUST WFCM 2016-C37 C			4	1FM	7,865,270	97.7020	7,816,170	8,000,000	7,883,915		9,019			4.493	4.788	MON	29,954	364,486	01/31/2017	12/15/2049
95000T-BX-3	WFCM 2017-RB1 B WFCM 2017-RB1 B			4	1FM	10,299,370	98.4020	9,840,211	10,000,000	10,254,289		(26,074)			4.039	3.702	MON	33,658	403,900	03/22/2017	03/15/2050
95001A-BJ-4	WELLS FARGO COMMERCIAL MORTGAG SERIES 2017C41 CLASS C			4	1FM	6,118,182	97.1540	5,829,214	6,000,000	6,107,264		(10,070)			4.511	4.140	MON	22,556	274,479	11/17/2017	11/15/2050
95001F-BD-6	WELLS FARGO COMM MTGE TRUST WFCM 2017-RC1 C			4	3FM	8,314,071	96.0480	7,753,003	8,072,000	8,277,438		(20,716)			4.591	4.251	MON	30,882	370,586	02/28/2017	01/15/2060
95001M-AL-4	WELLS FARGO COMM MTGE TRUST WELLS FARGO COMM MTGE TRUST			4	1FM	5,999,652	92.8150	5,568,871	6,000,000	5,999,093		(228)			3.903	3.916	MON	19,515	234,180	06/27/2017	07/15/2050
95001R-AY-5	WELLS FARGO COMMERCIAL MORTGAG SERIES 2018C48 CLASS XA			4,6	1FE	4,000,000	7.2970	4,035,369		3,997,242		(2,758)			0.958	11.194	MON	44,142		12/10/2018	01/15/2052
95001R-BB-4	WELLS FARGO COMMERCIAL MORTGAG SERIES 2018C48 CLASS B			4	1FE	8,239,888	104.2870	8,342,931	8,000,000	8,239,627		(261)			4.904	4.697	MON	32,693		12/10/2018	01/15/2052
95002D-BU-2	WELLS FARGO COMMERCIAL MORTGAG SERIES 2018C47 CLASS B			4	1FM	9,269,550	104.2820	9,385,380	9,000,000	9,236,612		(32,938)			4.854	4.530	MON	36,405	72,810	10/09/2018	09/15/2061
95002D-BX-6	WELLS FARGO COMMERCIAL MORTGAG SERIES 2018C47 CLASS C			4	1FM	4,992,500	100.4490	5,022,450	5,000,000	4,976,041		(16,459)			4.937	5.070	MON	20,571	41,828	10/09/2018	09/15/2061
96221Q-AK-9	WFRBS 2013-C18 C WFRBS 2013-C18 C			4	1FM	5,205,469	101.5820	5,079,124	5,000,000	5,127,895		(17,883)			4.699	4.282	MON	19,609	236,772	06/03/2014	12/15/2046
46645J-AF-9	JPMBB JPMBB 2015-C33 AS		C	4	1FM	17,911,198	100.0160	17,502,811	17,500,000	17,799,036		(37,766)			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	99.7480	7,481,118	7,500,000	7,664,647		(20,339)			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	9,269,462	98.1950	8,837,512	9,000,000	9,231,098		(23,677)			4.105	3.764	MON	30,788	369,450	05/04/2017	05/15/2050
61767C-BA-5	MORGAN STANLEY BAML TRUST MSBAM 2017-C33 C		D	4	2FM	6,414,478	96.8850	6,076,621	6,272,000	6,396,462		(11,756)			4.558	4.301	MON	23,813	251,359	04/17/2018	05/15/2050
87267J-AB-9	TruPS Financials Note Securiti SERIES 20182A CLASS A2	0	D	4	1	6,000,000	100.0000	6,000,000	6,000,000	6,000,000					4.646	5.365	JAJO	9,292		12/01/2018	09/30/2039
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						5,170,739,751	XXX	4,996,517,777	5,039,782,468	5,098,250,500		(13,782,447)	2,893,062		XXX	XXX	XXX	18,429,363	217,709,619	XXX	XXX
000000-00-0	PEAKS TRUST 2009-1				6	715,318	58.1200	715,318	1,230,760	715,318	228,921		515,442		8.022	72.647	MON	1,371	100,142	01/13/2010	01/15/2020
000000-00-0	BTMU CAP CORP BNSF RAILWAY CORP SERIES A			4	1	2,341,281	105.0850	2,460,335	2,341,281	2,341,281					6.550	6.550	FA	53,248	153,354	02/26/2009	02/26/2021
000000-00-0	BTMU CAP CORP BNSF RAILWAY CORP SERIES D			4	1	703,775	105.0850	739,562	703,775	703,775					6.550	6.550	FA	16,006	46,097	02/26/2009	02/26/2021
000000-00-0	BTMU CAP CORP BNSF RAILWAY CORP SERIES C			4	1	690,168	105.0850	725,263	690,168	690,168					6.550	6.550	FA	15,697	45,206	02/26/2009	02/26/2021
000000-00-0	BTMU CAP CORP BNSF RAILWAY CORP SERIES B			4	1	2,253,348	105.0850	2,367,931	2,253,348	2,253,348					6.550	6.550	FA	51,248	147,594	02/26/2009	02/26/2021
000000-00-0	BTMU CAP CORP BNSF RAILWAY CORP SERIES E			4	1	281,527	105.0850	295,843	281,527	281,527					6.550	6.550	FA	6,403	18,439	02/26/2009	02/26/2021
000000-00-0	CRG ISSUER CRG-17-1 CRG 2017-1 A	0		4	1Z	2,500,000	98.0000	2,450,000	2,500,000	2,500,000					4.500	4.660	JAJO	25,938	117,500	07/19/2017	01/10/2024
000000-00-0	HD SALEM OR LANDLORD LLC			4	1	3,478,044	108.4910	3,773,365	3,478,044	3,478,044					6.250	6.332	MON	604	217,376	03/01/2010	11/30/2030
000000-00-0	LEROY HOUSE TRUSTEE /WALGREENS			4	2FE	1,761,905	102.0000	1,797,143	1,761,905	1,761,905					6.410	6.496	MON	5,333	114,507	09/21/2007	09/21/2032
000000-00-0	74TH STREET - DORAL ASSOCIATES			4	2FE	4,558,271	103.0000	4,695,020	4,558,271	4,558,271					4.850	4.899	MON	16,581	224,147	08/29/2012	01/31/2034
000000-00-0	152ND ST HOMESTEAD ASSOC LLC			4	2FE	4,343,161	103.0000	4,473,456	4,343,161	4,343,161					4.850	4.899	MON	18,139	212,319	08/29/2012	01/31/2034
000000-00-0	KBCM CTL PASS THRU TR /RIVERSIDE WILLIAMSBURG MOB			4	1	5,031,541	123.9570	6,236,947	5,031,541	5,031,541					8.250	8.393	MON	24,214	415,102	03/05/2009	03/10/2034
000000-00-0	301 NORTH FEDERAL WAY LLC			4	2FE	2,186,202	99.4020	2,173,133	2,186,202	2,186,202					4.350	4.390	MON	8,189	96,013	07/18/2013	07/18/2038
000000-00-0	ICON BRAND HOLDINGS ICON BRAND HOLDINGS LLC	0		4	2Z	7,200,000	81.5000	6,520,000	8,000,000	7,591,512		323,891			5.990	10.956	JAJO	90,198	442,331	08/14/2017	01/20/2043
000366-AA-2	APOLLO AVIATION SEC EQUITY TRS APOLLO AVIATION SEC EQUITY TRU	0		4	1FE	1,728,021	99.9170	1,726,590	1,728,030	1,729,412		(354)			3.967	3.975	MON	2,856	68,551	05/25/2017	05/16/2042
00164T-AA-6	AMC EAST COMMUNITIES LLC 2007 SERIES A CLASS I			4	1FE	7,969,463	104.1550	7,931,009	7,614,621	7,790,619		(17,770)			5.740	5.187	JJ	201,542	437,079	07/22/2010	01/15/2028
00164T-AB-4	AMC EAST COMMUNITIES LLC 2007 SERIES A CLASS I			4	1FE	4,662,950	109.2710	5,463,550	5,000,000	4,735,443		10,762			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	110.4630	11,046,300	10,000,000	8,926,628		13,333			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		2	2FE	4,935,783	97.0850	5,654,188	5,823,932	5,107,731		45,770			3.227	5.038	FMAN	18,793	151,045	09/22/2015	02/25/2037
006346-AS-9	ADAMS OUTDOOR ADVERTISING SERIES 20181 CLASS A	0		4	1FE	2,496,942	102.9930	2,571,751	2,497,017	2,496,943		1			4.810	4.859	MON	5,338	12,011	10/19/2018	11/15/2048
006346-AU-4	ADAMS OUTDOOR ADVERTISING SERIES 20181 CLASS B	0		4	2FE	999,997	103.1650	1,031,645	1,000,000	999,997					5.653	5.720	MON	2,512	5,653	10/19/2018	11/15/2048
006346-AV-2	ADAMS OUTDOOR ADVERTISING SERIES 20181 CLASS C	0		4	3FE	999,977	103.2600	1,032,595	1,000,000	999,977					7.356	7.470	MON	3,269	7,356	10/19/2018	11/15/2048
023767-AA-4	AMERICAN AIRLINES AAL 5 1/4 01/31/21			4	1FE	3,027,771	101.8230	3,082,955	3,027,771	3,027,771					5.250	5.250	JJ	66,674	158,958	01/20/2011	01/31/2021

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 Designation and Administrative Symbol	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
02666B-AD-8	American Homes 4 Rent AMERICAN HOMES 4 RENT	0		4	1FE	4,249,852	105.4570	4,481,940	4,250,000	4,246,904		(792)			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
03066D-AG-1	AMERICREDIT AUTO RECEIVABLES AMERICREDIT AUTO REC	0		2	1FE	1,999,421	100.8500	2,017,008	2,000,000	1,999,607		(10)			3.650	3.688	MON	4,664	73,000	04/05/2016	05/09/2022
03078A-AA-6	AmeriHome GMSR Issuer Trust SERIES 2018GT1 CLASS A	0		2	2FE	3,499,924	99.4690	3,481,408	3,500,000	3,490,945		(8,979)			5.713	5.848	MON	2,777	74,428	08/09/2018	08/25/2025
03766K-AA-1	APOLLO AVIATION SEC EQUITY APOLLO AVIATION SEC EQUITY	0		4	1FE	2,245,204	102.0600	2,324,588	2,277,672	2,278,697		11,025			4.875	4.897	MON	4,935	111,036	03/31/2016	03/17/2036
03766K-AB-9	APOLLO AVIATION SEC EQUITY APOLLO AVIATION SEC EQUITY	0		4	2FE	446,268	100.4130	457,418	455,534	455,459		3,117			6.500	6.599	MON	1,316	29,610	03/31/2016	03/17/2036
038779-AA-2	ARBYS FUNDING ARBYS FUNDING LLC	0		2	2FE	3,741,429	102.2480	3,825,532	3,741,429	3,741,429					4.969	4.999	JAJO	31,502	185,912	11/06/2015	10/30/2045
04015U-AL-2	ARES CLO LTD SERIES 201538A CLASS DR			2	2FE	13,700,000	88.9150	12,181,304	13,700,000	13,700,000					4.969	4.981	JAJO	134,260	403,524	02/20/2018	04/20/2030
04015W-AJ-3	ARES CLO LTD ARES 2016-39A C			2	1FE	8,000,000	100.0550	8,004,389	8,000,000	8,000,000					5.195	5.238	JAJO	86,576	380,731	06/22/2016	07/18/2028
04248N-AA-1	ARMY HAWAII FAMILY HSG ARMYHW 5.524 06/15/50			4	1FE	46,407,292	113.0720	43,621,697	38,578,547	45,990,372		(176,686)			5.524	4.050	JD	94,715	2,131,079	07/21/2016	06/15/2050
04365A-AF-5	Ascentium Equipment Receivable SERIES 20181A CLASS D			2	2FE	2,125,715	100.5290	2,137,237	2,126,000	2,125,760		45			3.990	4.028	MON	4,713	53,253	04/18/2018	12/11/2023
04365J-AF-6	ASCENTIUM EQUIPMENT REC ACER 2017-1A D			2	2FE	999,745	100.2800	1,002,796	1,000,000	999,847		63			3.800	3.837	MON	2,217	38,000	04/26/2017	01/10/2024
048677-AB-4	ATLANTIC MARINE CORP ATLMAR 5.343 12/01/50			4	1FE	22,217,325	104.5870	24,633,227	23,552,857	22,401,352		25,668			5.343	5.772	JD	104,869	1,258,429	09/16/2010	12/01/2050
048677-AG-3	ATLANTIC MARINE CORP ATLMAR 6.158 12/01/51			4	1FE	5,131,547	112.1900	5,397,804	4,811,306	5,092,900		(5,247)			6.158	5.660	JD	24,690	296,280	09/07/2011	12/01/2051
05178T-AA-9	AURORA MILITARY HOUSING III AURMIL 5.82 07/15/34			4	1FE	16,308,863	109.6210	17,877,939	16,308,863	16,308,863					5.820	5.820	JJ	437,676	949,176	06/28/2011	07/15/2034
05178T-AB-7	AURORA MILITARY HOUSING III AURMIL 6.615 01/15/42			4	1FE	10,000,000	121.2690	12,126,900	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			2	1FE	9,856,000	99.7160	9,971,636	10,000,000	9,908,182		26,032			5.386	5.614	JAJO	116,679	494,524	11/16/2015	01/15/2028
05377R-CB-8	AESOP FUNDING II LLC AESOP 2015-2A B			4	1FE	23,891,790	99.7570	23,838,992	23,897,000	23,894,641		478			3.420	3.450	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	101.8240	3,288,481	3,229,583	3,232,937		(1,587)			4.830	4.837	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	99.4940	3,256,770	3,273,333	3,272,621		211			4.150	4.193	MON	4,151	135,843	03/08/2017	09/20/2023
05377R-CZ-5	AESOP FUNDING II LLC SERIES 20181A CLASS B			4	1FE	12,999,706	100.7930	13,103,059	13,000,000	12,999,929		222			4.000	4.034	MON	15,889	332,222	04/24/2018	09/20/2024
05377R-DD-3	AESOP FUNDING II LLC SERIES 20182A CLASS B			4	1FE	3,749,861	102.5980	3,847,437	3,750,000	3,749,856		(5)			4.270	4.309	MON	4,893	24,464	10/17/2018	03/20/2025
081331-AB-6	BELVOIR LAND LLC FTBELV 5.03 12/15/25			4	1FE	3,704,358	103.9350	3,898,875	3,751,249	3,731,048		2,502			5.030	5.187	JD	8,386	188,688	01/24/2011	12/15/2025
081331-AD-2	BELVOIR LAND LLC FTBELV 5.27 12/15/47			4	1FE	3,816,995	104.1600	4,530,960	4,350,000	3,872,251		8,919			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	1,789,369	102.6780	1,691,747	1,647,624	1,772,178		(6,343)			5.300	4.340	JD	3,881	87,324	02/23/2016	12/15/2035
11014P-AC-9	BRISTOL PARK CLO LTD BRIST 2016-1A C			2	1FE	5,000,000	97.3850	4,869,259	5,000,000	5,000,000					5.036	5.081	JAJO	54,560	229,568	11/01/2016	04/15/2029
123262-AN-7	Business Jet Securities, LLC SERIES 20181 CLASS A	0		4	1FE	3,391,752	100.6440	3,413,666	3,391,811	3,391,803		32			4.335	4.374	MON	6,535	100,866	02/21/2018	02/15/2033
123262-AN-7	Business Jet Securities, LLC SERIES 20181 CLASS A			4	1FE	4,389,326	100.6440	4,417,685	4,389,403	4,389,392		85			4.335	4.374	MON	8,457	166,176	02/21/2018	02/15/2033
123262-AQ-0	Business Jet Securities, LLC BUSINESS JET SECURITIES LLC	0		4	2FE	828,891	103.3690	856,819	828,895	828,904		13			6.048	6.124	MON	2,228	39,688	02/21/2018	02/15/2033
12326R-AA-0	Business Jet Securities, LLC SERIES 20182 CLASS A	0		4	1FE	4,520,444	100.0000	4,520,516	4,520,521	4,520,516		61			4.447	4.488	MON	8,934	88,281	06/21/2018	06/15/2033
12326R-AA-0	Business Jet Securities, LLC SERIES 20182 CLASS A			4	1FE	5,876,577	100.0000	5,876,677	5,876,677	5,876,671		105			4.447	4.488	MON	11,615	127,489	06/21/2018	06/15/2033
125634-AN-5	CLIF FUNDING LLC CLI FUNDING LLC	0		2	1FE	2,157,873	98.5510	2,281,885	2,315,431	2,223,061		25,496			3.290	4.891	MON	2,751	80,938	03/30/2016	06/18/2029
125634-AQ-8	CLIF FUNDING LLC CLI FUNDING LLC	0		2	1FE	1,470,318	99.4060	1,558,567	1,567,880	1,510,477		15,060			3.380	4.774	MON	1,914	56,226	08/22/2016	10/18/2029
12563L-AA-5	CLIF FUNDING LLC CLIF FUNDING LLC	0		2	1FE	704,996	98.2330	692,608	705,068	715,547		2,956			4.210	3.725	MON	1,072	29,683	02/04/2016	02/18/2041
12563L-AE-7	CLIF FUNDING LLC CLI FUNDING LLC	0		4	1FE	1,638,406	99.6590	1,633,000	1,638,590	1,641,066		2,326			3.620	3.608	MON	2,142	59,317	05/24/2017	05/18/2042
12564A-AA-8	CLI Funding LLC SERIES 20181H CLASS A	0		4	2FE	4,784,581	101.5910	4,861,114	4,784,989	4,784,581					6.020	6.100	MON	9,602	94,418	08/16/2018	08/19/2043
126650-BS-8	CVS HEALTH CORP 144A	0		4	2FE	77,004	115.6590	89,062	77,004	77,004					7.507	7.625	MON	337	5,781	12/07/2009	01/10/2032
12803P-AB-4	CAJUN GLOBAL LLC CAJUN GLOBAL LLC	0		2	2FE	3,790,376	103.1020	3,938,477	3,820,000	3,915,367		88,034			6.500	5.679	FMAN	28,279	248,300	05/30/2017	08/20/2047
134011-AJ-4	CAMP PENDLETON QUANTICO PENDLE 5.572 10/01/50			4	2FE	30,112,640	108.5320	31,219,230	28,765,000	29,961,897		(24,955)			5.572	5.217	AO	400,696	1,602,786	06/25/2012	10/01/2050
14069B-AA-2	CAPMARK MILITARY HSG CPMRK 2007-AETC A1			4	1	12,794,160	104.6560	14,795,403	14,137,193	12,916,226		20,478			5.746	6.633	MON	47,386	812,323	05/24/2012	02/10/2052
14069E-AA-6	CAPMARK MILITARY HOUSING TRUST CPMRK 2007-ACC A1			4	1FE	37,222,369	114.9160	38,902,448	33,852,943	37,064,350		(60,979)			6.084	5.370	MON	120,144	2,059,613	04/29/2016	07/10/2052
14310D-BA-4	CARLYLE GLOBAL MARKET STRATEGI SERIES 20132A CLASS DR			2	2FE	11,400,000	91.9990	10,487,918	11,400,000	11,400,000					4.845	4.879	JAJO	115,058	442,651	11/20/2017	01/18/2029
14310G-AW-0	CARLYLE GLOBAL MARKET STRATEGI SERIES 20133A CLASS CR			2	2FE	8,500,000	90.1440	7,662,227	8,500,000	8,500,000					4.886	4.929	JAJO	89,990	331,504	11/13/2017	10/15/2030
14312E-AQ-6	CARLYLE GROUP MARKET STRATEGIE SERIES 20123A CLASS A2B2			2	1FE	20,000,000	100.0000	20,000,000	20,000,000	20,000,000					4.879	4.909	JAJO	46,079		11/28/2018	01/14/2032
14312E-AS-2	CARLYLE GROUP MARKET STRATEGIE SERIES 20123A CLASS BR2			2	1FE	10,500,000	100.0000	10,500,000	10,500,000	10,500,000					4.636	4.663	JAJO	24,341		11/28/2018	01/14/2032
14314X-AG-4	CarMax Auto Owner Trust SERIES 20182 CLASS D			2	2FE	3,499,286	101.0660	3,537,298	3,500,000	3,499,354		68			3.990	4.030	MON	6,207	89,221	04/18/2018	04/15/2025

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 Designation and Administrative Symbol	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
14315B-AG-1	CARLYLE GLOBAL MARKET STRATEGI SERIES 20174A CLASS C			2	2FE	19,000,000	93.0420	17,677,912	19,000,000	19,000,000					5.236	5.286	JAJO	212,798	812,758	10/13/2017	01/15/2030
14315C-AA-2	CARLYLE GLOBAL MARKET STRATEGI SERIES 20174A CLASS D			2	3FE	5,500,000	92.7370	5,100,525	5,500,000	5,500,000					8.586	8.689	JAJO	101,008	398,538	10/13/2017	01/15/2030
14315E-AG-5	CarMax Auto Owner Trust SERIES 20184 CLASS D			2	2FE	2,499,917	101.9060	2,547,660	2,500,000	2,499,914		(3)			4.150	4.187	MON	4,035	14,698	10/17/2018	04/15/2025
14855J-AB-1	CASTLE LAKE CASTLE LAKE AIRCRAFT	0		4	1FE	4,905,188	98.6720	4,841,462	4,906,625	4,940,347		16,177			4.450	4.284	MON	9,704	218,345	08/01/2016	08/15/2041
14855J-AC-9	CASTLE LAKE CASTLE LAKE AIRCRAFT	0		4	2FE	3,087,805	100.7500	3,113,098	3,089,924	3,149,599		46,002			6.150	5.710	MON	8,446	190,030	08/01/2016	08/15/2041
14855T-AA-1	CASTLELAKE AIRCRAFT CLAST 2015-1A A	0		4	1FE	1,699,718	101.2850	1,721,598	1,699,757	1,724,818		8,462			4.703	4.033	MON	3,553	79,939	12/10/2015	12/15/2040
14856C-AA-7	CASTLELAKE AIRCRAFT SEC TRUST CASTLELAKE AIRCRAFT SEC TRST	0		4	1FE	3,372,503	101.6820	3,431,822	3,375,050	3,372,634		131			4.125	4.179	MON	6,188	69,610	06/07/2018	06/15/2043
14856C-AB-5	CASTLELAKE AIRCRAFT SEC TRUST CASTLE LAKE AIRCRAFT SEC TRST	0		4	2FE	963,685	101.3730	977,542	964,300	963,707		23			5.300	5.376	MON	2,271	25,554	06/07/2018	06/15/2043
15672G-AA-7	CERBERUS ONSHORE CERBERUS ONSHORE II CLO	0		4	1FE	10,459	100.0000	10,459	10,459	10,459					4.586	4.681	JAJO	104	433	08/11/2016	09/07/2026
15672G-AG-4	CERBERUS ONSHORE CERBERUSONSHORE II CLO LLC	0		4	1FE	3,051,000	99.9860	3,050,573	3,051,000	3,051,000					4.886	5.225	JAJO	32,301	135,455	08/11/2016	09/07/2026
15672G-AL-3	CERBERUS ONSHORE	0		4	1FE	2,646,000	100.0240	2,646,638	2,646,000	2,646,000					5.586	6.021	JAJO	32,026	136,202	08/11/2016	09/07/2026
15672G-AN-9	CERBERUS ONSHORE CERERUS ONSHORE II CLO LLC	0		4	1FE	3,600,167	99.9000	3,641,355	3,645,000	3,659,881		15,922			6.286	6.550	JAJO	49,646	213,424	08/11/2016	09/07/2026
15672G-AQ-2	CERBERUS ONSHORE CERBERUS ONSHORE II CLO LLC	0		4	2FE	2,106,000	99.9000	2,157,840	2,160,000	2,155,300		33,586			7.936	8.580	JAJO	37,142	162,509	08/11/2016	09/07/2026
165183-AP-9	CHESAPEAKE FUNDING II LLC CHESAPEAKE FUNDING II LLC			2	2FE	2,499,566	100.0140	2,500,339	2,500,000	2,499,746		107			3.710	3.744	MON	4,122	92,750	05/23/2017	07/15/2029
165183-BX-1	CHESAPEAKE FUNDING II LLC SERIES 20183A CLASS D			2	2FE	3,279,903	101.1850	3,318,864	3,280,000	3,279,899		(4)			4.210	4.248	MON	7,288		12/04/2018	01/15/2031
17119B-AG-2	CHRYSLER CAPITAL AUTO REC TRUS CCART 2016-BA D			2	2FE	14,497,439	100.2770	14,540,132	14,500,000	14,498,251		371			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	9,046,842	98.8150	8,874,933	8,981,353	9,018,323		(4,698)			4.000	3.902	AO	61,872	359,254	09/20/2012	10/29/2024
21079N-AA-9	CONTINENTAL AIRLINES UAL 5.983 04/19/22			4	1FE	8,471,460	104.8410	8,962,210	8,548,396	8,521,546		8,141			5.983	6.119	AO	102,290	511,451	03/30/2010	04/19/2022
233046-AE-1	DB MASTER FINANCE LLC DB MASTER FINANCE LLC	0		2	2FE	1,188,000	96.7470	1,149,354	1,188,000	1,188,000					3.629	3.645	FMAN	4,910	46,346	10/23/2017	11/20/2047
233046-AF-8	DB MASTER FINANCE LLC DB MASTER FINANCE LLC	0		2	2FE	1,980,000	96.7130	1,914,917	1,980,000	1,980,000					4.030	4.050	FMAN	9,088	85,779	10/23/2017	11/20/2047
24703F-AF-3	DELL EQUIPMENT FINANCE TRUST DEFT 2017-1 D			2	2FE	3,149,568	99.6910	3,140,270	3,150,000	3,149,645		(16)			3.440	3.475	MON	2,709	108,360	04/25/2017	04/24/2023
247361-ZH-4	DELTA AIR LINES SERIES 2010-2A	0		4	1FE	45,617	100.5650	45,494	45,239	45,266		(46)			4.950	4.773	MN	236	2,239	11/15/2010	05/23/2019
247367-BH-7	DELTA AIR LINES DAL 6.821 08/10/22	0		4	1FE	137,497	108.4460	144,416	133,169	135,079		(2,926)			6.821	6.946	FA	3,558		08/20/2010	08/10/2022
247367-BH-7	DELTA AIR LINES DAL 6.821 08/10/22			4	1FE	6,163,504	108.4460	6,739,408	6,214,552	6,191,350		7,136			6.821	6.946	FA	166,025	433,040	08/20/2010	08/10/2022
25755T-AH-3	DOMINOS PIZZA MASTER ISSUER DOMINOS PIZZA MASTER ISSUER LL	0		2	2FE	2,962,500	98.3690	2,914,174	2,962,500	2,962,500					4.118	4.134	JAJO	22,366	116,591	06/12/2017	07/25/2047
25755T-AH-3	DOMINOS PIZZA MASTER ISSUER DOMINOS PIZZA MASTER ISSUER LL			2	2FE	20,737,500	98.3690	20,399,220	20,737,500	20,737,500					4.118	4.134	JAJO	156,561	859,375	06/12/2017	07/25/2047
26207W-AG-0	DRIVE 2015 DRIVE AUTO RECEIVABLES TRUST	0		2	1FE	3,249,498	100.6650	3,271,596	3,250,000	3,249,675		(49)			4.590	4.642	MON	6,630	149,175	09/23/2015	01/17/2023
26208A-AF-9	DRIVE AUTO RECEIVABLES TRUST DRIVE AUTO REC TRUST	0		2	1FE	1,126,489	100.0110	1,126,710	1,126,582	1,126,554		12			3.190	3.219	MON	1,597	35,938	05/18/2016	07/15/2022
26208A-AG-7	DRIVE AUTO RECEIVABLES TRUST DRIVE 2016-BA D	0		2	1FE	5,999,096	101.2390	6,074,311	6,000,000	5,902,385		54,797			4.530	5.634	MON	12,080	271,800	05/18/2016	08/15/2023
26208A-AG-7	DRIVE AUTO RECEIVABLES TRUST DRIVE 2016-BA D			2	1FE	18,997,137	101.2390	19,235,319	19,000,000	18,690,887		173,526			4.530	5.634	MON	38,253	860,700	05/18/2016	08/15/2023
26208B-AN-0	DRIVE AUTO REC TRUST DRIVE 2016-CA D			2	2FE	12,197,609	101.1680	12,342,476	12,200,000	12,198,319		357			4.180	4.221	MON	22,665	509,960	11/16/2016	03/15/2024
26208C-AN-8	DRIVE AUTO RECEIVABLES TRUST DRIVE 2017-AA D			2	2FE	19,499,571	101.1160	19,717,597	19,500,000	19,499,667		93			4.160	4.197	MON	36,053	811,200	01/24/2017	05/15/2024
26208D-AF-3	DRIVE AUTO RECIEVABLES TRUST DRIVE 2017-BA D			2	1FE	9,999,745	100.5260	10,052,565	10,000,000	9,999,976		184			3.720	3.749	MON	16,533	372,000	03/21/2017	10/17/2022
26208E-AG-9	DRIVE AUTO RECEIVABLES TRUST DRIVE AUTO RECEIVABLES TRUST			2	1FE	8,999,717	100.5820	9,052,338	9,000,000	8,999,524		(216)			3.840	3.874	MON	15,360	345,600	06/21/2017	03/15/2023
26208J-AG-8	DRIVE AUTO RECEIVABLES TRUST SERIES 20182 CLASS D			2	2FE	16,997,975	100.7530	17,128,047	17,000,000	16,998,168		193			4.140	4.180	MON	15,640	394,910	05/16/2018	08/15/2024
26208K-AG-5	DRIVE AUTO RECEIVABLES TRUST SERIES 20183 CLASS D			2	2FE	10,999,592	101.2660	11,139,306	11,000,000	10,999,586		(6)			4.300	4.340	MON	21,022	185,258	07/17/2018	09/16/2024
26208L-AA-6	DRIVEN BRANDS FUNDING LLC	0		2	2FE	14,550,000	104.0840	15,144,178	14,550,000	14,550,000					5.216	5.249	JAJO	149,677	758,928	07/24/2015	07/20/2022
26208L-AB-4	DRIVEN BRANDS FUNDING LLC DRIVEN BRANDS FUNDING LLC	0		2	2FE	6,232,297	104.9010	6,562,607	6,256,000	6,246,316		5,758			6.125	6.222	JAJO	75,572	383,180	05/13/2016	07/20/2046
26208M-AG-1	DRIVE AUTO RECEIVABLES TRUST SERIES 20185 CLASS D			2	2FE	8,499,647	101.6150	8,637,235	8,500,000	8,499,635		(12)			4.300	4.340	MON	14,214	25,382	11/15/2018	04/15/2026
26245C-AG-8	DRYDEN SR LOAN FUND DRSLF 2016-43A C			2	1FE	11,000,000	100.0580	11,006,424	11,000,000	11,000,000					5.169	5.180	JAJO	115,297	521,835	07/15/2016	07/20/2029
268602-AB-5	ELM TRUST MDCP ELM TRUST MDCP	0		4	2FE	4,341,700	100.2500	4,352,661	4,341,806	4,341,134		(586)			5.535	5.611	MON	7,343	240,319	12/08/2016	06/20/2025
26971H-AB-8	EAGLE 2014-1A A2 EGLE 2014-1A A2			4	1FE	20,612,569	100.2260	20,542,165	20,495,889	20,513,736		(26,663)			4.310	4.207	MON	39,261	883,373	12/16/2014	12/15/2039
30605Y-AB-7	FLCON 2017-1A FLCON 2017-1 A	0		4	1Z	2,171,519	98.0000	2,128,095	2,171,525	2,178,198		2,563			4.581	4.530	MON	4,421	99,478	02/01/2017	02/15/2042
32057H-AJ-6	FIRST INVESTORS AUTO OWNERS TR FIAOT 2016-2A D			2	2FE	2,249,958	99.2230	2,232,507	2,250,000	2,246,384		(1,905)			3.350	3.306	MON	2,931	75,375	09/12/2016	11/15/2022
32059B-AJ-7	FIRST INV AUTO OWNER TRST FIRST INV AUTO OWNER TRSY			2	2FE	4,399,600	99.4260	4,374,743	4,400,000	4,399,721		87			3.560	3.589	MON	6,962	156,640	07/11/2017	09/15/2023
32059D-AJ-3	First Investors Auto Owner Tru SERIES 20182A CLASS D			2	2FE	3,998,969	101.8870	4,075,462	4,000,000	3,998,998		29			4.280	4.326	MON	7,609	14,742	11/06/2018	01/15/2025

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	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
32059R-AJ-2	First Investors Auto Owner Tru SERIES 20181A CLASS D			2	2FE	3,098,979	100.4290	3,113,289	3,100,000	3,099,082		103			4.110	4.157	MON	4,955	73,615	05/08/2018	06/17/2024
33843Q-AG-9	FLAGSHIP CREDIT AUTO TRUST FCAT 2017-1 D			2	2FE	899,947	101.2240	911,019	900,000	899,965		9			4.230	4.269	MON	1,692	38,070	01/26/2017	05/15/2023
33844F-AE-7	FLAGSHIP CREDIT AUTO TRUST FCAT 2016-4 D			2	2FE	3,749,379	100.2300	3,758,624	3,750,000	3,749,612		100			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			2	2FE	3,739,771	99.5060	3,721,532	3,740,000	3,739,674		(135)			3.620	3.651	MON	6,017	135,388	05/19/2017	07/15/2023
33844N-AG-5	FLAGSHIP CREDIT AUTO TRUST SERIES 20182 CLASS D			2	2FE	4,499,430	101.1840	4,553,271	4,500,000	4,499,483		53			4.230	4.272	MON	3,701	106,279	05/16/2018	09/16/2024
33845D-AD-3	FLAGSHIP CREDIT AUTO TRUST SERIES 20184 CLASS D			2	2FE	12,496,548	101.6970	12,712,121	12,500,000	12,496,589		42			4.330	4.379	MON	22,552	36,083	11/15/2018	12/16/2024
34417M-AA-5	FOCUS 2017-1A A2I FOCUS 2017-1A A2I			2	2FE	9,850,000	101.7710	10,024,472	9,850,000	9,850,000					3.857	3.876	JAJO	64,374	379,915	03/21/2017	04/30/2047
34417Q-AA-6	Focus Brands Funding LLC SERIES 20181 CLASS A2	0		2	2FE	1,000,000	100.9060	1,009,063	1,000,000	1,000,000					5.184	5.218	JAJO	8,928		10/19/2018	10/30/2048
347508-AB-9	FORT KNOX MILITARY HOUSING I-B 144A	0		2	2FE	4,591,011	62.8830	4,694,275	7,465,059	5,980,145		62,759			2.795	5.453	MON	9,853	171,450	08/04/2010	02/15/2052
361863-AA-1	GMACN 2004-BUCK A1 GMACN 2004-BUCK A1			4	1	16,370,665	101.5430	16,136,644	15,891,439	16,373,866		(14,969)			6.033	5.778	MON	55,926	958,731	10/16/2015	08/10/2042
36186V-AA-9	GMACN 2003-CAMP A GMACN 2003-CAMP A			4	1Z	40,967,465	106.7110	38,167,583	35,767,243	40,741,736		(153,135)			6.049	4.721	MON	126,208	2,163,560	06/29/2017	12/10/2043
36186X-AD-9	GMAC COMM MTG ASSET CORP GMACN 2012-BLIS A			4	1FE	39,142,807	106.6250	41,741,539	39,147,985	39,143,195		99			5.174	5.231	MON	118,155	2,025,517	11/23/2012	07/10/2050
36186X-AE-7	GMAC COMM MTG ASSET CORP GMACN 2012-BLIS A I/O			4,6	1FE	5,039,684	6.7500	4,670,205		4,413,201		(86,238)			0.576	6.000	MON	23,247	398,343	11/28/2012	07/10/2050
36246M-AU-3	GTP ACQUISITION PARTNERS AMTTOW 3.482 06/16/25			2	1FE	15,000,000	98.6470	14,796,983	15,000,000	15,000,000					3.482	3.482	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	4,145,604	100.2470	4,157,320	4,147,089	4,153,082		6,123			3.850	3.843	MON	6,209	163,810	04/19/2017	04/15/2037
37956A-AB-9	GLOBAL SC FINANCE SRL GLOBAL SC FINANCE SRL	0		4	1FE	2,800,557	102.2370	2,863,761	2,801,100	2,800,569		12			4.290	4.332	MON	4,673	68,110	05/17/2018	05/17/2038
37956A-AC-7	GLOBAL SC FINANCE SRL GLOBAL SC FINANCE SRL	0		4	2FE	900,539	103.0220	927,762	900,550	900,537		(2)			5.100	5.155	MON	1,786	25,322	07/18/2018	05/17/2038
38012L-AA-7	GMACN GMACN 2006-NELL A			4	1	4,788,782	90.9850	4,357,074	4,788,782	4,788,782					5.364	5.424	MON	14,984	256,870	12/04/2012	05/10/2051
38013A-AB-8	GMACN GMACN 2011-DRUM A			4	1FE	22,159,568	110.5630	24,501,956	22,161,181	22,159,710		29			5.587	5.653	MON	72,225	1,238,145	08/25/2011	05/10/2050
38013A-AC-6	GMACN GMACN 2011-DRUM A IO			4,6	1FE	8,151,003	12.1880	7,985,559		6,901,546		(193,661)			1.013	6.501	MON	38,718	663,209	08/31/2011	05/10/2050
38081E-AA-9	GOLDEN BEAR 2016-1A A GLDN 2016-1A A			2	1FE	5,594,466	98.8290	5,528,955	5,594,466	5,594,466					3.750	3.749	MS	58,858	209,792	06/15/2016	09/20/2047
398079-AQ-6	GREYWOLF CLO LTD GREYWOLF CLO LTD	0		2	1FE	1,200,000	95.8600	1,150,320	1,200,000	1,200,000					4.586	5.041	JAJO	11,924	49,636	10/05/2017	10/15/2029
398079-AS-2	GREYWOLF CLO LTD GREYWOLF CLO LTD	0		2	2FE	2,473,750	93.8500	2,346,250	2,500,000	2,487,584		13,027			5.486	6.055	JAJO	29,718	126,159	10/05/2017	10/15/2029
40433J-AA-9	HOOTY 2014-1A A2 HOOTY 2014-1a 2a	0		4	2FE	1,250,691	99.7980	1,369,726	1,372,500	1,293,374		27,190			4.846	7.406	FMAN	7,575	66,511	03/03/2017	08/20/2044
40437H-AG-6	Highbridge Loan Management Ltd SERIES 8A 2016 CLASS CR			2	1FE	10,000,000	93.3010	9,330,101	10,000,000	10,000,000					4.419	4.421	JAJO	199,362		06/15/2018	07/20/2030
40437H-AJ-0	Highbridge Loan Management Ltd SERIES 8A 2016 CLASS DR			2	2FE	8,000,000	91.2320	7,298,570	8,000,000	8,000,000					5.369	5.382	JAJO	194,323		06/15/2018	07/20/2030
40437L-AJ-1	Highbridge Loan Management Ltd SERIES 13A 18 CLASS C			4	1FE	10,000,000	95.0070	9,500,674	10,000,000	10,000,000					4.586	4.609	JAJO	99,370		08/30/2018	10/15/2030
40437L-AL-6	Highbridge Loan Management Ltd SERIES 13A 18 CLASS D			4	2FE	10,000,000	92.1920	9,219,227	10,000,000	10,000,000					5.436	5.469	JAJO	117,787		08/30/2018	10/15/2030
40490A-AG-5	Halcyon Loan Advisors Funding SERIES 20182A CLASS B			4	1FE	10,000,000	100.0000	10,000,000	10,000,000	10,000,000					4.819	4.844	JAJO	6,693		11/21/2018	01/22/2031
40490A-AJ-9	Halcyon Loan Advisors Funding SERIES 20182A CLASS C			4	2FE	10,000,000	100.0000	10,000,000	10,000,000	10,000,000					5.869	5.906	JAJO	8,151		11/21/2018	01/22/2031
40490B-AG-3	Halcyon Loan Advisors Funding SERIES 20172A CLASS C			2	2FE	10,150,000	92.3130	9,369,801	10,150,000	10,150,000					5.549	5.588	JAJO	118,899	481,515	10/10/2017	01/17/2030
40538T-AE-3	Halcyon Loan Advisors Funding SERIES 20181A CLASS B			2	1FE	10,000,000	93.7480	9,374,821	10,000,000	10,000,000					4.637	4.621	JAJO	245,073		05/11/2018	07/20/2031
40538T-AG-8	Halcyon Loan Advisors Funding SERIES 20181A CLASS C			2	2FE	7,500,000	92.0840	6,906,331	7,500,000	7,500,000					5.687	5.683	JAJO	226,242		05/11/2018	07/20/2031
411707-AF-9	CKE RESTAURANT'S HOLDINGS INC. HARDEES FUNDING	0		4	2FE	9,975,000	103.2250	10,296,694	9,975,000	9,975,000					5.710	5.751	MJSD	17,404	284,786	06/20/2018	06/20/2048
419838-AA-5	HAWAIIAN AIRLINES 13-1A HA 3.9 01/15/26			4	1FE	19,431,414	96.5840	20,340,689	21,060,145	19,554,070		47,917			3.900	5.427	JJ	378,732	639,275	12/03/2018	01/15/2026
42770Q-AA-0	HERO 2014-2A HERO 2014-2A A			4	1FE	4,507,344	101.5100	4,578,536	4,510,415	4,507,594		126			3.990	3.999	MS	50,490	179,966	10/17/2014	09/21/2040
42770W-AA-7	HERO FUNDING TRUST HERO 2016-2A A			2	1FE	3,168,042	99.2890	3,146,547	3,169,079	3,200,871		(42)			3.750	3.761	MON	3,631	19,166	05/26/2016	09/20/2041
428041-BA-4	HERTZ FLEET LEASE FUNDING LLC HFLF 2017-1 D			4	2FE	2,590,045	99.3440	2,577,973	2,595,000	2,592,185		1,341			3.690	3.809	MON	5,586	88,437	05/02/2018	04/10/2031
428041-BG-1	HERTZ FLEET LEASE FUNDING LLC SERIES 20181 CLASS D			4	2FE	2,777,413	100.4660	2,790,946	2,778,000	2,777,475		62			4.170	4.210	MON	6,757	69,827	04/25/2018	05/10/2032
42806D-AJ-8	HERTZ HERTZ 2015-3A B			4	1FE	22,997,762	99.8350	22,961,958	23,000,000	23,012,877		(10,202)			3.710	3.705	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	99.7310	3,490,599	3,500,000	3,499,004		1,683			3.110	3.182	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	100.1620	2,003,232	2,000,000	1,999,078		1,542			4.430	4.555	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	101.5710	3,808,894	3,750,000	3,745,265		1,255			5.060	5.167	MON	3,163	189,750	06/01/2016	07/25/2022
42806D-BR-9	HERTZ SERIES 20181A CLASS B			4	1FE	19,286,371	98.5770	19,616,789	19,900,000	19,316,060		29,688			3.600	4.861	MON	11,940	215,700	11/27/2018	02/25/2024
42806D-CA-5	HERTZ SERIES 20183A CLASS B			4	1FE	6,171,343	101.9310	6,292,225	6,173,000	6,171,475		132			4.370	4.420	MON	4,496	133,381	06/21/2018	07/25/2024

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 Designation and Administrative Symbol	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
44330B-AP-9	Highbridge Loan Management Ltd SERIES 20132RR CLASS B			4	1FE	1,411,388	94.5260	1,441,529	1,525,000	1,429,306		18,613			4.369	5.424	JAJO	13,140	59,908	10/18/2017	10/21/2029
44330B-AR-5	Highbridge Loan Management Ltd SERIES 20132RR CLASS C			4	2FE	1,587,680	97.6410	1,562,253	1,600,000	1,610,566		13,594			5.369	5.278	JAJO	17,419	79,165	10/18/2017	10/21/2029
44331D-AJ-8	Highbridge Loan Management Ltd SERIES 5A 2015 CLASS CRR			2	1FE	10,000,000	100.0600	10,005,982	10,000,000	10,000,000					4.830	4.858	JAJO	103,308		10/02/2018	10/15/2030
44331D-AL-3	Highbridge Loan Management Ltd SERIES 5A 2015 CLASS CRR			2	1FE	10,000,000	95.3310	9,533,093	10,000,000	10,000,000					4.686	4.713	JAJO	100,235		10/02/2018	10/15/2030
44331D-AN-9	Highbridge Loan Management Ltd SERIES 5A 2015 CLASS DRR			2	2FE	10,000,000	93.2310	9,323,132	10,000,000	10,000,000					5.586	5.625	JAJO	116,381		10/02/2018	10/15/2030
45112A-AA-5	ICONX ICONX 2012-1A A			2	3FE	9,052,103	65.0000	5,883,867	9,052,103	9,052,103					4.229	4.250	JAJO	70,182	382,813	11/16/2012	01/25/2043
45804C-AA-4	RIVERMONT INC 2006-3 144A	0		4	4FE	10,192,000	86.0000	15,222,000	17,700,000	13,924,884		1,717,244			4.349	6.741	MON	66,241	652,898	05/13/2013	12/26/2050
46033#-AA-8	INTERNATIONAL SPEEDWAY LEASE BACKED TRUST 2008			4	2	11,908,454	108.7390	12,949,134	11,908,454	11,908,454					6.250	6.330	MON	62,023	744,274	07/14/2008	12/01/2034
46651T-AA-9	JG WENTWORTH XLI LLC J G WENTWORTH XLI LLC	0		2	1FE	4,961,011	99.6340	4,946,833	4,964,990	4,962,470		1,459			3.740	3.775	MON	8,253	137,721	03/13/2018	10/17/2072
47232X-AA-6	JEFFERIES MILITARY HOUSING JMHT 2010-SILL A			4	1FE	18,741,701	125.0000	22,068,110	17,654,488	18,710,588		(15,526)			6.730	6.301	MON	69,309	1,144,142	02/20/2018	06/10/2055
47760Q-AA-1	JIMMY 2017-1A 2AI JIMMY 2017-1A A2I			2	2FE	7,900,000	98.5160	7,782,745	7,900,000	7,900,000					3.610	3.626	JAJO	49,908	285,190	06/27/2017	07/30/2047
48239@-AC-4	KBCM CTL PASS THRU TR /ERIE MEDICAL/ST. VINCENT HOSP			4	3	4,916,242	102.4990	5,039,098	4,916,242	4,916,242					6.000	6.076	MON	13,110	294,974	04/02/2007	03/15/2032
48239@-AE-0	KBCM CTL PASS THRU TR /RIVERSIDE HEALTH SYSTEMS LN 1			4	1	7,562,712	110.4820	8,355,436	7,562,712	7,562,712					6.320	6.404	MON	21,243	480,538	10/17/2007	10/15/2032
48239@-AF-7	KBCM CTL PASS THRU TR /RIVERSIDE HEALTH SYSTEM LN 3			4	1	3,987,133	109.5090	4,366,269	3,987,133	3,987,133					6.260	6.342	MON	11,093	249,595	10/17/2007	10/15/2032
48239@-AG-5	KBCM CTL PASS THRU TR /RIVERSIDE CAMPUS MOB LLC			4	1	2,885,440	115.6530	3,337,098	2,885,440	2,885,440					6.970	7.072	MON	8,938	202,315	06/03/2008	06/15/2034
50543L-AA-0	LABRADOR AVIATION FINANCE LTD LABRADOR AVIATION FINANCE LTD	0		4	1FE	7,940,796	102.0250	8,261,899	8,097,917	7,995,482		29,237			4.300	4.686	MON	15,476	348,211	12/08/2016	01/15/2042
56127@-AA-6	MALON D MIMMS FAMILY LP			4	2FE	2,122,403	103.0000	2,186,075	2,122,403	2,122,403					6.560	6.650	MON	11,989	140,746	09/05/2008	09/05/2033
59524E-AB-8	MID-ATLANTIC MILITARY CO MIDATL 5.24 08/01/50			4	1FE	14,025,020	102.2490	16,894,825	16,523,150	14,328,185		38,724			5.240	6.468	FA	360,755	865,813	09/15/2011	08/01/2050
62953J-AE-5	NXT CAPITAL CLO LLC NXT CAPITAL CLO LLC	0		4	1FE	720,000	93.4030	672,502	720,000	720,000					4.969	5.392	JAJO	6,758	32,885	10/06/2017	10/20/2029
62953J-AG-0	NXT CAPITAL CLO LLC NXT CAPITAL CLO LLC	0		4	2FE	1,140,000	95.5000	1,088,700	1,140,000	1,140,000					6.369	6.816	JAJO	13,715	68,475	10/06/2017	10/20/2029
667294-AM-4	NORTHWEST AIRLINES DAL 7.575 03/01/19			4	1FE	361,420	100.7420	342,683	340,160	340,746		(3,909)			7.575	6.370	MS	8,589	25,767	09/20/2010	03/01/2019
668457-AA-2	NORTHWIND HOLDINGS LLC 2007-1A A1 144A	0		4	1FE	1,328,062	98.0000	1,391,980	1,420,388	1,412,469		52,175			3.518	6.063	MJSD	4,303	50,737	03/16/2016	12/01/2037
668457-AA-2	NORTHWIND HOLDINGS LLC 2007-1A A1 144A	0		4	1FE	2,545,298	98.0000	3,214,767	3,280,375	3,114,903		127,532			3.518	6.063	MJSD	9,938	83,156	03/16/2016	12/01/2037
67085K-AA-0	OFFUTT AFB AMERICA FIRST OFFUTT 5.46 09/01/50			4	2FE	31,246,980	100.4760	30,400,905	30,256,882	31,199,488		(20,573)			5.460	5.185	MS	550,675	1,519,911	06/28/2018	09/01/2050
67097Q-AJ-4	OCP CLO LTD SERIES 201714A CLASS C			2	2FE	23,500,000	89.9230	21,131,971	23,500,000	23,500,000					5.245	5.084	FMAN	143,787	1,022,340	11/16/2017	11/20/2030
67110D-AW-7	OCP CLO LTD OCP CLO LTD			2	2FE	15,000,000	96.7890	14,518,368	15,000,000	15,000,000					6.158	6.145	JAJO	171,911	852,413	07/25/2017	10/26/2030
67112K-AE-9	OCP CLO LTD SERIES 201815A CLASS B			2	1FE	10,000,000	94.4740	9,447,422	10,000,000	10,000,000					4.469	4.471	JAJO	236,788		05/23/2018	07/20/2031
67112K-AF-6	OCP CLO LTD SERIES 201815A CLASS C			2	2FE	10,000,000	92.0360	9,203,646	10,000,000	10,000,000					5.419	5.432	JAJO	287,982		05/23/2018	07/20/2031
67575N-BF-9	Ocwen Master Advance Receivabl SERIES 2018T1 CLASS DT1			4	2FE	1,999,999	100.0000	2,000,010	2,000,000	2,000,020		21			4.236	4.274	MON	4,001	28,478	08/07/2018	08/15/2049
67575N-BK-8	Ocwen Master Advance Receivabl SERIES 2018T2 CLASS DT2			4	2FE	3,499,993	100.0000	3,500,015	3,500,000	3,500,036		43			4.532	4.575	MON	7,490	53,313	08/07/2018	08/15/2050
675922-AN-8	Octagon Investment Partners 34 SERIES 20171A CLASS D			2	2FE	3,240,000	91.0280	2,949,306	3,240,000	3,240,000					4.969	4.977	JAJO	32,646	128,405	11/08/2017	01/20/2030
677071-AN-2	OHANA MILITARY COMM LLC OHANA 5.558 10/01/36			4	1FE	7,491,592	111.1240	7,689,781	6,920,000	7,361,088		(23,199)			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	37,721,886	114.2110	38,622,556	33,816,845	37,493,683		(73,977)			6.000	5.113	AO	507,253	2,029,011	11/16/2015	10/01/2051
68268E-AA-1	ONEMAIN FINANCIAL ONEMAIN FINANCIAL ISSUANCE TRU	0		2	1FE	272,025	100.0440	272,259	272,139	272,435		(1,184)			3.190	2.845	MON	313	8,681	04/19/2016	03/18/2026
68268E-AB-9	ONEMAIN FINANCIAL ONEMAIN FINANCIAL	0		2	1FE	4,962,049	100.3960	5,230,119	5,209,500	5,140,763		71,126			3.850	5.510	MON	7,243	200,566	03/30/2016	03/18/2026
68268G-AA-6	ONEMAIN FINANCIAL ISSUANCE ONEMAIN FINANCIAL ISSUANCE	0		2	1FE	3,162,685	100.1970	3,169,719	3,163,500	3,162,577		761			3.660	3.724	MON	4,181	115,784	02/03/2016	02/20/2029
68268G-AB-4	ONEMAIN FINANCIAL ISSUANCE ONEMAIN FINANCIAL ISSUANCE TRT	0		2	1FE	1,669,720	101.2020	1,690,075	1,670,000	1,668,914		147			4.570	4.648	MON	2,756	76,319	02/03/2016	02/20/2029
68268H-AA-4	ONEMAIN FINANCIAL ISSUANCE ONEMAIN FINANCIAL ISSUANCE TRS	0		2	1FE	47,662,157	101.1220	48,437,246	47,900,000	47,730,727		47,994			3.830	3.987	MON	66,248	1,834,570	06/02/2016	06/18/2031
68268H-AB-2	ONEMAIN FINANCIAL ISSUANCE ONEMAIN FINANCIAL ISSUANCE TRS	0		2	1FE	9,446,885	97.8140	9,292,292	9,500,000	9,453,679		8,737			5.610	5.817	MON	19,245	532,950	06/02/2016	06/18/2031
68268H-AC-0	ONEMAIN FINANCIAL ISSUANCE ONEMAIN FIN ISSUANCE TRUST	0		2	2FE	7,499,075	97.0560	7,279,223	7,500,000	7,488,015		1,496			6.860	7.003	MON	18,579	514,500	06/02/2016	06/18/2031

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 Designation and Administrative Symbol	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
68268X-AD-3	OneMain Direct Auto Receivable SERIES 20181A CLASS D			2	2FE	17,999,755	102.7670	18,498,085	18,000,000	17,999,710		(45)			4.400	4.441	MON	37,400	308,000	07/17/2018	01/14/2028
69346M-AA-7	PNMAC GMSR ISSUER TRUST PNMSR GMSR ISSUER TRUST	0		2	2FE	5,000,000	100.3750	5,018,750	5,000,000	5,000,000					4.856	5.176	MON	4,047	151,814	04/20/2018	04/25/2023
69403W-AC-1	PACIFIC BEACON LLC PACBEA 5.508 07/15/36			4	2FE	19,816,000	108.4340	21,686,800	20,000,000	19,860,843		7,088			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	7,947,647	119.2240	8,484,008	7,116,000	7,675,647		(34,514)			7.500	6.347	JJ	246,095	533,700	09/30/2010	01/15/2030
74981H-CJ-7	RACE POINT CLO LTD RACEPOINT CLO LTD			2	2FE	19,762,500	93.7530	18,527,873	19,762,500	19,762,500					5.636	5.689	JAJO	241,340	1,027,258	08/28/2017	10/15/2030
783478-AB-2	RUTTENBERG FAMILY LP /WALGREENS			4	2FE	2,178,542	100.0000	2,178,542	2,178,542	2,178,542					6.520	6.587	MON	6,707	144,014	02/04/2004	02/15/2029
78403D-AK-6	SBA TOWER TRUST SBA TOWER TRUST	0		2	1FE	9,000,000	98.2910	8,846,181	9,000,000	9,000,000					2.877	2.908	MON	10,070	260,368	06/21/2016	07/15/2021
78443C-CV-4	SLM STUDENT LOAN TRUST SLM STUDENT LOAN TRUST	0		2	1FE	3,217,964	96.6150	4,288,343	4,438,571	3,314,388		32,905			3.078	7.274	MJSD	5,693	108,162	04/13/2016	12/15/2039
78469Q-AV-4	SPS Servicer Advance Receivabl SERIES 2018T1 CLASS CT1			4	1FE	1,349,904	99.9930	1,349,904	1,350,000	1,349,902		(1)			4.160	4.197	MON	2,496	9,360	10/11/2018	10/17/2050
78469Q-AW-2	SPS Servicer Advance Receivabl SERIES 2018T1 CLASS DT1			4	2FE	1,849,737	99.9860	1,849,737	1,850,000	1,849,735		(2)			4.500	4.544	MON	3,700	13,875	10/11/2018	10/17/2050
797426-AG-8	SAN DIEGO FAMILY HOUSING SDFMHO 5.9405 07/01/48			4	1FE	5,004,368	112.5500	5,161,577	4,586,030	4,948,680		(8,513)			5.941	5.238	JJ	136,217	279,059	02/10/2012	07/01/2048
80306A-AA-8	SAPPHIRE AVIATION	0		4	1FE	937,062	100.2880	940,204	937,500	937,163		101			4.250	4.298	MON	1,771	29,108	03/14/2018	03/15/2040
82652X-AB-2	SRFC -2016-1A B SRFC 2016-1A B			2	2FE	3,308,642	100.1270	3,313,588	3,309,392	3,315,126		(661)			3.670	3.614	MON	3,711	121,455	03/15/2016	03/21/2033
82653G-AC-6	SIERRA RECEIVABLES FUNDING CO SERIES 20183A CLASS C			2	2FE	3,160,816	101.6360	3,212,580	3,160,874	3,160,806		(10)			4.170	4.205	MON	4,027	23,433	10/10/2018	03/20/2026
83546D-AD-0	SONIC CAPITAL LLC SONIC 2016-1A A2	0		2	2FE	5,932,958	100.4400	5,964,495	5,938,342	5,937,199		(31,060)			4.472	4.399	MON	8,114	270,909	12/02/2016	05/20/2046
83546D-AD-0	SONIC CAPITAL LLC SONIC 2016-1A A2			2	2FE	15,743,646	100.4400	15,774,522	15,705,354	15,743,866		42,605			4.472	4.399	MON	21,461	709,774	12/02/2016	05/20/2046
85022W-AA-2	SPRINGCASTLE SPV SCFT 2016-AA A	0		4	1FE	5,690,074	99.3800	5,655,023	5,690,292	5,736,943		21,106			3.050	2.703	MON	2,893	173,554	09/16/2016	04/25/2029
85172M-AB-0	SPRINGFIELD FUNDING TRUST SPRINGFIELD FUNDING TRUST	0		2	1FE	4,536,914	99.9050	4,495,739	4,500,000	4,523,972		(7,962)			3.800	3.632	MON	7,600	171,000	05/03/2017	05/15/2028
85172P-AC-1	SPRINGLEAF FUNDING TRUST SPRINGIIAF FUNDING TRUST			2	2FE	3,376,161	100.1420	3,381,788	3,377,000	3,376,321		66			3.860	3.898	MON	5,793	130,352	06/21/2017	07/15/2030
85572R-AA-7	START LTD START LTD	0		2	1FE	1,898,956	99.1830	1,901,000	1,916,667	1,897,613		(1,343)			4.089	4.364	MON	3,483	37,009	06/15/2018	05/15/2043
86213C-AB-1	STORE MASTER FUNDING LLC STR 1 STORE MASTER FUNDING LLC STR_1	0		4	1FE	2,057,553	101.0130	2,047,675	2,027,142	2,051,539		(3,014)			4.170	3.988	MON	2,583	84,532	09/28/2016	04/20/2045
86359K-AB-7	STRUCTURED RECEIVABLES FINANCE SFS 2005-A B			2	1FE	1,364,194	106.0800	1,420,503	1,339,086	1,342,720		(1,926)			6.948	6.737	MON	4,135	93,040	06/19/2007	05/15/2025
87244C-AL-0	TIAA CHURCHILL MD MKT CLO SERIES 20161A CLASS BR	0		4	1FE	1,000,000	99.4400	994,401	1,000,000	1,000,000					4.619	5.093	JAJO	9,110		10/05/2018	10/20/2030
87244C-AN-6	TIAA CHURCHILL MD MKT CLO SERIES 20161A CLASS CR	0		4	1FE	2,000,000	94.9760	1,899,520	2,000,000	2,000,000					5.369	5.858	JAJO	21,178		10/05/2018	10/20/2030
87244C-AQ-9	TIAA CHURCHILL MD MKT CLO SERIES 20161A CLASS DR	0		4	2FE	1,500,000	98.2410	1,473,618	1,500,000	1,500,000					6.369	6.880	JAJO	18,842		10/05/2018	10/20/2030
87342R-AB-0	BELL 2016-1A TACO BELL FUNDING	0		2	2FE	2,758,000	100.9650	2,784,609	2,758,000	2,758,000					4.377	4.377	FMAN	12,072	120,718	05/04/2016	05/25/2046
87342R-AC-8	BELL 2016-1A BELL 2016-1A A23	0		2	2FE	8,451,300	102.7280	8,681,830	8,451,300	8,451,300					4.970	5.005	FMAN	42,003	418,228	05/04/2016	05/25/2046
87342R-AC-8	BELL 2016-1A BELL 2016-1A A23			2	2FE	28,565,000	102.7280	29,344,182	28,565,000	28,565,000					4.970	5.005	FMAN	141,968	1,421,482	05/04/2016	05/25/2046
87407P-AR-1	TAL ADVANTAGE LLC TAL ADVANTAGE LLC	0		2	1FE	1,288,459	98.9640	1,313,068	1,326,813	1,307,776		9,413			3.270	3.821	MON	1,326	43,387	08/31/2016	11/21/2039
87407P-AT-7	TAL ADVANTAGE LLC TAL ADVANTAGE LLC	0		2	2FE	1,117,233	95.9170	1,135,017	1,183,333	1,143,171		13,834			4.150	5.483	MON	1,501	49,108	08/24/2016	11/21/2039
88606W-AA-0	THUNDERBOLT AIRCRAFT LEASE LTD THUNDERBOLT AIRCRAFT LEASE LTD	0		2	1FE	1,249,282	101.6490	1,269,936	1,249,335	1,250,943		1,416			4.212	4.214	MON	2,339	52,622	04/25/2017	05/17/2032
886313-AG-0	TIAA CHURCHILL MID MKT CLO SERIES 20161A CLASS ER	0		4	3FE	985,000	96.9930	969,930	1,000,000	985,741		741			10.439	11.334	JAJO	20,588		10/05/2018	10/20/2030
88708L-AA-1	TIMBERLAKE FINANCIAL LLC TIMBR A A 144A	0		4	3FE	19,531,745	87.6120	21,331,181	24,347,375	22,762,151		416,065			2.796	4.863	MON	7,563	557,928	02/20/2015	06/30/2036
89656F-AB-2	TRINITY RAIL LEASING LP TRL 2012-1A A2			2	1FE	6,500,000	99.6890	6,479,781	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		2	1FE	3,411,010	98.7550	3,369,172	3,411,633	3,423,000		2,440			3.520	3.459	MON	3,669	120,090	06/07/2017	06/20/2042
89679H-AJ-4	TRITON CONTAINER FINANCE LLC TRITON CONTAINER FINANCE LLC	0		2	1FE	1,387,237	100.5750	1,395,477	1,387,500	1,387,312		75			3.950	3.986	MON	1,675	41,105	03/13/2018	03/20/2043
89679H-AL-9	TRITON CONTAINER FINANCE LLC TRITON CONTAINER FINANCE LLC	0		2	2FE	924,642	100.5130	929,748	925,000	924,712		70			4.780	4.836	MON	1,351	33,161	03/13/2018	03/20/2043
89690E-AC-1	TRIP RAIL MASTER FUNDING LLC TRMF 2011-1A A2			2	1FE	19,969,886	104.0220	20,773,019	19,969,886	19,969,886					6.024	6.100	MON	53,466	1,202,986	06/29/2011	07/15/2041
89916#-AA-0	TULAROSA HOLDINGS LLC			4	2FE	753,960	102.0000	769,039	753,960	753,960					6.480	6.568	MON	2,171	48,857	08/21/2008	09/15/2028
90983V-AA-1	MCGUIRE AIR FORCE BASE MCGAFB 5.611 09/15/51	0		4	2FE	13,511,220	104.7190	15,921,874	15,204,380	13,703,313		23,153			5.611	6.014	MS	251,196	843,889	12/19/2018	09/15/2051
90983V-AA-1	MCGUIRE AIR FORCE BASE MCGAFB 5.611 09/15/51			4	2FE	23,218,141	104.7190	24,623,426	23,513,809	23,251,044		7,312			5.611	6.014	MS	388,478	1,238,251	12/19/2018	09/15/2051
91823A-AA-9	VB-S1 ISSUER LLC	0		2	1FE	1,800,000	98.3200	1,769,764	1,800,000	1,800,000					3.065	3.081	MON	2,452	55,170	06/08/2016	06/15/2046
91823A-AC-5	VB-S1 ISSUER LLC VB-S1 ISSUER LLC	0		2	2FE	1,000,000	99.9790	999,791	1,000,000	1,000,000					4.459	4.496	MON	1,982	44,590	06/08/2016	06/15/2046
92211M-AC-7	VANTAGE DATA CENTERS ISSUER, L SERIES 20181A CLASS A2			2	1FE	5,950,000	101.3660	6,031,294	5,950,000	5,950,000					4.072	4.107	MON	10,095	201,230	02/09/2018	02/16/2043
92211M-AE-3	VANTAGE DATA CENTERS ISSUER, L SERIES 20182A CLASS A2			2	1FE	10,741,042	101.8890	10,943,974	10,741,042	10,741,042					4.196	4.233	MON	20,031	25,039	11/16/2018	11/16/2043

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 Designation and Administrative Symbol	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
92535V-AA-0	VERTICAL BRIDGE CC LLC VERTICAL BRIDGE CC LLC	0		2	2FE	4,687,319	101.6210	4,763,474	4,687,486	4,689,186		703			5.193	5.231	MON	10,819	243,421	10/12/2016	10/15/2046
92915C-AW-4	VOYA CLO LTD VOYA CLO LTD	0		2	2FE	1,000,000	91.4350	914,346	1,000,000	1,000,000					5.119	5.560	JAJO	10,096	34,323	01/23/2018	01/20/2031
92940V-AB-7	WRG Debt Funding II LLC SERIES 20171 CLASS B	0		2	2Z	1,299,797	100.7270	1,309,445	1,300,000	1,301,717		1,920			5.926	5.849	MON	3,210	32,955	08/02/2018	03/15/2026
92959#-AA-2	WEC 2008B - DMB- 2 LLC /CVS #8292			4	2FE	1,689,011	101.0000	1,701,139	1,684,296	1,685,806		(276)			7.750	7.842	MON	6,164	132,346	12/15/2001	01/15/2023
92959*-AA-6	WEC 2008B - DMB- 2 LLC /CVS #8296			4	2FE	1,707,596	101.0000	1,719,858	1,702,830	1,704,363		(280)			7.750	7.842	MON	6,232	133,802	12/15/2001	01/15/2023
92961#-AA-8	WEC 2008B - DMB- 2 LLC /CVS #6086			4	2FE	927,701	101.0000	934,363	925,112	925,748		(147)			7.750	7.839	MON	3,386	72,692	12/15/2001	01/15/2023
946840-AA-2	WELLS DAIRY COMPANY			4	4	5,577,690	96.5550	5,385,539	5,577,690	5,577,690					6.420	6.506	MON	995	358,070	11/01/2005	01/18/2027
95058X-AC-2	WENDYS FUNDING WENDYS FUNDING LLC	0		2	2FE	3,023,094	100.3340	3,033,533	3,023,438	3,025,797		1,143			4.497	4.508	MJSD	6,043	135,964	09/15/2016	06/15/2045
95058X-AE-8	WENDYS FUNDING WENDYS FUNDING LLC	0		2	2FE	2,970,000	94.3500	2,802,195	2,970,000	2,970,000					3.884	3.903	MJSD	5,127	105,101	12/06/2017	03/15/2048
979880-AC-8	WOODMONT TRUST SERIES 20172A CLASS B	0		4	1FE	5,002,500	98.9260	4,946,300	5,000,000	5,002,475		(25)			4.795	4.811	JAJO	49,943		11/16/2018	07/18/2028
979880-AE-4	WOODMONT TRUST WOODMONT TRUST	0		4	1FE	6,000,000	96.0500	5,763,000	6,000,000	6,000,000					5.495	5.949	JAJO	68,682	303,798	05/25/2017	07/18/2028
979880-AG-9	WOODMONT TRUST WOODMONT TRUST	0		4	2FE	4,951,400	100.3660	5,018,315	5,000,000	5,020,945		52,918			6.895	7.296	JAJO	71,818	324,138	05/25/2017	07/18/2028
BCC2CS-04-5	PROP LIMITED ELIX AVIATION	0		4	1Z	11,399,666	98.3280	11,191,436	11,381,721	11,382,809		(4,235)			5.300	5.283	MON	50,269	603,231	07/12/2017	03/15/2042
BCC2CS-06-0	PROP LIMITED ELIX AVIATION	0		4	2Z	1,611,038	92.4800	1,503,682	1,625,960	1,610,275		1,355			6.900	7.288	MON	9,349	112,191	02/09/2017	03/15/2042
BCC2EW-AX-7	HARBOUR AIRCRAFT INV LTD HARBOUR AIRCRAFT INV LTD	0		2	1Z	1,845,448	99.7270	1,797,515	1,802,434	1,838,264		(7,184)			4.000	3.095	MON	3,204	65,294	02/01/2018	11/15/2037
BCC2EW-AZ-2	HARBOUR AIRCRAFT INV LTD HARBOUR AIRCRAFT INV LTD	0		2	2Z	1,277,630	100.3110	1,256,265	1,252,371	1,273,595		(4,036)			5.680	4.936	MON	3,162	64,828	02/01/2018	11/15/2037
000000-00-0	ROTOR ENGINES SECURITIZATION 2011-1A		C	4	1FE	8,320,648	107.3410	8,931,467	8,320,648	8,320,648					5.750	5.819	MON	21,264	483,825	06/24/2011	06/15/2046
00162L-CW-5	ALM LOAN FUNDING ALM LOAN FUNDING	0	D	2	2FE	5,000,000	94.0000	4,700,000	5,000,000	5,000,000					5.136	5.595	JAJO	55,643	75,608	06/20/2018	07/15/2027
00164B-BJ-5	ALM LOAN FUNDING SERIES 20137R2A CLASS BR2	0	D	2	1FE	1,000,000	96.4600	964,600	1,000,000	1,000,000					4.636	5.217	JAJO	9,788		09/25/2018	10/15/2027
00164B-BL-0	ALM LOAN FUNDING SERIES 20137R2A CLASS CR2	0	D	2	2FE	1,000,000	95.2300	952,300	1,000,000	1,000,000					5.436	6.043	JAJO	11,477		09/25/2018	10/15/2027
00165K-AN-6	ALM LOAN FUNDING SERIES 201618A CLASS BR	0	D	2	1FE	1,000,000	97.3600	973,600	1,000,000	1,000,000					4.686	5.140	JAJO	10,154	7,776	08/02/2018	01/15/2028
00165K-AQ-9	ALM LOAN FUNDING SERIES 201618A CLASS CR	0	D	2	2FE	1,000,000	94.6800	946,800	1,000,000	1,000,000					5.436	5.902	JAJO	11,779	9,047	08/02/2018	01/15/2028
001746-AS-5	American Money Management Corp SERIES 201618A CLASS CR		D	2	1FE	10,000,000	93.4610	9,346,086	10,000,000	10,000,000					4.641	4.424	FMAN	45,123	195,478	05/18/2018	05/26/2031
001746-AU-0	American Money Management Corp SERIES 201618A CLASS DR		D	2	2FE	10,000,000	92.4780	9,247,804	10,000,000	10,000,000					5.741	5.536	FMAN	55,817	245,894	05/18/2018	05/26/2031
00175M-BJ-8	American Money Management Corp SERIES 201415A CLASS CRR		D	2	1FE	5,100,000	96.4190	4,917,389	5,100,000	5,100,000					4.736	4.763	JAJO	14,762		11/26/2018	01/15/2032
00175M-BK-5	American Money Management Corp SERIES 201415A CLASS DRR		D	2	2FE	9,000,000	97.1490	8,743,385	9,000,000	9,000,000					5.836	5.877	JAJO	32,100		11/26/2018	01/15/2032
00176A-BC-8	American Money Management Corp SERIES 201211A CLASS CR2		D	2	1FE	9,000,000	93.0960	8,378,605	9,000,000	9,000,000					4.420	4.375	JAJO	69,621	194,381	04/20/2018	04/30/2031
00176A-BD-6	American Money Management Corp SERIES 201211A CLASS DR2		D	2	2FE	5,000,000	91.0670	4,553,358	5,000,000	5,000,000					5.370	5.336	JAJO	46,991	132,136	04/20/2018	04/30/2031
00176C-AU-5	American Money Management Corp SERIES 201312A CLASS DR		D	2	2FE	5,000,000	90.6010	4,530,057	5,000,000	5,000,000					5.318	5.176	FMAN	38,292	239,224	11/01/2017	11/10/2030
00177H-AE-9	American Money Management Corp SERIES 201822A CLASS C		D	2	1FE	15,000,000	92.2200	13,832,942	15,000,000	15,000,000					4.259	4.224	JAJO	117,129	361,088	03/08/2018	04/25/2031
00177H-AG-4	American Money Management Corp SERIES 201822A CLASS D		D	2	2FE	3,500,000	90.2180	3,157,620	3,500,000	3,500,000					5.190	5.187	JAJO	32,293	103,834	03/08/2018	04/25/2031
00178L-AE-9	AMERICAN MONEY MANAGMENT CORP AMERICAN MONEY MANAGEMNET CORP		D	2	2FE	6,500,000	93.1240	6,053,032	6,500,000	6,500,000					5.659	5.588	FMAN	61,300	345,503	09/14/2017	11/02/2030
006278-AN-5	ADAMS MILL CLO LTD	0	D	2	2FE	4,000,000	96.7300	3,869,200	4,000,000	4,000,000					5.936	6.407	JAJO	51,438	220,054	06/06/2017	07/15/2026
00900G-AJ-4	AIMCO SERIES 2018AA CLASS D		D	2	2FE	4,350,000	89.3010	3,884,611	4,350,000	4,350,000					5.000	5.031	JAJO	45,913	119,367	02/16/2018	04/17/2031
00900L-AK-0	AIMCO AIMCO	0	D	2	2FE	1,000,000	94.0600	940,600	1,000,000	1,000,000					4.886	5.345	JAJO	10,452	34,662	01/16/2018	01/15/2028
00900P-AG-0	AIMCO SERIES 2018BA CLASS C		D	4	1FE	5,150,000	100.0000	5,150,000	5,150,000	5,150,000					4.636	4.660	JAJO	3,316		12/03/2018	01/15/2032
00900P-AJ-4	AIMCO SERIES 2018BA CLASS D		D	4	2FE	10,000,000	100.0000	10,000,000	10,000,000	10,000,000					5.436	5.468	JAJO	7,550		12/03/2018	01/15/2032
016269-AC-6	Alinea CLO LTD SERIES 20181A CLASS C		D	2	1FE	9,250,000	93.5420	8,652,642	9,250,000	9,250,000					4.369	4.365	JAJO	176,826		06/18/2018	07/15/2031
016269-AD-4	Alinea CLO LTD SERIES 20181A CLASS D		D	2	2FE	10,000,000	93.1670	9,316,707	10,000,000	10,000,000					5.569	5.577	JAJO	244,496		06/18/2018	07/15/2031
020056-AZ-0	ALM LOAN FUNDING SERIES 20125A CLASS CR3		D	2	2FE	10,000,000	93.8930	9,389,285	10,000,000	10,000,000					5.145	5.183	JAJO	107,178	470,845	10/04/2017	10/18/2027
03328T-AY-1	ANCHORAGE CAPITAL CLO LTD SERIES 20157A CLASS DR		D	2	2FE	9,000,000	99.3340	8,940,047	9,000,000	9,000,000					5.136	5.182	JAJO	98,876	422,322	10/03/2017	10/15/2027
03328Y-AJ-3	ANCHORAGE CAPITAL CLO LTD ANCHORAGE CAPITAL CLO LTD	0	D	2	2FE	1,250,000	90.7700	1,134,625	1,250,000	1,250,000					5.136	5.614	JAJO	13,911	32,370	03/16/2018	04/13/2031
033292-AW-3	ANCHORAGE CAPITAL CLO LTD ANCHORAGE CAPITAL CLO LTD		D	2	2FE	3,500,000	94.0640	3,292,242	3,500,000	3,500,000					5.636	5.689	JAJO	42,742	183,362	09/21/2017	10/13/2030
03331J-AL-6	ANCHORAGE CAPITAL CLO LTD SERIES 201810A CLASS C		D	4	1FE	7,500,000	95.4680	7,160,115	7,500,000	7,500,000					4.686	4.727	JAJO	93,362		08/21/2018	10/15/2031
03331J-AN-2	ANCHORAGE CAPITAL CLO LTD SERIES 201810A CLASS D		D	4	2FE	6,500,000	93.3180	6,065,680	6,500,000	6,500,000					5.586	5.637	JAJO	96,514		08/21/2018	10/15/2031

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 Designation and Administrative Symbol	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
036011-AL-8	Annisa CLO Ltd SERIES 20162A CLASS CR		D	2	1FE	4,000,000	93.7440	3,749,762	4,000,000	4,000,000					4.469	4.424	JAJO	80,690	45,407	06/29/2018	07/20/2031
036011-AN-4	Annisa CLO Ltd SERIES 20162A CLASS DR		D	2	2FE	5,500,000	92.0650	5,063,571	5,500,000	5,500,000					5.436	5.426	JAJO	135,749	76,796	06/29/2018	07/20/2031
03665A-AB-3	ANTARES CLO ANTARES CLO	0	D	4	1FE	1,000,000	99.7920	997,921	1,000,000	1,000,000					4.219	4.630	JAJO	8,321	32,950	12/14/2017	01/20/2030
03665A-AC-1	ANTARES CLO ANTARES CLO	0	D	4	1FE	1,000,000	95.6600	956,600	1,000,000	1,000,000					4.819	5.241	JAJO	9,504	38,150	12/14/2017	01/20/2030
03665A-AD-9	ANTARES CLO SERIES 20172A CLASS D	0	D	4	2FE	1,000,000	96.4480	964,481	1,000,000	1,000,000					6.019	6.045	JAJO	11,870	48,550	12/14/2017	01/20/2030
03665A-AD-9	ANTARES CLO SERIES 20172A CLASS D		D	4	2FE	4,500,000	96.4480	4,340,165	4,500,000	4,500,000					6.019	6.045	JAJO	53,419	218,475	12/14/2017	01/20/2030
03665J-AG-3	ANTARES CLO ANTARES CLO	0	D	4	2FE	7,800,000	100.2380	8,019,064	8,000,000	7,942,266		99,438			6.669	7.273	JAJO	105,222	501,849	04/20/2017	07/20/2028
03665L-AG-8	ANTARES CLO SERIES 20183A CLASS C		D	4	1FE	17,500,000	97.7500	17,106,257	17,500,000	17,500,000					5.219	5.248	JAJO	30,444		11/20/2018	01/20/2031
03665L-AJ-2	ANTARES CLO SERIES 20183A CLASS D		D	4	2FE	17,500,000	97.9590	17,142,766	17,500,000	17,500,000					6.119	6.158	JAJO	35,694		11/20/2018	01/20/2031
03665M-AE-1	ANTARES CLO SERIES 20181A CLASS C		D	4	1FE	12,300,000	95.7870	11,781,770	12,300,000	12,300,000					4.819	4.823	JAJO	126,530	260,991	04/04/2018	04/20/2031
03665M-AG-6	ANTARES CLO SERIES 20181A CLASS D		D	4	2FE	18,500,000	94.1430	17,416,375	18,500,000	18,500,000					5.854	5.884	JAJO	231,650	478,342	04/04/2018	04/20/2031
03665T-AG-1	ANTARES CLO SERIES 20182A CLASS C	0	D	4	1FE	2,500,000	99.9790	2,499,480	2,500,000	2,500,000					5.169	5.188	JAJO	31,445		08/24/2018	10/20/2030
03665T-AG-1	ANTARES CLO SERIES 20182A CLASS C		D	4	1FE	2,500,000	99.9790	2,499,480	2,500,000	2,500,000					5.169	5.188	JAJO	31,445		08/24/2018	10/20/2030
03665T-AJ-5	ANTARES CLO SERIES 20182A CLASS D	0	D	4	2FE	1,000,000	95.7080	957,080	1,000,000	1,000,000					6.119	6.150	JAJO	14,900		08/24/2018	10/20/2030
03665T-AJ-5	ANTARES CLO SERIES 20182A CLASS D		D	4	2FE	6,500,000	95.7080	6,221,020	6,500,000	6,500,000					6.119	6.150	JAJO	96,851		08/24/2018	10/20/2030
03753L-AJ-5	APECX CREDIT CLO LLC APEX CREDIT CLO LLC		D	2	2FE	8,500,000	96.1810	8,175,405	8,500,000	8,500,000					6.292	5.993	MJSD	17,827	484,722	08/25/2017	09/20/2029
03754L-AE-5	Apex Credit CLO LLC SERIES 20182A CLASS C1		D	4	1FE	11,020,000	97.5170	10,746,329	11,020,000	11,020,000					4.869	4.897	JAJO	47,695		11/13/2018	10/20/2031
03754L-AG-0	Apex Credit CLO LLC SERIES 20182A CLASS D		D	4	2FE	10,000,000	96.1090	9,610,870	10,000,000	10,000,000					5.869	5.910	JAJO	52,169		11/13/2018	10/20/2031
03755H-AJ-2	Apex Credit CLO LLC APEX CREDIT CLO LLC	0	D	2	1FE	2,000,000	93.2000	1,864,000	2,000,000	2,000,000					4.440	4.915	JAJO	16,280	49,643	03/14/2018	04/25/2031
03755H-AL-7	Apex Credit CLO LLC SERIES 20181A CLASS D	0	D	2	2FE	1,000,000	93.5120	935,124	1,000,000	1,000,000					5.440	5.437	JAJO	10,275	30,683	03/14/2018	04/25/2031
03755H-AL-7	Apex Credit CLO LLC SERIES 20181A CLASS D		D	2	2FE	13,500,000	93.5120	12,624,173	13,500,000	13,500,000					5.440	5.437	JAJO	138,717	414,213	03/14/2018	04/25/2031
03764Q-BJ-0	APIDOS CLO SERIES 201315A CLASS CRR		D	2	1FE	9,000,000	93.1590	8,384,273	9,000,000	9,000,000					4.319	4.320	JAJO	78,822	194,388	03/29/2018	04/20/2031
03764Q-BL-5	APIDOS CLO SERIES 201315A CLASS DRR		D	2	2FE	7,500,000	90.1390	6,760,445	7,500,000	7,500,000					5.169	5.182	JAJO	76,458	194,751	03/29/2018	04/20/2031
03765L-AV-4	APIDOS CLO SERIES 201520A CLASS BRR		D	2	1FE	10,000,000	93.4460	9,344,614	10,000,000	10,000,000					4.386	4.425	JAJO	93,821	109,613	07/10/2018	07/16/2031
03765L-AX-0	APIDOS CLO SERIES 201520A CLASS CR		D	2	2FE	5,950,000	91.7630	5,459,869	5,950,000	5,950,000					5.386	5.436	JAJO	68,550	80,425	07/10/2018	07/16/2031
03765W-BG-2	Apollo Credit Funding Ltd SERIES 4A CLASS BR		D	2	1FE	15,000,750	94.8350	14,225,295	15,000,000	15,000,823		73			4.436	4.459	JAJO	144,180	194,902	06/14/2018	07/15/2030
03766Y-AA-1	APIDOS CLO SERIES 201728A CLASS D		D	2	3FE	5,000,000	87.9070	4,395,327	5,000,000	5,000,000					7.969	8.023	JAJO	78,583	321,607	11/09/2017	01/20/2031
03767C-AE-0	APIDOS CLO SERIES 201728A CLASS C		D	2	2FE	11,875,000	89.0840	10,578,672	11,875,000	11,875,000					4.969	4.978	JAJO	116,375	461,994	11/09/2017	01/20/2031
03767J-AD-7	APIDOS CLO APIDOS CLO		D	2	1FE	14,750,000	96.5930	14,247,417	14,750,000	14,750,000					4.799	4.830	JAJO	149,430	764,591	06/23/2017	07/17/2030
03768B-AA-9	APIDOS CLO SERIES XXXA CLASS D		D	2	3FE	4,000,000	89.4180	3,576,710	4,000,000	4,000,000					8.045	8.118	JAJO	99,650		08/07/2018	10/18/2031
03768C-AJ-8	APIDOS CLO SERIES XXXA CLASS B		D	2	1FE	6,000,000	93.9900	5,639,390	6,000,000	6,000,000					4.445	4.469	JAJO	82,275		08/07/2018	10/18/2031
03768C-AL-3	APIDOS CLO SERIES XXXA CLASS C		D	2	2FE	6,500,000	92.2360	5,995,336	6,500,000	6,500,000					5.445	5.480	JAJO	109,353		08/07/2018	10/18/2031
03990A-AA-1	ARES CLO LTD SERIES 201848A CLASS E		D	2	3FE	5,500,000	86.7950	4,773,734	5,500,000	5,500,000					7.669	7.714	JAJO	219,330		05/24/2018	07/20/2030
04015T-AD-3	ARES CLO LTD SERIES 201538A CLASS ER		D	2	3FE	9,550,000	84.1750	8,038,752	9,550,000	9,550,000					7.519	7.568	JAJO	141,618	432,139	02/20/2018	04/20/2030
04016D-AE-5	ARES CLO LTD ARES 2016-41A C		D	2	1FE	12,000,000	97.6180	11,714,160	12,000,000	12,000,000					5.036	5.081	JAJO	129,265	550,962	11/29/2016	01/15/2029
04016L-AJ-6	ARES 2017-42A D ARES 2017-42A D		D	2	2FE	3,000,000	95.8940	2,876,833	3,000,000	3,000,000					5.919	5.943	JAJO	35,021	163,920	02/21/2017	01/22/2028
04016N-AF-0	ARES CLO LTD ARES CLO LTD		D	2	2FE	11,500,000	96.0400	11,044,649	11,500,000	11,500,000					5.886	5.942	JAJO	146,667	706,782	07/14/2017	10/15/2029
04016P-AG-3	ARES CLO LTD ARES 2017-43A D		D	2	2FE	6,993,000	97.4510	6,821,553	7,000,000	7,036,457		17,814			6.176	6.153	JAJO	92,475	402,081	04/04/2017	10/15/2029
04016Q-AD-8	ARES CLO LTD ARES CLO LTD		D	2	2FE	6,500,000	92.9580	6,042,269	6,500,000	6,500,000					5.486	5.537	JAJO	77,266	337,566	08/30/2017	10/15/2030
04016V-AG-0	ARES CLO LTD SERIES 201847A CLASS C		D	2	1FE	13,800,000	92.3420	12,743,215	13,800,000	13,800,000					4.199	4.221	JAJO	123,935	285,433	03/13/2018	04/15/2030
04016V-AJ-4	ARES CLO LTD SERIES 201847A CLASS D		D	2	2FE	15,000,000	90.5850	13,587,768	15,000,000	15,000,000					5.136	5.183	JAJO	156,229	382,295	03/13/2018	04/15/2030
04016W-AA-1	ARES CLO LTD SERIES 201847A CLASS E		D	2	3FE	15,000,000	88.6160	13,292,463	15,000,000	15,000,000					7.936	8.027	JAJO	254,623	594,628	03/13/2018	04/15/2030
04017E-AJ-1	ARES CLO LTD SERIES 201432RA CLASS A2B		D	2	1FE	9,000,000	96.9570	8,726,140	9,000,000	9,000,000					4.290	4.313	FMAN	49,335	213,428	04/06/2018	05/15/2030
04017F-AJ-8	ARES CLO LTD SERIES 201848A CLASS D		D	2	2FE	7,250,000	89.9970	6,524,753	7,250,000	7,250,000					5.169	5.174	JAJO	193,923		05/24/2018	07/20/2030
04017J-AG-6	ARES CLO LTD SERIES 201849A CLASS C		D	2	1FE	10,000,000	93.4640	9,346,414	10,000,000	10,000,000					4.419	4.626	JAJO	177,868		07/06/2018	07/22/2030
04017J-AJ-0	ARES CLO LTD SERIES 201849A CLASS D		D	2	2FE	8,500,000	92.3980	7,853,810	8,500,000	8,500,000					5.469	5.736	JAJO	187,632		07/06/2018	07/22/2030
04017K-AA-6	ARES CLO LTD SERIES 201849A CLASS E		D	2	3FE	5,000,000	89.9690	4,498,435	5,000,000	5,000,000					8.169	8.640	JAJO	165,497		07/06/2018	07/22/2030
04018L-AE-5	ARES CLO LTD SERIES 201850A CLASS C		D	4	1FE	6,000,000	100.0000	6,000,000	6,000,000	6,000,000					4.586	4.609	JAJO	13,759		11/19/2018	01/15/2032
04018L-AG-0	ARES CLO LTD SERIES 201850A CLASS D		D	4	2FE	2,400,000	100.0000	2,400,000	2,400,000	2,400,000					5.336	5.366	JAJO	6,404		11/19/2018	01/15/2032
04280T-AQ-2	ARROW POINT CLO LTD ARROW POINT CLO LTD	0	D	2	2FE	3,000,000	99.6000	2,988,000	3,000,000	3,000,000					6.086	6.559	JAJO	39,554	169,591	03/23/2017	10/15/2026
04623T-AE-5	Assurant CLO I, LTD. SERIES 20181A CLASS C		D	2	1FE	10,500,000	92.4980	9,712,241	10,500,000	10,500,000					4.269	4.273	JAJO	88,404	226,417	03/09/2018	04/20/2031
04623T-AG-0	Assurant CLO I, LTD. ASSURANT CLO	0	D	2	2FE	1,000,000	91.7120	917,120	1,000,000	1,000,000					5.319	5.764	JAJO	10,490	27,018	03/09/2018	04/20/2031
04941G-AS-7	ATLAS SENIOR LOAN FUND LTD SERIES 20131A CLASS DR		D	2	2FE	6,800,000	98.2840	6,683,330	6,800,000	6,800,000					5.240	5.081	FMAN	42,560	317,747	11/08/2017	11/17/2027
04941V-AJ-4	ATLAS SENIOR LOAN FUND LTD SERIES 20189A CLASS D		D	2	2FE	12,000,000	98.7270	11,847,239	12,000,000	12,000,000					5.019	5.031	JAJO	118,783	357,880	02/23/2018	04/20/2028
04941Y-AL-3	ATLAS SENIOR LOAN FUND LTD SERIES 201811A CLASS C		D	2	1FE	10,000,000	94.1390	9,413,940	10,000,000	10,000,000					4.459	4.416	JAJO	226,025		06/08/2018	07/26/2031
04941Y-AN-9	ATLAS SENIOR LOAN FUND LTD SERIES 201811A CLASS D		D	2	2FE	15,000,000	92.7640	13,914,579	15,000,000	15,000,000					5.559	5.528	JAJO	424,747		06/08/2018	07/26/2031
04942U-AJ-5	ATLAS SENIOR LOAN FUND LTD SERIES 201812A CLASS C	0	D	2	1FE	1,000,000	96.1640	961,643	1,000,000	1,000,000					4.857	4.956	JAJO	12,844		08/29/2018	10/24/2031

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 Designation and Administrative Symbol	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
04942U-AJ-5	ATLAS SENIOR LOAN FUND LTD SERIES 201812A CLASS C		D	2	1FE	10,000,000	96.1640	9,616,430	10,000,000	10,000,000					4.857	4.956	JAJO	128,436		08/29/2018	10/24/2031
04942U-AL-0	ATLAS SENIOR LOAN FUND LTD SERIES 201812A CLASS D	0	D	2	2FE	987,500	92.6440	926,442	1,000,000	972,262		(15,238)			5.557	6.138	JAJO	14,710		08/29/2018	10/24/2031
04942U-AL-0	ATLAS SENIOR LOAN FUND LTD SERIES 201812A CLASS D		D	2	2FE	9,875,000	92.6440	9,264,423	10,000,000	9,722,623		(152,377)			5.557	6.138	JAJO	147,103		08/29/2018	10/24/2031
04965C-AQ-1	ATRIUM CDO CORP SERIES 12A CLASS DR		D	2	2FE	14,250,000	93.7480	13,359,086	14,250,000	14,250,000					5.269	5.297	JAJO	148,081	644,044	11/06/2017	04/22/2027
04965E-AA-2	ATRIUM CDO CORP SERIES 15A CLASS E		D	2	3FE	10,000,000	90.8830	9,088,270	10,000,000	10,000,000					8.327	8.410	JAJO	46,262		11/16/2018	01/23/2031
04965H-AA-5	ATRIUM CDO CORP SERIES 14A CLASS E		D	2	3FE	6,500,000	93.2810	6,063,275	6,500,000	6,500,000					8.086	8.189	JAJO	190,319		07/19/2018	08/23/2030
04965L-AL-2	ATRIUM CDO CORP SERIES 14A CLASS C		D	2	1FE	4,929,000	93.4940	4,674,698	5,000,000	4,936,961		7,961			4.386	4.611	JAJO	79,079		08/29/2018	08/23/2030
05363L-AY-9	AVERY 2015-6A C SERIES 20156A CLASS CR		D	2	1FE	16,000,000	95.2770	15,244,362	16,000,000	16,000,000					4.582	4.538	FMAN	114,028	102,986	08/22/2018	08/05/2027
05580H-AS-8	BNPP 2014 BNPP IP CLO LTD		D	2	2FE	8,000,000	98.1670	7,853,345	8,000,000	8,000,000					6.020	5.997	JAJO	84,285	442,915	07/18/2017	10/30/2025
05682B-AE-6	BAIN CAPITAL CREDIT CLO LTD BCC 2016-2A C		D	2	1FE	19,890,000	98.3370	19,559,299	19,890,000	19,890,000					5.036	5.081	JAJO	214,263	913,220	11/30/2016	01/15/2029
05682Q-AJ-5	BAIN CAPITAL CREDIT CLO LTD BAIN CAPITAL CREDIT CLO LTD		D	2	1FE	2,788,750	97.4800	2,718,470	2,788,750	2,788,750					4.969	4.979	JAJO	27,330	152,318	06/13/2017	07/20/2030
05682V-AJ-4	Bain Capital Credit CLO, Limit SERIES 20182A CLASS D		D	2	2FE	11,000,000	91.3030	10,043,384	11,000,000	11,000,000					5.319	5.331	JAJO	277,412		06/01/2018	07/19/2031
05683H-AJ-4	BAIN CAPITAL CREDIT CLO LTD		D	2	2FE	8,000,000	98.0470	7,843,720	8,000,000	8,000,000					6.040	6.048	JAJO	91,269	446,264	09/14/2017	07/25/2030
05683L-AG-1	Bain Capital Credit CLO, Limit SERIES 20181A CLASS C		D	2	1FE	15,000,000	92.1770	13,826,577	15,000,000	15,000,000					4.219	4.222	JAJO	123,054	312,951	03/12/2018	04/23/2031
05683L-AJ-5	Bain Capital Credit CLO, Limit SERIES 20181A CLASS D	0	D	2	2FE	1,800,000	89.9750	1,619,552	1,800,000	1,800,000					5.177	5.185	JAJO	18,121	46,246	03/12/2018	04/23/2031
05683L-AJ-5	Bain Capital Credit CLO, Limit SERIES 20181A CLASS D		D	2	2FE	8,500,000	89.9750	7,647,883	8,500,000	8,500,000					5.177	5.185	JAJO	85,567	218,387	03/12/2018	04/23/2031
05683M-AA-2	Bain Capital Credit CLO, Limit SERIES 20181A CLASS E		D	2	3FE	6,500,000	86.7820	5,640,822	6,500,000	6,500,000					7.827	7.875	JAJO	98,927	254,562	03/12/2018	04/23/2031
06759F-AG-1	BABSON CLO LTD SERIES 20152A CLASS DR		D	2	2FE	11,937,500	95.1920	11,363,524	11,937,500	11,937,500					5.419	5.435	JAJO	127,582	596,734	10/12/2017	10/20/2030
06759M-AL-5	BABSON CLO LTD SERIES 20161A CLASS CR		D	2	1FE	10,000,000	95.1600	9,515,972	10,000,000	10,000,000					4.577	4.577	JAJO	89,001	76,453	07/25/2018	07/23/2030
06759M-AN-1	BABSON CLO LTD SERIES 20161A CLASS DR		D	2	2FE	7,150,000	93.7520	6,703,303	7,150,000	7,150,000					5.527	5.538	JAJO	76,843	66,739	07/25/2018	07/23/2030
06760B-AJ-1	BABSON CLO LTD BABSON CLO LTD		D	2	1FE	11,500,000	97.5300	11,215,916	11,500,000	11,500,000					4.845	4.882	JAJO	116,068	594,685	06/23/2017	07/18/2029
06760G-AC-5	BABSON CLO LTD SERIES 20181A CLASS B		D	2	1FE	12,000,000	94.0650	11,287,771	12,000,000	12,000,000					4.186	4.221	JAJO	108,844	261,391	02/23/2018	04/15/2031
06760G-AD-3	BABSON CLO LTD SERIES 20181A CLASS C		D	2	2FE	12,000,000	91.4250	10,971,053	12,000,000	12,000,000					5.036	5.081	JAJO	130,944	316,075	02/23/2018	04/15/2031
06760H-AA-7	BABSON CLO LTD SERIES 20181A CLASS D		D	2	3FE	8,000,000	89.2470	7,139,790	8,000,000	8,000,000					7.936	8.028	JAJO	137,563	335,094	02/23/2018	04/15/2031
06760J-AJ-4	BABSON CLO LTD SERIES 20182A CLASS B		D	2	1FE	19,000,000	94.2190	17,901,678	19,000,000	19,000,000					4.336	4.373	JAJO	178,511	334,047	04/04/2018	04/15/2030
06760J-AL-9	BABSON CLO LTD SERIES 20182A CLASS C		D	2	2FE	10,500,000	92.2970	9,691,162	10,500,000	10,500,000					5.136	5.182	JAJO	116,851	220,305	04/04/2018	04/15/2030
06760K-AA-0	BABSON CLO LTD SERIES 20182A CLASS D		D	2	3FE	9,374,600	89.5200	8,504,434	9,500,000	9,399,746		25,146			7.936	8.254	JAJO	163,356	314,392	04/04/2018	04/15/2030
06760X-AJ-3	BABSON CLO LTD SERIES 20184A CLASS D		D	2	2FE	5,500,000	92.0380	5,062,081	5,500,000	5,500,000					5.336	5.371	JAJO	21,197		10/26/2018	10/15/2030
07378W-AU-2	BEAN CREEK CLO LTD BEAN CREEK CLO LTD	0	D	2	1FE	2,000,000	92.0000	1,840,000	2,000,000	2,000,000					4.369	4.799	JAJO	17,233	43,714	04/06/2018	04/20/2031
07378W-AW-8	BEAN CREEK CLO LTD BEAN CREEK CLO LTD	0	D	2	2FE	1,650,000	90.8800	1,499,522	1,650,000	1,650,000					5.219	5.665	JAJO	16,984	43,271	04/06/2018	04/20/2031
08179H-AD-2	BENEFIT STREWET PARTNERS CLO L BENEFIT STREET PARTNERS CLO		D	2	2FE	13,500,000	92.9170	12,543,848	13,500,000	13,500,000					5.486	5.537	JAJO	160,475	676,000	09/19/2017	10/15/2030
08179L-AG-6	Benefit Street Partners CLO Lt SERIES 201814A CLASS C		D	2	1FE	14,500,000	92.2870	13,381,666	14,500,000	14,500,000					4.219	4.221	JAJO	120,652	343,202	02/23/2018	04/20/2031
08179L-AJ-0	Benefit Street Partners CLO Lt SERIES 201814A CLASS D		D	2	2FE	3,500,000	89.5170	3,133,079	3,500,000	3,500,000					5.069	5.082	JAJO	34,990	100,031	02/23/2018	04/20/2031
08180X-AW-2	Benefit Street Partners CLO Lt SERIES 20158A CLASS CR		D	2	2FE	6,500,000	92.1450	5,989,398	6,500,000	6,500,000					5.219	5.233	JAJO	66,905	226,939	01/25/2018	01/20/2031
08181B-AU-3	Benefit Street Partners CLO Lt SERIES 20169A CLASS CR		D	2	1FE	10,000,000	93.3590	9,335,905	10,000,000	10,000,000					4.419	4.424	JAJO	87,153	89,531	07/16/2018	07/20/2031
08181B-AW-9	Benefit Street Partners CLO Lt SERIES 20169A CLASS DR		D	2	2FE	8,500,000	91.6570	7,790,830	8,500,000	8,500,000					5.419	5.436	JAJO	90,844	93,810	07/16/2018	07/20/2031
08181J-AD-4	Benefit Street Partners CLO Lt SERIES 20185BA CLASS B		D	2	1FE	14,000,000	94.9260	13,289,662	14,000,000	14,000,000					4.619	4.632	JAJO	127,536	272,274	04/19/2018	04/20/2031
08181J-AE-2	Benefit Street Partners CLO Lt SERIES 20185BA CLASS C		D	2	2FE	9,950,000	91.6990	9,169,913	10,000,000	10,019,693		69,693			5.399	5.392	JAJO	106,480	228,932	04/19/2018	04/20/2031
08181V-AG-0	Benefit Street Partners CLO Lt SERIES 201816A CLASS C		D	4	1FE	9,000,000	100.0000	9,000,000	9,000,000	9,000,000					4.949	4.975	JAJO	4,949		12/12/2018	01/17/2032
08181V-AJ-4	Benefit Street Partners CLO Lt SERIES 201816A CLASS D		D	4	2FE	10,200,000	100.0000	10,200,000	10,200,000	10,200,000					6.149	6.188	JAJO	6,969		12/12/2018	01/17/2032
08763Q-AG-7	BETONY CLO 2 SERIES 20181A CLASS C		D	2	2FE	10,000,000	91.9060	9,190,596	10,000,000	10,000,000					5.420	5.393	JAJO	94,857	179,801	06/05/2018	04/30/2031

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 Designation and Administrative Symbol	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
09202N-AU-0	BLACK DIAMOND CLO LTD BLACK DIAMOND CLO LTD		D	2	2FE	13,000,000	98.7750	12,840,779	13,000,000	13,000,000					6.049	6.095	JAJO	166,006	730,652	07/12/2017	10/17/2026
09203W-AS-4	BLACK DIAMOND CLO LTD SERIES 20161A CLASS BR		D	2	1FE	9,488,125	92.7740	8,813,573	9,500,000	9,506,684		18,559			4.488	4.443	JAJO	79,350	209,016	04/12/2018	04/26/2031
09203W-AU-9	BLACK DIAMOND CLO LTD SERIES 20161A CLASS CR		D	2	2FE	9,500,000	90.9030	8,635,806	9,500,000	9,500,000					5.508	5.486	JAJO	97,385	258,274	04/12/2018	04/26/2031
09203W-AY-1	BLACK DIAMOND CLO LTD SERIES 20161A CLASS A2BR		D	2	1FE	9,500,000	98.2720	9,335,802	9,500,000	9,500,000					4.577	4.603	JAJO	78,501	217,389	04/12/2018	04/26/2031
09626Q-BE-6	BLUEMOUNTAIN CLO LTD SERIES 20142A CLASS CR2		D	2	1FE	10,000,000	95.3350	9,533,520	10,000,000	10,000,000					4.669	4.695	JAJO	92,083		09/06/2018	10/20/2030
09626Q-BG-1	BLUEMOUNTAIN CLO LTD SERIES 20142A CLASS DR2		D	2	2FE	10,000,000	100.0000	10,000,000	10,000,000	10,000,000					5.569	5.607	JAJO	109,833		09/06/2018	10/20/2030
09626Y-AW-0	BLUEMOUNTAIN CLO LTD SERIES 20132A CLASS DR		D	2	2FE	12,500,000	93.1180	11,639,800	12,500,000	12,500,000					5.247	5.383	JAJO	129,355	613,486	10/11/2017	10/22/2030
09628N-AU-6	BLUEMOUNTAIN CLO LTD SERIES 20154A CLASS CR		D	2	1FE	8,500,000	93.8600	7,978,118	8,500,000	8,500,000					4.369	4.373	JAJO	73,241	162,486	04/16/2018	04/20/2030
09628N-AW-2	BLUEMOUNTAIN CLO LTD SERIES 20154A CLASS DR		D	2	2FE	10,000,000	93.1170	9,311,712	10,000,000	10,000,000					5.419	5.435	JAJO	106,875	239,285	04/16/2018	04/20/2030
09628V-AS-3	BLUEMOUNTAIN CLO LTD SERIES 20163A CLASS CR		D	2	1FE	5,000,000	95.2910	4,764,550	5,000,000	5,000,000					4.814	4.842	FMAN	31,426		11/02/2018	11/15/2030
09628V-AU-8	BLUEMOUNTAIN CLO LTD SERIES 20163A CLASS DR		D	2	2FE	7,500,000	93.8360	7,037,727	7,500,000	7,500,000					5.714	5.754	FMAN	55,951		11/02/2018	11/15/2030
09629E-AJ-0	BLUEMOUNTAIN CLO LTD BLUEMOUNAIN CLO TD		D	2	2FE	12,500,000	93.8020	11,725,270	12,500,000	12,500,000					5.469	5.486	JAJO	134,826	664,549	08/21/2017	10/20/2030
09629L-AJ-4	BLUEMOUNTAIN CLO LTD SERIES 201823A CLASS D		D	4	2FE	4,000,000	93.2650	3,730,618	4,000,000	4,000,000					5.369	5.403	JAJO	20,283		10/17/2018	10/20/2031
09629P-AG-1	BLUEMOUNTAIN CLO LTD SERIES 20181A CLASS C		D	2	1FE	10,000,000	94.2410	9,424,112	10,000,000	10,000,000					4.386	4.421	JAJO	223,750		06/19/2018	07/15/2031
09629P-AJ-5	BLUEMOUNTAIN CLO LTD SERIES 20181A CLASS D		D	2	2FE	10,000,000	93.0750	9,307,456	10,000,000	10,000,000					5.286	5.331	JAJO	270,250		06/19/2018	07/15/2031
09629T-AJ-7	BLUEMOUNTAIN CLO LTD SERIES 20181A CLASS C		D	2	1FE	10,000,000	94.0420	9,404,191	10,000,000	10,000,000					4.570	4.527	JAJO	79,982	112,160	07/18/2018	07/30/2030
09629T-AL-2	BLUEMOUNTAIN CLO LTD SERIES 20181A CLASS D		D	2	2FE	13,000,000	94.3540	12,266,068	13,000,000	13,000,000					5.570	5.539	JAJO	126,726	179,031	07/18/2018	07/30/2030
09629V-AG-8	BLUEMOUNTAIN CLO LTD SERIES 20182A CLASS C	0	D	2	1FE	1,500,000	96.2450	1,443,672	1,500,000	1,500,000					4.816	4.683	FMAN	23,914		08/09/2018	08/15/2030
09629V-AG-8	BLUEMOUNTAIN CLO LTD SERIES 20182A CLASS C		D	2	2FE	10,000,000	96.2450	9,624,480	10,000,000	10,000,000					4.816	4.683	FMAN	159,421		08/09/2018	08/15/2030
09629V-AJ-2	BLUEMOUNTAIN CLO LTD SERIES 20182A CLASS D	0	D	2	2FE	1,750,000	94.6620	1,656,590	1,750,000	1,750,000					5.766	5.646	FMAN	33,625		08/09/2018	08/15/2030
09629V-AJ-2	BLUEMOUNTAIN CLO LTD SERIES 20182A CLASS D		D	2	2FE	10,000,000	94.6620	9,466,230	10,000,000	10,000,000					5.766	5.646	FMAN	192,144		08/09/2018	08/15/2030
09630A-AJ-5	BLUEMOUNTAIN CLO LTD SERIES 20183A CLASS C		D	2	1FE	7,500,000	95.8100	7,185,778	7,500,000	7,500,000					4.690	4.676	JAJO	75,889		10/03/2018	10/25/2030
09630A-AL-0	BLUEMOUNTAIN CLO LTD SERIES 20183A CLASS D		D	2	2FE	8,000,000	95.7590	7,660,738	8,000,000	8,000,000					5.740	5.739	JAJO	99,148		10/03/2018	10/25/2030
11042A-AA-2	BRITISH AIRWAYS PLC IAGLN 4 5/8 06/20/24		D	4	1FE	27,319,648	102.5070	28,004,607	27,319,648	27,319,648					4.625	4.652	MJSD	38,608	1,263,534	06/25/2013	06/20/2024
114521-AN-7	BROOKSIDE MILL CLO LTD BROOKSIDE MILL CLO LTD	0	D	2	1FE	1,000,000	95.2600	952,600	1,000,000	1,000,000					4.249	4.682	JAJO	8,970	27,005	01/29/2018	01/17/2028
114521-AP-2	BROOKSIDE MILL CLO LTD BROOKSIDE MILL CLO LTD	0	D	2	2FE	1,900,000	92.7800	1,762,820	1,900,000	1,900,000					5.099	5.544	JAJO	20,452	62,256	01/29/2018	01/17/2028
124166-AL-3	Buttermilk Park CLO Ltd SERIES 20181A CLASS D		D	2	2FE	7,250,000	94.7330	6,868,120	7,250,000	7,250,000					5.536	5.585	JAJO	114,351		08/27/2018	10/15/2030
12416P-AA-5	Buttermilk Park CLO Ltd SERIES 20181A CLASS E		D	2	3FE	9,000,000	90.5090	8,145,828	9,000,000	9,000,000					8.186	8.275	JAJO	210,190		08/27/2018	10/15/2030
12479L-AA-8	CAL FUNDING II LTD CAI 2012-1A A		D	2	1FE	1,916,254	99.1230	1,899,848	1,916,667	1,916,349		(105)			3.470	3.504	MON	1,108	66,508	10/10/2012	10/25/2027
12479L-AC-4	CAL FUNDING II LTD CAI 2013-1A A		D	2	1FE	5,949,597	99.0420	5,893,015	5,950,000	5,949,372		(1,016)			3.350	3.379	MON	2,215	199,325	03/21/2013	03/27/2028
12548J-AG-7	CIFC FUNDING LTD CIFC FUNDING LTD		D	2	1FE	5,000,000	99.0310	4,951,545	5,000,000	5,000,000					4.819	4.828	JAJO	47,521	269,756	06/02/2017	07/20/2030
12548R-AD-6	CIFC FUNDING LTD SERIES 20142RA CLASS A3		D	2	1FE	8,250,000	93.9260	7,748,858	8,250,000	8,250,000					4.387	4.377	JAJO	69,375	146,458	05/07/2018	04/24/2030
12549A-AS-9	CIFC FUNDING LTD CIFC FUNDING LTD		D	2	2FE	7,500,000	96.1780	7,213,346	7,500,000	7,500,000					5.986	6.044	JAJO	96,032	417,620	07/21/2017	07/16/2030
12549B-AW-8	CIFC FUNDING LTD CIFC FUNDING LTD		D	2	2FE	11,000,000	92.8070	10,208,727	11,000,000	11,000,000					5.495	5.537	JAJO	125,917	556,964	09/27/2017	10/18/2030
12550G-AE-3	CIFC FUNDING LTD SERIES 20185A CLASS B		D	2	1FE	6,750,000	94.7500	6,395,641	6,750,000	6,750,000					4.586	4.609	JAJO	11,179		11/20/2018	01/15/2032
12550G-AG-8	CIFC FUNDING LTD SERIES 20185A CLASS C		D	2	2FE	7,000,000	92.2680	6,458,759	7,000,000	7,000,000					5.436	5.468	JAJO	13,742		11/20/2018	01/15/2032
12551J-AJ-5	CIFC FUNDING LTD CIFC FUNDING LTD		D	2	2FE	6,500,000	94.1910	6,122,420	6,500,000	6,500,000					5.737	5.740	JAJO	71,478	372,386	08/14/2017	10/24/2030
12551M-AG-4	CIFC FUNDING LTD SERIES 20175A CLASS C		D	2	2FE	15,000,000	91.6500	13,747,445	15,000,000	15,000,000					5.299	5.339	JAJO	167,796	676,702	10/13/2017	11/16/2030
12551N-AA-5	CIFC FUNDING LTD SERIES 20175A CLASS D		D	2	3FE	4,500,000	91.6930	4,126,164	4,500,000	4,500,000					8.549	8.642	JAJO	81,214	339,104	10/13/2017	11/16/2030
12551P-AG-7	CIFC FUNDING LTD SERIES 20122RA CLASS C		D	2	2FE	8,500,000	92.6560	7,875,763	8,500,000	8,500,000					4.969	4.981	JAJO	83,300	345,501	11/27/2017	01/20/2028
12551R-AE-8	CIFC FUNDING LTD CIFC FUNDING LTD	0	D	2	1FE	1,000,000	92.5000	925,000	1,000,000	1,000,000					4.195	4.646	JAJO	8,739	24,217	01/31/2018	04/18/2031
12551R-AG-3	CIFC FUNDING LTD CIFC FUNDING LTD	0	D	2	2FE	1,800,000	91.5000	1,647,000	1,800,000	1,800,000					5.095	5.563	JAJO	19,105	53,446	01/31/2018	04/18/2031
12551Y-AE-3	CIFC FUNDING LTD SERIES 20183A CLASS C		D	2	1FE	5,000,000	93.9980	4,699,905	5,000,000	5,000,000					4.345	4.371	JAJO	98,164		06/15/2018	07/18/2031
12551Y-AG-8	CIFC FUNDING LTD SERIES 20183A CLASS D		D	2	2FE	5,500,000	91.6650	5,041,558	5,500,000	5,500,000					5.295	5.331	JAJO	131,928		06/15/2018	07/18/2031
12661K-AG-5	CVP CLO CVP CLO		D	2	2FE	7,880,000	95.8390	7,667,112	8,000,000	7,953,608		441			6.619	6.751	JAJO	104,433	614,334	07/12/2017	07/20/2030
12805P-AA-4	CAL FUNDING III LTD CAL FUNDING III LTD	0	D	2	1FE	849,904	99.4360	845,208	850,000	850,925		952			3.620	3.619	MON	513	30,770	06/28/2017	06/25/2042
12805P-AJ-5	CAL FUNDING III LTD SERIES 20182A CLASS A	0	D	2	1FE	974,891	102.4660	999,044	975,000	968,401		(6,490)			4.340	4.542	MON	705	11,284	09/12/2018	09/25/2043
13079W-AG-3	SYMPHONY CLO LTD SYMP 2012-9A CR		D	4	1FE	10,500,000	98.0970	10,300,146	10,500,000	10,500,000					4.886	4.929	JAJO	109,741	467,564	09/30/2016	10/16/2028
141312-AG-3	Carbone CLO, LTD SERIES 20171A CLASS C		D	2	2FE	9,000,000	89.7930	8,081,357	9,000,000	9,000,000					5.069	5.081	JAJO	89,975	359,291	11/06/2017	01/20/2031
14307P-AJ-4	CARLYLE GLOBAL MARKET STRATEGI SERIES C17A CLASS BR		D	2	1FE	6,000,000	93.6090	5,616,554	6,000,000	6,000,000					4.370	4.323	JAJO	45,889	119,667	04/09/2018	04/30/2031
14310B-AS-0	CARLYLE GLOBAL MKT STRATEGIES CARLYLE GLOBAL MKT STRATEGIES		D	2	2FE	8,000,000	96.1570	7,692,535	8,000,000	8,000,000					5.964	5.841	FMAN	63,617	432,431	07/25/2017	08/14/2030
14310K-AY-7	CARLYLE GLOBAL MARKET STRATEGI CARLYLE GLOBAL MARKET STRATEGI	0	D	2	1FE	1,600,000	92.4160	1,478,656	1,600,000	1,600,000					4.186	4.648	JAJO	14,327	40,209	01/26/2018	01/15/2031
14310K-BA-8	CARLYLE GLOBAL MARKET STRATEGI CARLYLE GLOBAL MARKET STRATEGI	0	D	2	2FE	1,000,000	91.9880	919,880	1,000,000	1,000,000					5.086	5.564	JAJO	10,879	30,830	01/26/2018	01/15/2031

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 Designation and Administrative Symbol	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
14311X-AE-2	CARLYLE GLOBAL MARKET STRATEGI SERIES 20181A CLASS B		D	2	1FE	6,500,000	93.6420	6,086,731	6,500,000	6,500,000					4.319	4.322	JAJO	55,367	107,201	04/17/2018	04/20/2031
14311X-AG-7	CARLYLE GLOBAL MARKET STRATEGI SERIES 20181A CLASS C		D	2	2FE	10,000,000	92.5520	9,255,172	10,000,000	10,000,000					5.219	5.234	JAJO	102,930	201,175	04/17/2018	04/20/2031
14311Y-AA-8	CARLYLE GLOBAL MARKET STRATEGI SERIES 20181A CLASS D		D	2	3FE	9,000,000	90.1500	8,113,503	9,000,000	9,000,000					8.219	8.280	JAJO	145,887	289,808	04/17/2018	04/20/2031
14314F-AJ-7	CARLYLE GLOBAL MKT STRATEGIES CARLYLE GRP MKT STRATEGIES		D	2	2FE	11,250,000	97.1180	10,925,751	11,250,000	11,250,000					5.969	5.993	JAJO	132,437	743,636	06/23/2017	07/20/2029
14317P-AE-3	CARLYLE GLOBAL MARKET STRATEGI SERIES 20182A CLASS B		D	2	1FE	10,000,000	94.7330	9,473,341	10,000,000	10,000,000					4.519	4.522	JAJO	146,531		07/30/2018	10/15/2031
14889K-AQ-5	CATAMARAN CLO LTD	0	D	2	1FE	1,500,000	98.7500	1,481,250	1,500,000	1,500,000					4.419	4.833	JAJO	13,073	51,439	12/20/2017	04/22/2027
14889K-AU-6	CATAMARAN CLO LTD CATAMARAN CLO LTD	0	D	2	2FE	1,000,000	98.0000	980,000	1,000,000	1,000,000					5.277	5.698	JAJO	10,261	41,494	12/20/2017	04/22/2027
14900C-AJ-4	CATAMARAN CLO LTD SERIES 20181A CLASS D	0	D	4	2FE	1,000,000	94.3700	943,700	1,000,000	1,000,000					6.140	6.632	JAJO	16,253		09/17/2018	10/25/2031
14919B-AJ-5	Cathedral Lake LTD SERIES 20185A CLASS C	0	D	2	1FE	1,000,000	96.2500	962,500	1,000,000	1,000,000					4.919	5.397	JAJO	11,167		09/06/2018	10/21/2030
14942G-AJ-0	CATSKILL PARK CLO LTD CATSK 2017-1A C		D	2	2FE	3,500,000	98.1260	3,434,402	3,500,000	3,500,000					6.169	6.197	JAJO	42,583	201,719	04/27/2017	04/20/2029
15032E-AJ-8	CEDAR FUNDING LTD CEDAR FUNDING LTD		D	2	2FE	1,500,000	93.5540	1,403,306	1,500,000	1,500,000					5.699	5.740	JAJO	18,046	85,583	08/09/2017	10/17/2030
15033E-AJ-7	CEDAR FUNDING LTD SERIES 20189A CLASS D		D	2	2FE	5,000,000	88.3600	4,418,019	5,000,000	5,000,000					5.069	5.081	JAJO	49,986	116,917	03/21/2018	04/20/2031
15137E-BG-7	CENT CLO LP SERIES 201421A CLASS BR2		D	2	1FE	9,900,000	95.3580	9,535,757	10,000,000	9,846,705		(53,295)			4.859	5.060	JAJO	208,766	122,380	07/12/2018	07/27/2030
15137E-BJ-1	CENT CLO LP SERIES 201421A CLASS CR2		D	2	2FE	9,803,000	92.8040	9,280,373	10,000,000	9,813,676		10,676			5.709	6.003	JAJO	101,498	144,574	07/12/2018	07/27/2030
15673L-AC-1	CERBERUS	0	D	4	1FE	1,000,000	99.1220	991,222	1,000,000	1,000,000					4.336	4.796	JAJO	9,395	36,023	10/24/2017	10/15/2027
15673L-AE-7	CERBERUS CERBERUS	0	D	4	1FE	1,000,000	95.7620	957,620	1,000,000	1,000,000					4.836	5.304	JAJO	10,479	40,662	10/24/2017	10/15/2027
15673L-AG-2	CERBERUS CERBERUS	0	D	4	2FE	500,000	96.1280	480,640	500,000	500,000					6.236	6.714	JAJO	6,756	26,826	10/24/2017	10/15/2027
17180W-AG-0	CIFC FUNDING LTD SERIES 20182A CLASS C		D	2	2FE	15,000,000	91.3240	13,698,618	15,000,000	15,000,000					5.300	5.353	JAJO	136,907	305,711	04/24/2018	04/20/2031
17181T-AE-1	CIFC FUNDING LTD SERIES 20184A CLASS B		D	2	1FE	4,250,000	94.6750	4,023,670	4,250,000	4,250,000					4.549	4.569	JAJO	52,334		08/20/2018	10/17/2031
21623P-AG-2	Cook Park CLO, Ltd SERIES 20181A CLASS C		D	4	1FE	15,000,000	92.9700	13,945,475	15,000,000	15,000,000					4.199	4.222	JAJO	132,962	323,953	03/09/2018	04/17/2031
21623P-AJ-6	Cook Park CLO, Ltd SERIES 20181A CLASS D		D	4	2FE	5,000,000	92.0970	4,604,833	5,000,000	5,000,000					5.049	5.081	JAJO	53,293	130,415	03/09/2018	04/17/2031
21623R-AA-1	Cook Park CLO, Ltd SERIES 20181A CLASS E		D	4	3FE	10,000,000	88.3720	8,837,208	10,000,000	10,000,000					7.849	7.925	JAJO	165,697	408,608	03/09/2018	04/17/2031
22615M-AS-1	Crestline Denali CLO XIV, LTD SERIES 20161A CLASS CR		D	2	1FE	4,000,000	96.0180	3,840,722	4,000,000	4,000,000					4.827	4.856	JAJO	22,527		11/01/2018	10/23/2031
22615M-AU-6	Crestline Denali CLO XIV, LTD SERIES 20161A CLASS DR		D	2	2FE	7,000,000	94.2880	6,600,164	7,000,000	7,000,000					5.827	5.869	JAJO	47,589		11/01/2018	10/23/2031
22616T-AE-6	Crestline Denali CLO XVII, LLC SERIES 20181A CLASS C		D	2	1FE	7,500,000	95.0000	7,125,011	7,500,000	7,500,000					4.786	4.812	JAJO	77,778		09/21/2018	10/15/2031
22616T-AG-1	Crestline Denali CLO XVII, LLC SERIES 20181A CLASS D		D	2	2FE	7,500,000	93.9980	7,049,837	7,500,000	7,500,000					5.686	5.722	JAJO	92,403		09/21/2018	10/15/2031
22846M-AG-8	Crown Point CLO Ltd SERIES 20187A CLASS D	0	D	2	2FE	1,000,000	95.6290	956,288	1,000,000	1,000,000					5.969	6.491	JAJO	10,446		10/11/2018	10/20/2031
24823B-AN-0	DENALI CAPITAL CLO X LTD DENALI CAPITAL CLO X LTD		D	2	2FE	4,807,000	94.7410	4,554,207	4,807,000	4,807,000					5.658	5.640	JAJO	50,619	248,801	09/28/2017	10/26/2027
24824T-AU-4	Denali Capital CLO XII LTD SERIES 20161A CLASS CR		D	2	1FE	4,000,000	92.5350	3,701,413	4,000,000	4,000,000					4.236	4.290	JAJO	32,008	79,750	04/05/2018	04/15/2031
24824T-AW-0	Denali Capital CLO XII LTD SERIES 20161A CLASS DR		D	2	2FE	8,000,000	98.9320	7,914,586	8,000,000	8,000,000					5.186	5.233	JAJO	89,896	196,022	04/05/2018	04/15/2031
25211A-AD-1	DEWOLF PARK CLO LTD DEWOLF PARK CLO LTD		D	2	2FE	15,000,000	95.4700	14,320,475	15,000,000	15,000,000					5.586	5.635	JAJO	181,555	860,214	08/09/2017	10/15/2030
262431-AF-6	DRYDEN SR LOAN FUND DRYDEN SR LOAN FUND		D	2	2FE	9,000,000	96.1000	8,649,040	9,000,000	9,000,000					5.686	5.739	JAJO	109,461	525,446	07/24/2017	07/15/2030
26243E-AD-3	DRYDEN SENIOR LOAN FUND SERIES 201753A CLASS D		D	2	2FE	18,000,000	89.6520	16,137,382	18,000,000	18,000,000					4.836	4.879	JAJO	188,573	626,676	11/28/2017	01/15/2031
26243E-AE-1	DRYDEN SENIOR LOAN FUND SERIES 201753A CLASS E		D	3	3FE	10,375,000	87.9660	9,126,431	10,375,000	10,375,000					7.736	7.827	JAJO	173,881	592,716	11/28/2017	01/15/2031
26244G-AJ-4	DRYDEN SENIOR LOAN FUND SERIES 201540A CLASS CR		D	2	1FE	4,000,000	95.1020	3,804,087	4,000,000	4,000,000					4.716	4.588	FMAN	20,961	46,715	08/10/2018	08/15/2031
26244Q-AC-7	DRYDEN SR LOAN FUND DRYDEN SR LOAN FUND		D	2	1FE	3,550,000	97.1720	3,449,597	3,550,000	3,550,000					4.795	4.831	JAJO	35,460	154,552	05/23/2017	07/18/2030
26244Q-AD-5	DRYDEN SR LOAN FUND DRYDEN		D	2	2FE	2,000,000	97.7640	1,955,278	2,000,000	2,000,000					6.095	6.148	JAJO	25,394	113,433	05/23/2017	07/18/2030
26245R-AJ-9	DRYDEN SENIOR LOAN FUND SERIES 201858A CLASS D		D	4	2FE	5,000,000	92.0410	4,602,067	5,000,000	5,000,000					5.149	5.179	JAJO	116,599		06/01/2018	07/17/2031
26245T-AA-4	DRYDEN SENIOR LOAN FUND SERIES 201858A CLASS E		D	4	3FE	10,000,000	88.3730	8,837,347	10,000,000	10,000,000					7.799	7.867	JAJO	354,657		06/01/2018	07/17/2031
26249B-AW-1	DRYDEN SENIOR LOAN FUND SERIES 201330A CLASS DR		D	2	2FE	18,137,500	92.2670	16,734,865	18,137,500	18,137,500					5.216	5.081	FMAN	123,515	842,025	11/07/2017	02/15/2030
26250J-AY-6	DRYDEN SR LOAN FUND DRYDEN SENIOR LOAN FUND		D	2	2FE	11,000,000	94.8680	10,435,456	11,000,000	11,000,000					5.436	5.486	JAJO	129,565	549,501	09/27/2017	10/15/2027
26251B-AS-5	DRYDEN SENIOR LOAN FUND		D	2	2FE	10,636,250	96.4980	10,263,772	10,636,250	10,636,250					5.766	5.639	FMAN	80,070	553,095	08/03/2017	08/15/2030
26251N-AD-2	DRYDEN SENIOR LOAN FUND SERIES 201860A CLASS C		D	2	1FE	5,000,000	94.8420	4,742,089	5,000,000	5,000,000					4.486	4.531	JAJO	80,911		07/16/2018	07/15/2031
26251N-AE-0	DRYDEN SENIOR LOAN FUND SERIES 201860A CLASS D		D	2	2FE	4,500,000	94.1050	4,234,739	4,500,000	4,500,000					5.436	5.491	JAJO	88,376		07/16/2018	07/15/2031
26251N-AF-7	DRYDEN SENIOR LOAN FUND SERIES 201860A CLASS E		D	2	3FE	3,000,000	90.2680	2,708,026	3,000,000	3,000,000					8.036	8.141	JAJO	87,301		07/16/2018	07/15/2031
26252A-AA-5	DRYDEN SENIOR LOAN FUND SERIES 201865A CLASS E		D	4	3FE	10,000,000	90.2480	9,024,831	10,000,000	10,000,000					8.195	8.267	JAJO	190,927		08/28/2018	07/18/2030
26252E-AG-4	DRYDEN SENIOR LOAN FUND SERIES 201870A CLASS C		D	2	1FE	10,000,000	100.0000	10,000,000	10,000,000	10,000,000					4.586	4.610	JAJO	6,370		12/07/2018	01/16/2032
26827E-AE-5	ECAF LTD ECAF LTD 2015	0	D	4	2FE	1,244,688	102.7770	1,298,730	1,263,642	1,261,364		8,243			5.802	6.013	MON	3,259	73,317	12/13/2016	06/15/2040

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 Designation and Administrative Symbol	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
27830T-AG-0	Eaton Vance CDO Ltd SERIES 20141RA CLASS C		D	2	1FE	8,000,000	94.4570	7,556,523	8,000,000	8,000,000					4.536	4.581	JAJO	130,913		08/02/2018	07/15/2030
27830T-AJ-4	Eaton Vance CDO Ltd SERIES 20141RA CLASS D		D	2	2FE	4,500,000	92.7340	4,173,009	4,500,000	4,500,000					5.486	5.542	JAJO	89,195		08/02/2018	07/15/2030
27831B-AG-8	Eaton Vance CDO Ltd SERIES 20181A CLASS C		D	2	1FE	9,000,000	95.3580	8,582,206	9,000,000	9,000,000					4.636	4.660	JAJO	77,658		09/21/2018	10/15/2030
27831B-AJ-2	Eaton Vance CDO Ltd SERIES 20181A CLASS D		D	2	2FE	10,000,000	93.6130	9,361,309	10,000,000	10,000,000					5.636	5.671	JAJO	104,898		09/21/2018	10/15/2030
27831E-AA-5	Eaton Vance CDO Ltd SERIES 20181A CLASS E		D	2	3FE	10,000,000	91.3550	9,135,513	10,000,000	10,000,000					8.436	8.515	JAJO	157,009		09/21/2018	10/15/2030
28622J-AD-9	Elevation CLO Ltd SERIES 20177A CLASS D		D	2	2FE	9,625,000	92.1510	8,869,568	9,625,000	9,625,000					5.336	5.382	JAJO	111,261	410,484	10/27/2017	07/15/2030
28622Q-AF-8	Elevation CLO Ltd SERIES 20142A CLASS DR	0	D	2	2FE	1,000,000	94.4570	944,573	1,000,000	1,000,000					5.636	5.689	JAJO	12,210	51,578	10/02/2017	10/15/2029
28622Q-AF-8	Elevation CLO Ltd SERIES 20142A CLASS DR		D	2	2FE	9,500,000	94.4570	8,973,444	9,500,000	9,500,000					5.636	5.689	JAJO	115,991	489,984	10/02/2017	10/15/2029
28622X-AE-6	Elevation CLO Ltd SERIES 20189A CLASS C		D	2	1FE	7,350,000	95.9020	7,048,800	7,350,000	7,350,000					4.486	4.765	JAJO	132,381		07/02/2018	07/15/2031
28622X-AG-1	Elevation CLO Ltd SERIES 20189A CLASS D		D	2	2FE	10,000,000	95.0130	9,501,300	10,000,000	10,000,000					5.936	6.263	JAJO	238,916		07/02/2018	07/15/2031
28623C-AG-6	Elevation CLO Ltd SERIES 201810A CLASS C		D	2	1FE	4,500,000	96.1080	4,324,853	4,500,000	4,500,000					4.819	4.846	JAJO	20,481		10/25/2018	10/20/2031
28623C-AJ-0	Elevation CLO Ltd SERIES 201810A CLASS D		D	2	2FE	9,000,000	95.0900	8,558,112	9,000,000	9,000,000					5.919	5.960	JAJO	50,312		10/25/2018	10/20/2031
31722P-AW-6	FILLMORE PARK SERIES 20181A CLASS D		D	2	2FE	6,750,000	93.3860	6,303,541	6,750,000	6,750,000					5.336	5.405	JAJO	152,702		06/29/2018	07/18/2030
31722Q-AA-2	FILLMORE PARK SERIES 20181A CLASS E		D	2	3FE	4,500,000	90.6550	4,079,483	4,500,000	4,500,000					7.836	7.956	JAJO	149,926		06/29/2018	07/18/2030
317579-AA-8	FINANCIAL INSTITUTION NOTE FINANCIAL INSTITUTION NOTE SEC	0	D	4	1FE	4,227,848	101.4080	4,287,359	4,227,848	4,227,848					5.000	5.031	JAJO	35,819	211,392	10/20/2015	07/30/2026
33883G-AG-2	FLATIRON CLO LTD SERIES 20181A CLASS D		D	2	2FE	14,500,000	90.2680	13,088,883	14,500,000	14,500,000					5.049	5.080	JAJO	180,395	400,045	02/22/2018	04/17/2031
33883H-AA-3	FLATIRON CLO LTD SERIES 20181A CLASS E		D	2	3FE	9,500,000	88.1500	8,374,241	9,500,000	9,500,000					7.600	7.515	JAJO	178,116	393,990	02/22/2018	04/17/2031
34960J-AW-5	FORTRESS CREDIT OPP CLO SERIES 20156A CLASS BTR	0	D	4	1FE	1,485,000	95.1330	1,426,995	1,500,000	1,486,098		1,098			4.464	5.197	JAJO	14,323	15,605	09/11/2018	07/10/2030
34960J-AY-1	FORTRESS CREDIT OPP CLO FORTRESS CREDIT OPP CLO	0	D	4	1FE	1,500,000	98.0980	1,471,469	1,500,000	1,500,000					5.058	5.631	JAJO	17,492	17,755	06/29/2018	07/10/2030
34960J-BA-2	FORTRESS CREDIT OPP CLO FORTRESS CREDIT OPP CLO	0	D	4	2FE	1,990,000	98.4390	1,968,772	2,000,000	1,992,360		2,360			6.078	6.754	JAJO	28,027	28,546	06/29/2018	07/10/2030
34960K-AE-2	FORTRESS CREDIT OPP CLO 15-6A FORTRESS CREDIT OPP CLO	0	D	4	3FE	1,477,500	97.1020	1,456,527	1,500,000	1,479,850		2,350			9.794	10.825	JAJO	33,872	34,704	06/29/2018	07/10/2030
34961J-AG-9	FORTRESS CREDIT OPPORTUNITIES FORTRESS CREDIT OPP CLO	0	D	4	1FE	2,000,000	95.2180	1,904,360	2,000,000	2,000,000					4.566	4.835	FMAN	11,923	79,668	11/01/2017	11/15/2029
34961J-AJ-3	FORTRESS CREDIT OPPORTUNITIES FORTRESS CREDIT OPP CLO	0	D	4	1FE	1,500,000	94.5990	1,418,990	1,500,000	1,500,000					5.266	5.544	FMAN	10,313	70,397	11/01/2017	11/15/2029
34961J-AL-8	FORTRESS CREDIT OPPORTUNITIES FORTRESS CREDIT OPPORTUNITIES	0	D	4	2FE	1,580,000	100.1630	1,602,605	1,600,000	1,590,240		9,897			6.366	6.796	FMAN	13,298	92,935	11/01/2017	11/15/2029
34961P-AG-5	FORTRESS CREDIT BSL LTD FORTRESS CREDIT BSL LTD	0	D	2	1FE	1,000,000	97.6210	976,205	1,000,000	1,000,000					5.086	5.557	JAJO	11,585	35,436	01/11/2018	07/11/2030
34961P-AJ-9	FORTRESS CREDIT BSL LTD FORTRESS CREDIT BSL LTD	0	D	2	2FE	1,000,000	94.3140	943,138	1,000,000	1,000,000					5.920	6.419	JAJO	13,485	41,882	01/11/2018	07/11/2030
36318W-AH-3	GALAXY CLO LTD SERIES 201315A CLASS DR		D	2	2FE	13,500,000	93.7500	12,656,305	13,500,000	13,500,000					5.436	5.484	JAJO	159,012	674,432	10/03/2017	10/15/2030
36319Q-BL-5	GALAXY CLO LTD GALAXY CLO LTD		D	2	2FE	3,500,000	96.2390	3,368,382	3,500,000	3,500,000					5.857	5.863	JAJO	39,293	188,848	08/09/2017	07/24/2030
36319X-AE-7	GALAXY CLO LTD SERIES 201825A CLASS C		D	2	1FE	6,000,000	94.3430	5,660,602	6,000,000	6,000,000					4.436	4.603	JAJO	77,198		08/09/2018	10/15/2031
36319X-AG-2	GALAXY CLO LTD SERIES 201825A CLASS D		D	2	2FE	10,000,000	94.6820	9,468,220	10,000,000	10,000,000					5.536	5.746	JAJO	160,747		08/09/2018	10/15/2031
36320M-AS-7	GALAXY CLO LTD SERIES 201520A CLASS D1R		D	2	2FE	9,522,000	91.0760	8,672,281	9,522,000	9,522,000					5.069	5.081	JAJO	95,193	343,558	02/23/2018	04/20/2031
36320U-AJ-9	GALAXY CLO LTD SERIES 201827A CLASS D		D	2	2FE	9,000,000	91.8180	8,263,657	9,000,000	9,000,000					5.379	5.231	FMAN	61,859	272,213	04/03/2018	05/16/2031
36321B-AD-3	GALAXY CLO LTD SERIES 201724A CLASS D		D	2	2FE	9,000,000	90.0290	8,102,640	9,000,000	9,000,000					4.886	4.920	JAJO	95,283	339,229	11/17/2017	01/15/2031
38123H-AU-8	GOLDENTREE LOAN OPPORTUNITIES SERIES 20149A CLASS CR2		D	2	1FE	25,000,000	95.6340	23,908,420	25,000,000	25,000,000					4.609	4.635	JAJO	204,856		09/20/2018	10/29/2029
38136M-AQ-1	GoldenTree Loan Management US SERIES 20172A CLASS D	0	D	2	2FE	500,000	92.2030	461,017	500,000	500,000					5.119	5.131	JAJO	5,047	21,243	10/19/2017	01/20/2031
38136M-AQ-1	GoldenTree Loan Management US SERIES 20172A CLASS D		D	2	2FE	7,542,000	92.2030	6,953,986	7,542,000	7,542,000					5.119	5.131	JAJO	76,143	320,424	10/19/2017	01/20/2031
38137H-CA-4	GOLDENTREE LOAN OPP XI LTD GOLDEN TREE LOAN OPP XI LTD	0	D	2	2FE	1,500,000	90.7100	1,360,650	1,500,000	1,500,000					4.845	5.306	JAJO	15,139	54,951	12/08/2017	01/18/2031
38137M-AR-8	GOLDENTREE LOAN OPPORTUNITIES SERIES 201612A CLASS CR		D	2	1FE	7,400,000	94.1760	6,969,041	7,400,000	7,400,000					4.419	4.419	JAJO	64,493	80,379	06/29/2018	07/21/2030
38137M-AT-4	GOLDENTREE LOAN OPPORTUNITIES SERIES 201612A CLASS DR		D	2	2FE	5,250,000	93.6860	4,918,526	5,250,000	5,250,000					5.369	5.379	JAJO	55,592	69,633	06/29/2018	07/21/2030
38137P-AW-0	GOLDENTREE LOAN OPPORTUNITIES SERIES 201510A CLASS C1R		D	2	1FE	8,500,000	95.2010	8,092,096	8,500,000	8,500,000					4.569	4.571	JAJO	76,594	64,056	08/08/2018	07/20/2031
38137P-AY-6	GOLDENTREE LOAN OPPORTUNITIES SERIES 201510A CLASS DR		D	2	2FE	10,000,000	94.4100	9,441,009	10,000,000	10,000,000					5.519	5.533	JAJO	108,847	91,458	08/08/2018	07/20/2031
38137P-BA-7	GOLDENTREE LOAN OPPORTUNITIES SERIES 201510A CLASS C2R		D	2	1FE	10,000,000	98.6610	9,866,073	10,000,000	10,000,000					5.100	5.131	JAJO	97,750	82,167	08/08/2018	07/20/2031

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 Designation and Administrative Symbol	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
38137R-AJ-5	GOLDENTREE LOAN OPPORTUNITIES SERIES 201510A CLASS ER		D	2	3FE	7,000,000	89.9400	6,295,833	7,000,000	7,000,000					8.119	8.175	JAJO	112,087	94,859	08/08/2018	07/20/2031
38138B-AL-4	GoldenTree Loan Management US SERIES 20183A CLASS C		D	2	1FE	8,000,000	94.1620	7,532,965	8,000,000	8,000,000					4.369	4.367	JAJO	68,933	145,507	04/26/2018	04/20/2030
38138B-AN-0	GoldenTree Loan Management US SERIES 20183A CLASS D		D	2	2FE	9,500,000	93.3280	8,866,149	9,500,000	9,500,000					5.319	5.327	JAJO	99,657	210,645	04/26/2018	04/20/2030
38172X-AQ-2	GOLUB CAPITAL PARTNERS CLO LTD COLUB CAPITAL PARTNERS CLO LTD	0	D	4	2FE	998,750	93.1500	931,500	1,000,000	1,003,072		4,322			5.990	6.355	JAJO	11,314	55,276	01/11/2018	07/25/2029
38174X-AN-7	GOLUB CAPITAL PARNERS CLO LTD GOLUB CAPITAL PARTNERS CLO LTD	0	D	2	2FE	2,211,750	97.2000	2,187,000	2,250,000	2,249,017		26,069			6.258	6.676	JAJO	26,205	130,143	04/27/2017	07/26/2029
38175B-AG-9	GOLUB CAPITAL PARTNERS CLO LTD SERIES 201836A CLASS D1		D	2	2FE	10,500,000	95.4030	10,017,274	10,500,000	10,500,000					5.591	5.738	FMAN	91,312	379,263	02/23/2018	02/05/2031
38175D-AC-4	GOLUB CAPITAL PARTNERS CLO LTD SERIES 201838A CLASS B	0	D	4	1FE	1,970,000	99.1710	1,983,420	2,000,000	1,941,410		(28,590)			4.369	5.373	JAJO	35,165		10/05/2018	07/20/2030
38175D-AE-0	GOLUB CAPITAL PARTNERS CLO LTD SERIES 201838A CLASS C	0	D	4	1FE	4,940,000	99.9930	4,999,665	5,000,000	4,940,000					5.269	5.599	JAJO	96,995		10/05/2018	07/20/2030
38175D-AE-0	GOLUB CAPITAL PARTNERS CLO LTD SERIES 201838A CLASS C		D	4	1FE	20,000,000	99.9930	19,998,660	20,000,000	20,000,000					5.269	5.599	JAJO	387,980		10/05/2018	07/20/2030
38175G-AE-3	GOLUB CAPITAL PARTNERS CLO GOLUB CAPITAL PARTNERS	0	D	2	1FE	1,000,000	92.2790	922,790	1,000,000	1,000,000					4.269	4.695	JAJO	8,419	34,147	11/20/2017	01/20/2031
38175G-AG-8	GOLUB CAPITAL PARTNERS CLO GOLUB CAPITAL PARTNERS CLO	0	D	2	2FE	700,000	88.7770	621,436	700,000	700,000					5.119	5.561	JAJO	7,067	29,175	11/20/2017	01/20/2031
38175H-AA-9	GOLUB CAPITAL PARTNERS CLO GOLUB CAPITAL PARTNERS CLO	0	D	2	3FE	500,000	86.4580	432,289	500,000	500,000					8.219	8.845	JAJO	7,877	34,574	11/21/2017	01/20/2031
38175L-AE-2	GOLUB CAPITAL PARTNERS CLO LTD SERIES 201418A CLASS CR	0	D	4	1FE	997,000	94.7500	947,500	1,000,000	997,076		76			5.090	5.185	JAJO	9,614	12,612	09/18/2018	10/25/2029
38175N-AE-8	GOLUB CAPITAL PARTNERS CLO LTD SERIES 201525A CLASS CR		D	4	1FE	6,300,000	97.1060	6,117,649	6,300,000	6,300,000					5.245	5.080	FMAN	51,468	121,703	05/25/2018	05/05/2030
38175U-AG-7	Golub Capital Partners CLO, LT SERIES 201837A CLASS C	0	D	2	1FE	1,500,000	95.8080	1,437,120	1,500,000	1,500,000					4.819	5.248	JAJO	26,390		08/15/2018	07/20/2030
38175U-AJ-1	Golub Capital Partners CLO, LT SERIES 201837A CLASS D	0	D	2	2FE	1,000,000	94.4810	944,810	1,000,000	1,000,000					5.769	6.216	JAJO	21,103		08/15/2018	07/20/2030
38176L-AG-6	GOLUB CAPITAL PARTNERS CLO 39(SERIES 201839A CLASS C	0	D	4	1FE	1,000,000	94.4000	944,000	1,000,000	1,000,000					4.669	5.121	JAJO	9,840		09/17/2018	10/20/2028
38176L-AJ-0	GOLUB CAPITAL PARTNERS CLO 39(SERIES 201839A CLASS D	0	D	4	2FE	1,750,000	93.6300	1,638,525	1,750,000	1,750,000					5.719	6.187	JAJO	21,099		10/01/2018	10/20/2028
39055T-AS-7	GREATLAKES CLO LTD GREAT LAKES CLO LTD	0	D	4	1FE	1,500,000	91.8630	1,377,945	1,500,000	1,500,000					4.936	5.477	JAJO	15,426	52,762	01/04/2018	01/16/2030
39055T-AU-2	GREATLAKES CLO LTD GREATLAKES CLO LTD	0	D	4	2FE	2,000,000	99.8970	1,997,932	2,000,000	2,000,000					6.336	6.924	JAJO	26,401	91,582	01/04/2018	01/16/2030
39729R-AD-0	GREENWOOD PARK CLO LTD GREENWOOD PARK CLO LTD	0	D	2	1FE	1,000,000	92.5000	925,000	1,000,000	1,000,000					4.136	4.597	JAJO	8,962	23,878	01/29/2018	04/15/2031
39729R-AE-8	GREENWOOD PARK CLO LTD SERIES 20181A CLASS D	0	D	2	2FE	1,400,000	91.3830	1,279,368	1,400,000	1,400,000					4.936	4.980	JAJO	14,974	40,367	01/29/2018	04/15/2031
39729R-AE-8	GREENWOOD PARK CLO LTD SERIES 20181A CLASS D		D	2	2FE	10,000,000	91.3830	9,138,344	10,000,000	10,000,000					4.936	4.980	JAJO	106,953	288,335	01/29/2018	04/15/2031
39808Q-AQ-4	GREYWOLF CLO LTD GREYWOLF CLO LTD	0	D	2	2FE	3,000,000	97.7800	2,933,400	3,000,000	3,000,000					5.849	6.304	JAJO	37,042	162,529	06/13/2017	01/17/2027
39808P-AQ-9	GREYWOLF CLO LTD GREYWOLF CLO LTD	0	D	2	1FE	1,000,000	94.5000	945,000	1,000,000	1,000,000					4.490	4.896	JAJO	8,481	31,462	01/17/2018	01/25/2031
39808P-AS-5	GREYWOLF CLO LTD GREYWOLF CLO LTD	0	D	2	2FE	1,000,000	92.7190	927,191	1,000,000	1,000,000					5.490	6.001	JAJO	10,065	39,045	01/17/2018	01/25/2031
39862E-AD-6	GRIPPEN PARK CLO LTD GRIPP 2017-1A D		D	2	2FE	1,977,892	96.0030	1,920,053	2,000,000	1,975,677		(13,654)			5.769	5.985	JAJO	23,397	107,112	02/22/2017	01/20/2030
41154X-AL-9	Harbor Park CLO, Ltd SERIES 20181A CLASS C		D	4	1FE	7,000,000	93.1680	6,521,793	7,000,000	7,000,000					4.569	4.591	JAJO	11,549		11/15/2018	01/02/2031
41154X-AN-5	Harbor Park CLO, Ltd SERIES 20181A CLASS D		D	4	2FE	5,750,000	92.0710	5,294,099	5,750,000	5,750,000					5.369	5.399	JAJO	11,148		11/15/2018	01/02/2031
43133A-AB-3	Hildene CLO SERIES 20181A CLASS A2L	0	D	4	1FE	5,000,000	98.0000	4,900,000	5,000,000	5,000,000					4.414	5.060	JAJO	71,341		08/13/2018	10/10/2038
44330D-AL-4	HPS Investment Partners SERIES 20132A CLASS CR		D	2	2FE	10,500,000	91.8510	9,644,371	10,500,000	10,500,000					5.369	5.381	JAJO	114,315	519,523	10/06/2017	10/20/2029
449258-AC-6	ICG US CLO LTD ICG US CLO LTD	0	D	2	1FE	2,000,000	93.3600	1,867,200	2,000,000	2,000,000					4.239	4.666	JAJO	16,721	49,466	02/01/2018	04/21/2031
449258-AD-4	ICG US CLO LTD ICG US CLO LTD	0	D	2	2FE	1,550,000	90.0600	1,395,930	1,550,000	1,550,000					5.069	5.512	JAJO	15,496	46,234	02/01/2018	04/21/2031
44928X-AQ-7	ICG US CLO LTD	0	D	2	1FE	500,000	95.6000	478,000	500,000	500,000					4.569	4.991	JAJO	4,506	19,424	10/25/2017	01/20/2030
44928X-AS-3	ICG US CLO LTD ICG US CLO LTD	0	D	2	2FE	1,400,000	94.6000	1,324,400	1,400,000	1,400,000					5.619	6.058	JAJO	15,515	68,312	10/25/2017	01/20/2030
46603V-AC-9	IVY HILL MIDDLE MARKET CREDIT SERIES 14A CLASS B		D	4	1FE	11,000,000	96.4640	10,611,092	11,000,000	11,000,000					4.795	4.832	JAJO	109,875	240,540	04/06/2018	04/18/2030
46616A-AU-0	JFIN CLO LTD SERIES 20121A CLASS BR	0	D	2	1FE	1,000,000	96.0000	960,000	1,000,000	1,000,000					4.819	5.500	JAJO	18,115		08/03/2018	07/20/2028
46617Y-AZ-6	JFIN CLO LTD JFIN CLO LTD	0	D	2	2FE	1,000,000	92.0000	920,000	1,000,000	1,000,000					5.454	5.545	MJSD	2,272	48,429	12/01/2017	03/15/2026
47421M-BC-6	JEFFERSON MILL CLO LTD SERIES 20151A CLASS DR	0	D	2	2FE	1,000,000	93.3700	933,700	1,000,000	1,000,000					6.019	6.554	JAJO	15,966		09/21/2018	10/20/2031
48249V-AU-5	KKR FINANCIAL CLO LTD KKR FINANCIAL CLO LTD	0	D	2	2FE	4,000,000	95.4340	3,817,376	4,000,000	4,000,000					6.086	6.566	JAJO	52,748	226,121	04/03/2017	04/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	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
48252K-AE-9	KKR FINANCIAL CLO LTD KKR FINANCIAL CLO LTD	0	D	2	1FE	1,000,000	92.0000	920,000	1,000,000	1,000,000					4.236	4.697	JAJO	9,179	21,515	03/15/2018	04/15/2031
48252K-AG-4	KKR FINANCIAL CLO LTD KKR FINANCIAL CLO LTD	0	D	2	2FE	1,000,000	88.3190	883,188	1,000,000	1,000,000					5.036	5.512	JAJO	10,912	25,671	03/15/2018	04/15/2031
48661A-AG-1	KAYNE CLO	0	D	2	2FE	3,960,000	91.8800	3,675,200	4,000,000	3,969,039		9,039			5.309	5.901	JAJO	102,020		07/01/2018	07/15/2031
48661T-AE-5	KAYNE CLO SERIES 20182A CLASS C	0	D	2	1FE	1,750,000	94.0000	1,645,000	1,750,000	1,750,000					4.736	5.270	JAJO	17,268		09/13/2018	10/15/2031
48661T-AG-0	KAYNE CLO SERIES 20182A CLASS D	0	D	2	2FE	1,750,000	94.0750	1,646,307	1,750,000	1,750,000					5.686	6.240	JAJO	20,731		09/13/2018	10/15/2031
50188G-AV-5	LCM LTD PARTNERSHIP SERIES 18A CLASS CR		D	2	1FE	11,000,000	93.1790	10,249,667	11,000,000	11,000,000					4.319	4.320	JAJO	96,338	220,521	04/12/2018	04/20/2031
50188G-AW-3	LCM LTD PARTNERSHIP SERIES 18A CLASS DR		D	2	2FE	14,000,000	92.1150	12,896,065	14,000,000	14,000,000					5.269	5.281	JAJO	149,581	344,947	04/12/2018	04/20/2031
50189P-AJ-1	LCM LIMITED PARTNERSHIP LCM LTD PARTNERSHIP		D	2	2FE	7,500,000	96.5590	7,241,951	7,500,000	7,500,000					5.919	6.028	JAJO	85,086	476,037	07/10/2017	07/20/2030
50190A-AV-4	LCM LTD PARTNERSHIP SERIES 17A CLASS DR		D	2	2FE	7,000,000	93.2150	6,525,059	7,000,000	7,000,000					5.436	5.469	JAJO	92,832		08/24/2018	10/15/2031
50200J-AJ-0	LCM LTD PARTNERSHIP SERIES 27A CLASS C		D	2	1FE	7,000,000	94.1100	6,587,729	7,000,000	7,000,000					4.386	4.424	JAJO	118,217		07/02/2018	07/16/2031
50200J-AL-5	LCM LTD PARTNERSHIP SERIES 27A CLASS D		D	2	2FE	6,000,000	93.6950	5,621,705	6,000,000	6,000,000					5.386	5.434	JAJO	124,662		07/02/2018	07/16/2031
50200L-AA-4	LCM LTD PARTNERSHIP SERIES 27A CLASS E		D	2	3FE	5,000,000	90.2080	4,510,391	5,000,000	5,000,000					8.036	8.131	JAJO	155,413		07/02/2018	07/16/2031
50200Q-AA-3	LCM LTD PARTNERSHIP SERIES 28A CLASS E		D	2	3FE	2,750,000	89.9760	2,474,342	2,750,000	2,750,000					8.219	8.297	JAJO	26,369		10/16/2018	10/20/2030
50200W-AE-2	LCM LTD PARTNERSHIP SERIES 28A CLASS D		D	2	2FE	8,500,000	93.4630	7,944,363	8,500,000	8,500,000					5.419	5.453	JAJO	53,738		10/16/2018	10/20/2030
52111P-AD-3	LCM LTD PARTNERSHIP LCM 23A B		D	2	1FE	22,000,000	98.4810	21,665,754	22,000,000	22,000,000					5.019	5.030	JAJO	217,769	1,010,027	11/30/2016	10/20/2029
55320R-AN-7	MP Clo VII, LTD SERIES 20151A CLASS DRR	0	D	2	2FE	1,000,000	93.8500	938,498	1,000,000	1,000,000					5.395	6.098	JAJO	16,521		08/14/2018	10/18/2028
55817A-AG-9	MADISON PARK FUNDING LTD SERIES 201832A CLASS B		D	4	1Z	23,000,000	100.0000	23,000,000	23,000,000	23,000,000					4.519	4.887	JAJO			12/21/2018	01/22/2031
55818K-AU-5	MADISON PARK FUNDING LTD MADISON PARK FUNDING LTD		D	2	2FE	8,500,000	93.9700	7,987,476	8,500,000	8,500,000					5.727	5.740	JAJO	94,658	448,477	08/04/2017	07/23/2029
55818T-AG-7	MADISON PARK FUNDING LTD SERIES 201414A CLASS ER		D	2	3FE	8,999,990	90.1590	8,114,323	8,999,990	8,999,990					8.269	8.352	JAJO	146,775		10/12/2018	10/22/2030
55818X-BA-0	MADISON PARK FUNDING LTD MDPK 2015-16A BR		D	2	1FE	9,000,000	98.8750	8,898,754	9,000,000	9,000,000					5.119	5.131	JAJO	90,862	422,368	12/14/2016	04/20/2026
55818Y-BG-5	MADISON PARK FUNDING LTD MADISON PARK FUNDING LTD		D	2	1FE	3,500,000	99.3570	3,477,499	3,500,000	3,500,000					4.869	4.878	JAJO	33,610	154,082	05/23/2017	07/21/2030
55818Y-BJ-9	MADISON PARK FUNDING LTD		D	2	2FE	5,000,000	98.1000	4,904,994	5,000,000	5,000,000					6.069	6.094	JAJO	59,847	280,783	05/23/2017	07/21/2030
55819B-AQ-3	MDPK 2015-18A B2 MADISON PARK FUNDING LTD		D	2	2FE	11,000,000	93.4610	10,280,681	11,000,000	11,000,000					5.427	5.434	JAJO	119,398	545,429	09/29/2017	10/21/2030
55819E-AA-2	MADISON PARK FUNDING LTD SERIES 201831A CLASS E		D	2	3FE	7,000,000	90.7880	6,355,132	7,000,000	7,000,000					8.077	8.155	JAJO	31,411		11/08/2018	01/23/2031
55819X-AE-2	MADISON PARK FUNDING LTD MDPK 2016-22A C		D	2	1FE	22,532,500	98.8190	22,266,432	22,532,500	22,532,500					4.890	4.880	JAJO	208,120	994,207	09/15/2016	10/25/2029
55819Y-AG-5	MADISON PARK FUNDING LTD MADISON PARK FUNDING LTD		D	2	2FE	12,500,000	95.3780	11,922,218	12,500,000	12,500,000					5.509	5.546	JAJO	122,428	685,014	09/05/2017	07/29/2030
55820E-AA-9	MADISON PARK FUNDING LTD SERIES 201829A CLASS E		D	2	3FE	6,000,000	93.8750	5,632,519	6,000,000	6,000,000					8.145	8.226	JAJO	73,301		09/28/2018	10/18/2030
55820J-AE-0	MADISON PARK FUNDING MDPK 2016-21A B		D	2	1FE	5,000,000	99.9930	4,999,662	5,000,000	5,000,000					5.240	5.235	JAJO	49,488	238,359	07/15/2016	07/25/2029
55820N-AE-1	MADISON PARK FUNDING LTD MDPK 2016-24A C1		D	2	1FE	8,934,300	99.1050	8,919,419	9,000,000	8,945,199		2,290			5.069	5.185	JAJO	92,509	417,781	11/22/2016	01/20/2028
55820R-AG-7	MADISON PARK FUNDING LTD MDPK 2017-25A C		D	2	2FE	3,500,000	97.5400	3,413,906	3,500,000	3,500,000					6.245	6.095	JAJO	40,469	184,573	04/12/2017	04/25/2029
55820T-AG-3	MADISON PARK FUNDING LTD MADISON PARK FUNDING LTD		D	2	2FE	20,000,000	96.8020	19,360,348	20,000,000	20,000,000					6.141	5.942	JAJO	212,234	1,020,960	06/30/2017	07/27/2030
55820Y-AE-7	MADISON PARK FUNDING LTD MADISON PARK FUNDING LTD	0	D	2	2FE	1,700,000	90.9900	1,546,830	1,700,000	1,700,000					5.069	5.512	JAJO	16,995	51,402	01/25/2018	04/20/2030
55821A-AJ-7	MADISON PARK FUNDING LTD SERIES 201828A CLASS D		D	2	2FE	5,000,000	91.9730	4,598,635	5,000,000	5,000,000					5.316	5.159	FMAN	25,842	98,125	06/01/2018	07/15/2030
55821B-AA-4	MADISON PARK FUNDING LTD SERIES 201828A CLASS E		D	2	3FE	8,000,000	87.3160	6,985,293	8,000,000	8,000,000					7.890	7.738	FMAN	61,367	236,899	06/01/2018	07/15/2030
55953H-AW-3	MAGNETITE CLO LTD SERIES 201512A CLASS CRR		D	2	1FE	5,000,000	94.3060	4,715,296	5,000,000	5,000,000					4.436	4.474	JAJO	48,060	22,425	08/14/2018	10/15/2031
55953H-AY-9	MAGNETITE CLO LTD SERIES 201512A CLASS DR	0	D	2	2FE	1,000,000	93.9500	939,498	1,000,000	1,000,000					5.436	5.486	JAJO	11,779	5,568	08/14/2018	10/15/2031
55953H-AY-9	MAGNETITE CLO LTD SERIES 201512A CLASS DR		D	2	2FE	9,560,000	93.9500	8,981,603	9,560,000	9,560,000					5.436	5.486	JAJO	112,604	53,233	08/14/2018	10/15/2031
55953M-AW-2	MAGNETITE CLO LTD MAGNETITE CLO LTD	0	D	2	2FE	3,000,000	92.7000	2,781,000	3,000,000	3,000,000					5.240	5.667	JAJO	29,693	55,900	05/18/2018	07/25/2031
55954E-AW-9	MAGNETITE CLO LTD SERIES 201617A CLASS DR		D	2	2FE	10,000,000	93.4190	9,341,866	10,000,000	10,000,000					5.270	5.384	JAJO	103,935	162,490	06/21/2018	07/20/2031
55954G-AE-4	MAGNETITE CLO LTD SERIES 201617A CLASS ER		D	2	3FE	11,020,000	88.1650	9,715,774	11,020,000	11,020,000					7.920	8.077	JAJO	172,131	269,106	07/02/2018	07/20/2031
55954K-AG-0	MAGNETITE CLO LTD MAGNETITE CLO LTD		D	2	2FE	15,000,000	96.6520	14,497,800	15,000,000	15,000,000					5.749	5.792	JAJO	182,046	926,939	06/29/2017	07/17/2030
56576L-AW-9	MARATHON CLO LTD SERIES 20158A CLASS BR		D	2	1FE	10,000,000	96.0910	9,609,110	10,000,000	10,000,000					4.945	4.979	JAJO	143,284		08/14/2018	10/18/2031
56576Q-AU-2	MARATHON CLO LTD SERIES 20135A CLASS CR		D	2	2FE	14,370,000	92.3200	13,266,436	14,370,000	14,370,000					5.396	5.233	FMAN	88,307	691,300	11/15/2017	11/21/2027
56577P-AG-4	MARATHON CLO LTD MARATHON CLO LTD	0	D	2	1FE	2,259,394	96.9500	2,227,911	2,298,000	2,302,351		28,726			4.836	5.263	JAJO	24,080	100,862	02/24/2017	04/15/2029
56577P-AJ-8	MARATHON CLO LTD MARATHON CLO LTD	0	D	2	2FE	2,224,220	94.1820	2,222,683	2,360,000	2,283,036		38,234			5.486	6.598	JAJO	28,053	119,094	07/12/2017	04/15/2029
56577Q-AE-7	MARATHON CLO LTD MARATHON CLO LTD	0	D	2	1FE	1,300,000	90.7950	1,180,335	1,300,000	1,300,000					4.269	4.767	JAJO	11,994	33,389	02/06/2018	04/20/2031
56577Q-AG-2	MARATHON CLO LTD SERIES 201811A CLASS C	0	D	2	2FE	1,100,000	88.9820	978,799	1,100,000	1,100,000					5.219	5.234	JAJO	11,323	34,871	02/06/2018	04/20/2031
56577Q-AG-2	MARATHON CLO LTD SERIES 201811A CLASS C		D	2	2FE	9,000,000	88.9820	8,008,357	9,000,000	9,000,000					5.219	5.234	JAJO	92,637	285,303	02/06/2018	04/20/2031
56578J-AJ-1	MARATHON CLO LTD MARATHON CLO LTD		D	2	2FE	9,000,000	95.8750	8,628,766	9,000,000	9,000,000					6.316	6.198	FMAN	74,215	597,965	08/09/2017	11/15/2029
56578K-AG-4	MARATHON CLO LTD SERIES 201812A CLASS B	0	D	4	1FE	1,400,000	99.8220	1,397,512	1,400,000	1,400,000					4.945	5.560	JAJO	15,738		09/06/2018	04/18/2031
56578K-AG-4	MARATHON CLO LTD SERIES 201812A CLASS B		D	4	1FE	10,000,000	99.8220	9,982,225	10,000,000	10,000,000					4.945	5.560	JAJO	112,408		09/06/2018	04/18/2031
56578K-AJ-8	MARATHON CLO LTD SERIES 201812A CLASS C	0	D	4	2FE	1,000,000	93.9300	939,300	1,000,000	1,000,000					6.045	6.577	JAJO	13,746		09/06/2018	04/18/2031
56844Y-AE-7	MARINER CLO LLC MARINER CLO LLC	0	D	2	1FE	1,000,000	91.7100	917,100	1,000,000	1,000,000					4.290	4.695	JAJO	8,103	24,939	02/06/2018	04/25/2031
59801M-AJ-7	MidOcean Credit CLO SERIES 20188A CLASS D		D	2	2FE	10,000,000	90.5220	9,052,169	10,000,000	10,000,000					5.222	5.385	FMAN	60,926	384,147	01/17/2018	02/20/2031
59802M-AG-2	MidOcean Credit CLO SERIES 20189A CLASS C		D	2	1FE	13,000,000	93.3710	12,138,188	13,000,000	13,000,000					4.469	4.671	JAJO	233,883		07/03/2018	07/20/2031
59802M-AJ-6	MidOcean Credit CLO SERIES 20189A CLASS D		D	2	2FE	10,000,000	92.6150	9,261,452	10,000,000	10,000,000					5.769	6.044	JAJO	232,993		07/03/2018	07/20/2031
59802U-AQ-2	MidOcean Credit CLO SERIES 20143A CLASS CR		D	2	1FE	10,000,000	92.8590	9,285,902	10,000,000	10,000,000					4.469	4.473	JAJO	89,346	137,057	06/14/2018	04/21/2031

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 Designation and Administrative Symbol	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
59802U-AS-8	MidOcean Credit CLO SERIES 20143A CLASS DR		D	2	2FE	9,900,000	92.2990	9,229,934	10,000,000	9,888,467		(11,533)			5.729	5.919	JAJO	112,989	177,307	06/14/2018	04/21/2031
59863K-AQ-0	MidOcean Credit CLO SERIES 20132A CLASS DR		D	2	2FE	10,350,000	91.1940	9,438,550	10,350,000	10,350,000					5.259	5.234	JAJO	96,770	432,269	12/01/2017	01/29/2030
60162P-AD-4	MILOS CLO LTD MILOS CLO LTD		D	2	2FE	8,000,000	95.1540	7,612,318	8,000,000	8,000,000					5.869	5.891	JAJO	92,600	473,737	08/09/2017	10/20/2030
62432H-AG-5	MOUNTAIN VIEW CLO MOUNTAIN VIEW CLO		D	2	2FE	7,423,500	96.2190	7,216,451	7,500,000	7,431,441		7,380			6.036	6.253	JAJO	96,835	492,368	07/12/2017	10/16/2029
62432L-AG-6	MOUNTAIN VIEW CLO SERIES 20172A CLASS D		D	2	2FE	10,000,000	92.0420	9,204,226	10,000,000	10,000,000					5.536	5.590	JAJO	118,418	398,289	12/15/2017	01/16/2031
62848F-AJ-1	Myers Park CLO LTD SERIES 20181A CLASS C		D	2	1FE	5,500,000	94.6000	5,203,019	5,500,000	5,500,000					4.519	4.518	JAJO	70,515		08/16/2018	10/20/2030
62848F-AL-6	Myers Park CLO LTD SERIES 20181A CLASS D		D	2	2FE	7,000,000	94.1850	6,592,976	7,000,000	7,000,000					5.519	5.529	JAJO	109,775		08/16/2018	10/20/2030
62848G-AA-8	Myers Park CLO LTD SERIES 20181A CLASS E		D	2	3FE	4,000,000	90.4740	3,618,965	4,000,000	4,000,000					7.969	8.016	JAJO	90,767		08/16/2018	10/20/2030
64129U-AY-1	NEUBERGER BERMAN CLO LTD NEUB 2014-17A B2R		D	2	1FE	3,750,000	94.6880	3,550,812	3,750,000	3,750,000					3.830	3.848	JAJO	27,528	143,625	04/27/2017	04/22/2029
64130H-AJ-0	NEUBERGER BERMAN CLO LTD NEUB 2017-24A B2		D	2	1FE	1,499,717	94.9000	1,423,504	1,500,000	1,499,804		(4)			3.822	3.842	JAJO	11,466	57,330	03/31/2017	04/16/2030
64130P-AJ-2	NEUBERGER BERMAN CLO LTD SERIES 201828A CLASS D		D	2	2FE	8,000,000	91.1930	7,295,437	8,000,000	8,000,000					5.319	5.331	JAJO	83,922	157,616	04/27/2018	04/20/2030
64130Q-AA-9	NEUBERGER BERMAN CLO LTD SERIES 201828A CLASS E		D	2	3FE	3,000,000	87.5060	2,625,171	3,000,000	3,000,000					8.069	8.123	JAJO	47,742	90,960	04/27/2018	04/20/2030
64130T-AW-5	NEUBERGER BERMAN CLO LTD SERIES 201520A CLASS DR		D	2	2FE	8,375,000	91.8740	7,694,468	8,375,000	8,375,000					4.836	4.866	JAJO	87,739	337,017	11/15/2017	01/15/2028
64130X-AE-6	NEUBERGER BERMAN CLO LTD SERIES 201829A CLASS C		D	2	1FE	10,000,000	94.9670	9,496,719	10,000,000	10,000,000					4.600	4.621	JAJO	121,999		08/30/2018	10/19/2031
64130X-AG-1	NEUBERGER BERMAN CLO LTD SERIES 201829A CLASS D		D	2	2FE	6,000,000	92.8370	5,570,239	6,000,000	6,000,000					5.550	5.581	JAJO	88,399		08/30/2018	10/19/2031
64131F-AA-2	NEUBERGER BERMAN CLO LTD SERIES 201829A CLASS E		D	2	3FE	10,000,000	88.7530	8,875,327	10,000,000	10,000,000					8.050	8.118	JAJO	213,999		08/30/2018	10/19/2031
64131J-AJ-5	NEUBERGER BERMAN CLO LTD NEUBERGER BERMAN CLO LTD		D	2	2FE	11,000,000	94.5850	10,404,298	11,000,000	11,000,000					5.695	5.742	JAJO	130,500	635,578	08/04/2017	10/18/2029
64131P-AA-0	NEUBERGER BERMAN CLO LTD SERIES 201726A CLASS E		D	2	3FE	5,000,000	89.7090	4,485,437	5,000,000	5,000,000					8.345	8.436	JAJO	86,923	355,596	10/25/2017	10/18/2030
64131Q-AG-5	NEUBERGER BERMAN CLO LTD SERIES 201726A CLASS D		D	2	2FE	6,250,000	91.2380	5,702,353	6,250,000	6,250,000					5.095	5.132	JAJO	66,335	262,247	10/25/2017	10/18/2030
64131W-AJ-6	NEUBERGER BERMAN CLO LTD SERIES 201827A CLASS D		D	2	2FE	8,500,000	90.7190	7,711,109	8,500,000	8,500,000					5.036	5.080	JAJO	91,563	258,486	01/24/2018	01/15/2030
64132M-AG-3	NEUBERGER BERMAN CLO LTD SERIES 201830A CLASS C		D	4	1FE	10,000,000	100.0000	10,000,000	10,000,000	10,000,000					4.869	5.238	JAJO			12/07/2018	01/20/2031
64132M-AJ-7	NEUBERGER BERMAN CLO LTD SERIES 201830A CLASS D		D	4	2FE	10,000,000	100.0000	10,000,000	10,000,000	10,000,000					6.119	6.504	JAJO			12/07/2018	01/20/2031
66859W-AC-6	NORTHWOODS CAPITAL LTD NORTHWOODS CAPITAL LTD	0	D	2	1FE	1,000,000	92.0000	920,000	1,000,000	1,000,000					4.766	5.049	FMAN	6,222	41,862	10/02/2017	11/15/2030
66859W-AD-4	NORTHWOODS CAPITAL LTD NORTHWOODS CAPITAL LTD	0	D	2	2FE	1,000,000	93.8400	938,401	1,000,000	1,000,000					5.766	6.067	FMAN	7,528	52,001	10/02/2017	11/15/2030
67097L-AD-8	OCP CLO LTD OCP CLO LTD	0	D	2	1FE	2,250,000	97.8520	2,201,670	2,250,000	2,250,000					4.986	5.450	JAJO	24,308	123,594	06/16/2017	07/15/2030
67097L-AE-6	OCP CLO LTD OCP CLO LTD	0	D	2	2FE	1,978,800	96.9450	1,938,900	2,000,000	1,996,846		11,118			6.146	6.665	JAJO	26,634	139,054	06/16/2017	07/15/2030
67102Q-AM-0	OAK HILL CREDIT PARTNERS OAKC 2012-7A B2R		D	2	1FE	6,500,000	96.7160	6,286,542	6,500,000	6,500,000					4.000	4.020	FMAN	29,611	260,000	12/09/2016	11/20/2027
67102Q-AP-3	OAK HILL CREDIT PARTNERS OAKC 2012-7A CR		D	2	1FE	12,497,500	98.3680	12,295,965	12,500,000	12,519,766		22,349			5.345	5.151	FMAN	77,941	594,798	12/09/2016	11/20/2027
67106B-AT-4	OCP CLO LTD OCP CLO LTD		D	2	2FE	17,700,000	93.8150	16,605,211	17,700,000	17,700,000					5.599	5.689	JAJO	209,209	923,027	09/25/2017	10/17/2030
67109B-CJ-1	OHALF 2015-1A C OHALF 2015-1A CR		D	2	1FE	22,550,000	99.1360	22,355,078	22,550,000	22,550,000					5.166	5.031	FMAN	152,092	1,035,441	11/29/2016	08/15/2029
67110U-AE-9	OHA LOAN FUNDING LTD OHALF 2016-1A B2		D	2	1FE	15,000,000	93.3520	14,002,850	15,000,000	15,000,000					3.370	3.384	JAJO	99,696	505,500	10/31/2016	01/20/2028
67110U-AG-4	OHA LOAN FUNDING LTD OHALF 2016-1A C		D	2	1FE	6,000,000	97.7340	5,864,051	6,000,000	6,000,000					5.019	5.028	JAJO	61,065	275,462	10/31/2016	01/20/2028
67115W-AJ-9	OAK HILL CREDIT PARTNERS SERIES 20181A CLASS C		D	2	1FE	10,000,000	95.0310	9,503,066	10,000,000	10,000,000					4.569	4.571	JAJO	113,584		08/24/2018	10/20/2030
67115W-AL-4	OAK HILL CREDIT PARTNERS SERIES 20181A CLASS D		D	2	2FE	7,500,000	92.5760	6,943,202	7,500,000	7,500,000					5.519	5.531	JAJO	103,051		08/24/2018	10/20/2030
67115X-AA-6	OAK HILL CREDIT PARTNERS SERIES 20181A CLASS E		D	2	3FE	7,250,000	89.4560	6,485,532	7,250,000	7,250,000					8.119	8.170	JAJO	146,692		08/24/2018	10/20/2030
675711-AG-0	Octagon Investment Partners 33 SERIES 20171A CLASS C		D	2	2FE	9,000,000	92.6470	8,338,255	9,000,000	9,000,000					5.219	5.233	JAJO	92,637	390,938	10/16/2017	01/20/2031
675714-AE-9	Octagon Investment Partners 26 SERIES 20161A CLASS ER		D	2	3FE	9,875,000	88.1860	8,708,318	9,875,000	9,875,000					7.836	7.934	JAJO	167,640	260,598	06/01/2018	07/15/2030
67573C-AL-3	OCTAGON INV PARTNERS 32 LTD OCTAGON INV PARTNERS 32 LTD		D	2	2FE	13,125,000	97.2660	12,766,216	13,125,000	13,125,000					5.836	5.892	JAJO	165,970	789,326	07/25/2017	10/15/2029
67575X-AE-1	OCTAGON INV PARTNERS 31 LTD OCTAGON INV PARTNERS 31 LTD		D	2	1FE	8,000,000	97.5040	7,800,350	8,000,000	8,000,000					4.869	4.876	JAJO	78,986	355,049	06/01/2017	07/20/2030
67576F-AJ-8	Octagon Investment Partners XV SERIES 201818A CLASS C		D	2	2FE	15,000,000	91.4570	13,718,516	15,000,000	15,000,000					5.136	5.179	JAJO	164,794	378,533	03/23/2018	04/16/2031
67576H-AA-3	Octagon Investment Partners XV SERIES 201818A CLASS D		D	2	3FE	11,682,000	88.0700	10,392,236	11,800,000	11,717,803		35,803			7.946	8.136	JAJO	200,559	463,570	03/23/2018	04/16/2031
67579N-AA-7	Octagon Investment Partners 33 SERIES 20171A CLASS D		D	2	3FE	6,500,000	94.3940	6,135,605	6,500,000	6,500,000					8.769	8.842	JAJO	112,414	491,942	10/16/2017	01/20/2031
67590A-BF-8	OCTAGON INV PARTNERS XIV OCT14 2012-1A BR		D	2	1FE	19,000,000	98.7340	18,759,397	19,000,000	19,000,000					5.036	5.079	JAJO	207,282	872,357	05/09/2017	07/15/2029
67590Y-AU-4	Octagon Investment Partners 26 SERIES 20161A CLASS DR		D	2	2FE	6,250,000	92.3220	5,770,152	6,250,000	6,250,000					5.286	5.341	JAJO	71,570	110,040	06/01/2018	07/15/2030
67591J-AE-2	OCTAGON CREDIT OCT29 2016-1A C		D	2	1FE	28,398,911	98.5620	28,090,079	28,500,000	28,470,892		56,776			5.037	5.050	JAJO	275,167	1,300,818	12/06/2016	01/24/2028
67591Q-AA-4	Octagon Investments Partners 3 SERIES 20181A CLASS E		D	2	3FE	9,953,512	88.1860	8,818,594	10,000,000	10,028,567		75,055			7.866	7.917	JAJO	170,437	414,965	03/07/2018	04/15/2031
67591U-AJ-6	Octagon Investments Partners 3 SERIES 20181A CLASS C		D	2	1FE	14,687,500	92.6940	13,614,409	14,687,500	14,687,500					4.149	4.171	JAJO	132,027	315,775	03/07/2018	04/15/2031

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 Designation and Administrative Symbol	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
67591U-AL-1	Octagon Investments Partners 3 SERIES 20181A CLASS D		D	2	2FE	14,500,000	90.8580	13,174,480	14,500,000	14,500,000					5.036	5.081	JAJO	158,224	381,706	03/07/2018	04/15/2031
67591V-AJ-4	Octagon Investment Partners 37 SERIES 20182A CLASS C		D	2	2FE	8,550,000	93.0580	7,956,500	8,550,000	8,550,000					5.359	5.330	JAJO	218,466		05/29/2018	07/25/2030
67591W-AA-1	Octagon Investment Partners 37 SERIES 20182A CLASS D		D	2	3FE	9,300,000	88.9890	8,276,008	9,300,000	9,300,000					7.909	7.918	JAJO	352,911		05/29/2018	07/25/2030
67706H-BE-7	OHA LOAN FUNDING LTD SERIES 20131A CLASS DR2		D	2	2FE	10,000,000	92.3810	9,238,108	10,000,000	10,000,000					5.527	5.764	JAJO	218,413		08/07/2018	07/23/2031
67706X-AL-7	OAK HILL CREDIT PARTNERS SERIES 201714 CLASS D		C	2	2FE	10,575,000	90.3820	9,557,912	10,575,000	10,575,000					5.177	5.181	JAJO	109,421	451,393	10/18/2017	01/21/2030
67707A-AA-0	OAK HILL CREDIT PARTNERS SERIES 201715A CLASS E		D	2	3FE	5,000,000	86.7250	4,336,245	5,000,000	5,000,000					7.769	7.815	JAJO	78,769	313,135	11/17/2017	01/20/2030
67707B-AD-2	OAK HILL CREDIT PARTNERS SERIES 201715A CLASS D		D	2	2FE	15,000,000	88.7560	13,313,390	15,000,000	15,000,000					4.927	4.926	JAJO	147,816	577,217	11/17/2017	01/20/2030
67707C-AN-8	OAK HILL CREDIT PARTNERS SERIES 201410RA CLASS D		D	4	2FE	10,000,000	95.9870	9,598,660	10,000,000	10,000,000					5.619	5.658	JAJO	31,217		11/20/2018	12/12/2030
69355D-AE-7	PPM CLO, LTD SERIES 20181 CLASS C		D	2	1FE	7,000,000	95.1910	6,663,402	7,000,000	7,000,000					4.586	4.845	JAJO	133,281		07/02/2018	07/15/2031
69915Y-AE-4	PARALLEL LTD PARALLEL LTD	0	D	2	1FE	1,500,000	91.2150	1,368,225	1,500,000	1,500,000					4.219	4.645	JAJO	12,481	37,732	02/05/2018	04/20/2031
69915Y-AG-9	PARALLEL LTD PARALLEL LTD	0	D	2	2FE	1,000,000	91.9860	919,860	1,000,000	1,000,000					5.269	5.714	JAJO	10,392	31,805	02/05/2018	04/20/2031
721327-AG-9	PIKES PEAK CLO PIKE PEAK CLO	0	D	2	2FE	8,000,000	92.0000	7,360,000	8,000,000	8,000,000					5.637	6.247	MON	8,769	153,889	06/21/2018	07/24/2031
74972F-AJ-4	Rr 1 LTD SERIES 20184A CLASS B		D	2	1FE	15,000,000	93.6400	14,045,933	15,000,000	15,000,000					4.386	4.424	JAJO	142,555	254,749	04/26/2018	04/15/2031
74972F-AL-9	Rr 1 LTD SERIES 20184A CLASS C		D	2	2FE	14,000,000	93.1550	13,041,769	14,000,000	14,000,000					5.386	5.436	JAJO	163,385	294,543	04/26/2018	04/15/2031
74979V-AG-8	RR Ltd SERIES 20185A CLASS B	0	D	2	1FE	1,000,000	96.5330	965,328	1,000,000	1,000,000					4.686	4.713	JAJO	9,764		09/13/2018	10/15/2031
74979V-AG-8	RR Ltd SERIES 20185A CLASS B		D	2	1FE	10,000,000	96.5330	9,653,280	10,000,000	10,000,000					4.686	4.713	JAJO	97,631		09/13/2018	10/15/2031
74979V-AJ-2	RR Ltd SERIES 20185A CLASS C		D	2	2FE	10,000,000	94.2990	9,429,940	10,000,000	10,000,000					5.536	5.574	JAJO	115,340		09/13/2018	10/15/2031
74988L-AG-9	ALM LOAN FUNDING ALM LOAN FUNDING	0	D	2	2FE	1,000,000	91.2660	912,660	1,000,000	1,000,000					4.936	5.410	JAJO	10,695	33,495	01/18/2018	01/15/2030
74988L-AJ-3	ALM LOAN FUNDING ALM LOAN FUNDING	0	D	2	1FE	1,000,000	95.3400	953,400	1,000,000	1,000,000					4.236	4.695	JAJO	9,179	28,459	01/18/2018	01/15/2030
75884B-AG-3	Regatta X Funding Ltd. SERIES 20173A CLASS D		D	2	2FE	18,500,000	90.2400	16,694,417	18,500,000	18,500,000					5.199	5.236	JAJO	203,042	745,734	11/20/2017	01/17/2031
75887X-AJ-6	Regatta Fundinng Ltd. SERIES 20181A CLASS D		D	2	2FE	6,500,000	89.8530	5,840,453	6,500,000	6,500,000					5.299	5.334	JAJO	72,711	104,739	05/15/2018	07/17/2031
75888F-AG-0	Regatta XIII Funding LLC SERIES 20182A CLASS B		D	2	1FE	12,000,000	93.8560	11,262,676	12,000,000	12,000,000					4.536	4.572	JAJO	252,599		07/02/2018	07/15/2031
75888F-AJ-4	Regatta XIII Funding LLC SERIES 20182A CLASS C		D	2	2FE	14,000,000	91.5510	12,817,098	14,000,000	14,000,000					5.536	5.584	JAJO	360,422		07/02/2018	07/15/2031
75888K-AG-9	REGATTA VIII FUNDING LTD REGATTA FUNDING VIII LTD		D	2	2FE	23,500,000	92.4340	21,721,915	23,500,000	23,500,000					5.649	5.692	JAJO	280,244	1,286,064	08/18/2017	10/17/2030
75888M-AJ-9	Regatta XIV Funding Ltd SERIES 20183A CLASS C	0	D	2	1FE	1,000,000	94.7650	947,654	1,000,000	1,000,000					4.740	4.711	JAJO	14,302		09/13/2018	10/25/2031
75888M-AJ-9	Regatta XIV Funding Ltd SERIES 20183A CLASS C		D	2	1FE	9,000,000	94.7650	8,528,883	9,000,000	9,000,000					4.740	4.711	JAJO	128,724		09/13/2018	10/25/2031
75888M-AL-4	Regatta XIV Funding Ltd SERIES 20183A CLASS D	0	D	2	2FE	1,000,000	91.7510	917,514	1,000,000	1,000,000					5.690	5.670	JAJO	17,206		09/13/2018	10/25/2031
75888M-AL-4	Regatta XIV Funding Ltd SERIES 20183A CLASS D		D	2	1FE	8,000,000	91.7510	7,340,111	8,000,000	8,000,000					5.690	5.670	JAJO	137,643		09/13/2018	10/25/2031
75888R-AG-4	Regatta XV Funding Ltd. SERIES 20184A CLASS B		D	4	1FE	5,000,000	95.3580	4,767,900	5,000,000	5,000,000					4.840	4.866	JAJO	45,710		09/20/2018	10/25/2031
75888R-AJ-8	Regatta XV Funding Ltd. SERIES 20184A CLASS C	0	D	4	2FE	1,000,000	92.4860	924,857	1,000,000	1,000,000					5.790	6.369	JAJO	10,937		09/20/2018	10/25/2031
75888R-AJ-8	Regatta XV Funding Ltd. SERIES 20184A CLASS C		D	4	2FE	10,000,000	92.4860	9,248,572	10,000,000	10,000,000					5.790	6.369	JAJO	109,364		09/20/2018	10/25/2031
77342K-AG-5	Rockford Tower CLO Ltd SERIES 20182A CLASS D	0	D	2	2FE	1,000,000	93.0620	930,615	1,000,000	1,000,000					5.569	6.094	JAJO	16,884		08/06/2018	10/20/2031
80629Q-AA-3	SCHAHIN II FINAN CO SPV SCHAHN 5 7/8 09/25/22		D	4	6	977,250	10.0000	1,303,001	13,030,006	977,250	3,231,424		3,589,750		5.875	0.000	MS			04/04/2012	09/25/2022
81881C-AG-2	Shackleton CLO LTD SERIES 201812A CLASS D		D	2	2FE	10,000,000	91.7340	9,173,363	10,000,000	10,000,000					5.619	5.635	JAJO	113,941	157,479	06/15/2018	07/20/2031
81881J-AG-7	Shackleton CLO LTD SERIES 20145RA CLASS C		D	2	1FE	10,000,000	94.0500	9,404,994	10,000,000	10,000,000					4.739	4.625	FMAN	72,405	230,157	05/02/2018	05/07/2031
81881J-AJ-1	Shackleton CLO LTD SERIES 20145RA CLASS D		D	2	2FE	8,250,000	92.1290	7,600,676	8,250,000	8,250,000					5.739	5.637	FMAN	72,338	232,046	05/02/2018	05/07/2031
81882E-AU-6	Shackleton CLO LTD SERIES 20158A CLASS DR		D	2	2FE	10,500,000	98.8480	10,379,003	10,500,000	10,500,000					5.169	5.183	JAJO	107,041	498,115	10/05/2017	10/20/2027
81882H-AE-5	Shackleton CLO LTD SERIES 20134RA CLASS B		D	2	1FE	6,000,000	92.2870	5,537,228	6,000,000	6,000,000					4.336	4.371	JAJO	57,817	130,711	04/04/2018	04/13/2031
81882H-AG-0	Shackleton CLO LTD SERIES 20134RA CLASS C		D	2	2FE	8,910,000	90.1240	8,111,148	9,000,000	8,933,662		23,662			5.306	5.459	JAJO	106,126	240,929	04/04/2018	04/13/2031
81882H-AL-9	Shackleton CLO LTD SERIES 20134RA CLASS A2B		D	2	1FE	7,000,000	96.4470	6,751,263	7,000,000	7,000,000					4.340	4.301	JAJO	67,511	151,900	04/04/2018	04/13/2031
81883A-AE-9	Shackleton CLO LTD SERIES 20157RA CLASS C		D	4	1FE	9,000,000	95.5730	8,601,555	9,000,000	9,000,000					4.786	4.825	JAJO	200,012		07/12/2018	07/15/2031
81883A-AG-4	Shackleton CLO LTD SERIES 20157RA CLASS D		D	4	2FE	9,950,000	93.4480	9,344,805	10,000,000	9,957,370		7,370			5.766	5.884	JAJO	268,241		07/12/2018	07/15/2031
82321U-AA-1	SHENTON AIRCRAFT INVESTMENT SHENTON AIRCRAFT INV LTD	0	D	4	1FE	4,405,240	101.3290	4,507,045	4,447,941	4,484,177		26,774			4.750	4.546	MON	9,390	211,277	10/09/2015	10/15/2042
83607E-AE-2	SOUND POINT CLO LTD SERIES 20141RA CLASS C		D	2	1FE	10,000,000	96.7700	9,676,968	10,000,000	10,000,000					4.545	4.573	JAJO	207,957		07/12/2018	07/18/2031
83607E-AG-7	SOUND POINT CLO LTD SERIES 20141RA CLASS D		D	2	2FE	15,000,000	94.1750	14,126,226	15,000,000	15,000,000					5.545	5.585	JAJO	381,518		07/12/2018	07/18/2031
83608G-AU-0	SOUND POINT CLO LTD SERIES 20131A CLASS B1R		D	2	2FE	7,500,000	90.4170	6,781,307	7,500,000	7,500,000					5.208	5.182	JAJO	72,695	275,946	01/22/2018	01/26/2031
83609E-AS-9	SOUND POINT CLO LTD SERIES 20151A CLASS DR		D	2	2FE	18,500,000	97.2380	17,989,060	18,500,000	18,500,000					5.286	5.333	JAJO	211,848	896,164	10/04/2017	04/15/2027
83609Y-AG-1	SOUND POINT CLO LTD SERIES 20133RA CLASS C		D	2	1FE	11,000,000	95.5560	10,511,184	11,000,000	11,000,000					4.719	4.719	JAJO	107,995	249,665	04/19/2018	04/18/2031
83609Y-AJ-5	SOUND POINT CLO LTD SERIES 20133RA CLASS D		D	2	2FE	13,000,000	93.8970	12,206,645	13,000,000	13,000,000					5.695	5.729	JAJO	154,228	359,336	04/19/2018	04/18/2031
83610H-AG-5	SOUND POINT CLO LTD SERIES 20143RA CLASS C		D	4	1FE	5,000,000	97.2780	4,863,905	5,000,000	5,000,000					4.727	4.752	JAJO	45,959		10/03/2018	10/23/2031
83610J-AJ-5	SOUND POINT CLO LTD SERIES 20181A CLASS D		D	2	2FE	8,000,000	95.2350	7,618,773	8,000,000	8,000,000					5.086	5.133	JAJO	88,163	183,471	03/27/2018	04/15/2031
83611G-AG-6	SOUND POINT CLO LTD SOUND POINT CLO LTD		D	2	2FE	11,350,000	97.2880	11,042,202	11,350,000	11,350,000					5.469	5.487	JAJO	122,422	557,939	09/28/2017	10/20/2030
83611J-AE-5	SOUND POINT CLO LTD SERIES 20182A CLASS C		D	2	1FE	15,000,000	96.3700	14,455,472	15,000,000	15,000,000					4.419	4.421	JAJO	338,565		06/15/2018	07/26/2031

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 Designation and Administrative Symbol	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
83611J-AG-0	SOUND POINT CLO LTD SERIES 20182A CLASS D		D	2	2FE	14,500,000	90.9230	13,183,874	14,500,000	14,500,000					5.469	5.482	JAJO	406,365		06/15/2018	07/26/2031
83613H-AG-2	SOUND POINT CLO LTD SERIES 20183A CLASS B		D	2	1FE	10,000,000	97.3800	9,738,014	10,000,000	10,000,000					4.636	4.673	JAJO	106,758		08/29/2018	10/26/2031
83613J-AA-1	SOUND POINT CLO LTD SERIES 20183A CLASS D		D	2	3FE	9,800,000	91.5310	9,153,096	10,000,000	9,802,948		2,948			8.226	8.611	JAJO	189,527		08/29/2018	10/26/2031
85816V-AC-0	STEELE CREEK CLO LTD STEELE CREEK CLO LTD	0	D	2	1FE	1,000,000	92.0000	920,000	1,000,000	1,000,000					4.336	4.795	JAJO	9,395	33,534	11/07/2017	01/15/2030
85816V-AD-8	STEELE CREEK CLO LTD STEELE CREEK CLO LTD	0	D	2	2FE	1,000,000	92.2320	922,321	1,000,000	1,000,000					5.336	5.812	JAJO	11,562	42,006	11/07/2017	01/15/2030
87154G-AE-5	SYMPHONY CLO LTD SYMP 2016-18A C		D	2	1FE	8,250,000	98.2690	8,107,216	8,250,000	8,250,000					4.977	4.980	JAJO	79,842	372,553	11/16/2016	01/23/2028
87159Q-BN-7	SYMPHONY CLO LTD 144 A SYMP 2014-14A C2R		D	4	1FE	3,000,000	98.1870	2,945,602	3,000,000	3,000,000					4.580	4.606	JAJO	29,388	137,400	01/06/2017	07/14/2026
87165Y-AG-8	SYMPHONY CLO LTD SERIES 201819A CLASS C		D	2	1FE	14,500,000	95.5930	13,860,976	14,500,000	14,500,000					4.186	4.225	JAJO	129,838	308,085	02/22/2018	04/16/2031
87165Y-AJ-2	SYMPHONY CLO LTD SERIES 201819A CLASS D		D	2	2FE	8,750,000	93.9410	8,219,851	8,750,000	8,750,000					4.986	5.035	JAJO	93,323	222,275	02/22/2018	04/16/2031
87166D-AA-6	SYMPHONY CLO LTD SERIES 201819A CLASS E		D	2	3FE	9,500,000	87.5010	8,312,615	9,500,000	9,500,000					7.636	7.734	JAJO	155,168	372,097	02/22/2018	04/16/2031
87166V-AB-4	SYMPHONY CLO LTD SERIES 201820A CLASS B1		D	4	1FE	15,000,000	100.0000	15,000,000	15,000,000	15,000,000					4.536	4.935	JAJO			12/19/2018	01/16/2032
87166V-AC-2	SYMPHONY CLO LTD SERIES 201820A CLASS C		D	4	1FE	7,000,000	100.0000	7,000,000	7,000,000	7,000,000					5.286	5.693	JAJO			12/19/2018	01/16/2032
87166V-AD-0	SYMPHONY CLO LTD SERIES 201820A CLASS D		D	4	2FE	9,900,000	99.0000	9,900,000	10,000,000	9,900,000					6.296	6.909	JAJO			12/19/2018	01/16/2032
87231B-AJ-2	TCI-Flatiron CLO Ltd SERIES 20171A CLASS D		D	2	2FE	14,000,000	93.3790	13,073,106	14,000,000	14,000,000					5.390	5.233	FMAN	90,133	657,525	10/16/2017	11/17/2030
87231C-AA-9	TCI-Flatiron CLO Ltd SERIES 20171A CLASS E		D	3	3FE	4,000,000	99.8770	3,995,068	4,000,000	4,000,000					8.990	8.895	FMAN	42,952	330,664	10/16/2017	11/17/2030
87231L-AE-1	TCI-CENT CLO TCENT 2016-1A B		D	2	1FE	20,343,175	98.1960	20,130,201	20,500,000	20,392,775		10,160			5.109	5.169	JAJO	192,023	952,819	12/02/2016	12/21/2029
87232A-AG-9	TCI-Flatiron CLO Ltd SERIES 20181A CLASS C		D	4	1FE	9,900,000	99.0000	9,900,000	10,000,000	9,900,000					5.398	5.575	MJSD			12/19/2018	01/15/2032
87232A-AJ-3	TCI-Flatiron CLO Ltd SERIES 20181A CLASS D		D	4	2FE	10,000,000	100.0000	10,000,000	10,000,000	10,000,000					6.488	6.490	MJSD			12/19/2018	01/15/2032
87232B-AE-2	TCI-SYMPHONY CLO TCI SYMPHONY CLO		D	2	2FE	24,900,000	97.7700	24,344,693	24,900,000	24,900,000					5.836	5.892	JAJO	314,809	1,567,550	06/29/2017	07/15/2030
87244D-AP-9	WIND RIVER CLO LTD WIND RIVER CLO LTD	0	D	2	2FE	2,000,000	96.9710	1,939,418	2,000,000	2,000,000					6.219	6.569	JAJO	24,531	114,248	06/29/2017	07/20/2030
87244G-AC-1	TIAA CHURCHILL MID MKT CLO II TIAA CHURCHIL MID MKT CLO II	0	D	4	1FE	1,000,000	95.8710	958,710	1,000,000	1,000,000					4.287	4.681	JAJO	8,217	34,341	12/06/2017	01/24/2030
87244G-AE-7	TIAA CHURCHILL MID MKT CLO II TIAA CHURCHILL MI MKT CLO II	0	D	4	1FE	1,000,000	93.1120	931,120	1,000,000	1,000,000					4.937	5.340	JAJO	9,463	40,155	12/06/2017	01/24/2030
87244G-AG-2	TIAA CHURCHILL MID MKT CLO II TIAA CHURCHILL MID MKT CLO II	0	D	4	2FE	500,000	97.3220	486,610	500,000	500,000					6.187	6.611	JAJO	5,930	25,668	12/06/2017	01/24/2030
87246M-AC-6	TICP CLO LTD TICP CLO LTD	0	D	2	1FE	3,665,000	100.0000	3,665,000	3,665,000	3,665,000					5.249	5.696	JAJO	41,657	175,684	10/26/2016	01/15/2029
87246M-AD-4	TICP CLO LTD TICP CLO LTD	0	D	2	2FE	4,160,300	100.0100	4,335,434	4,335,000	4,249,820		35,714			6.636	7.538	JAJO	62,332	269,166	10/26/2016	01/15/2029
87249L-AJ-0	WIND RIVER CLO LTD SERIES 20174A CLASS D		D	2	2FE	8,300,000	92.5100	7,678,292	8,300,000	8,300,000					5.295	5.131	FMAN	51,268	371,145	10/31/2017	11/20/2030
87249M-AA-7	WIND RIVER CLO LTD SERIES 20174A CLASS E		D	2	3FE	2,850,000	92.1800	2,627,133	2,850,000	2,850,000					8.445	8.333	FMAN	28,078	212,977	10/31/2017	11/20/2030
87272H-AG-5	TEACHERS INSURANCE AND ANNUITY SERIES 20172A CLASS D		D	2	2FE	11,000,000	90.9680	10,006,469	11,000,000	11,000,000					5.036	5.083	JAJO	120,005	435,128	11/20/2017	01/16/2031
87806L-AJ-5	TCI-CENT CLO 2016-1 LTD TCI CENT CLO 2016-1 LTD		D	2	2FE	14,500,000	98.0750	14,220,843	14,500,000	14,500,000					6.140	6.148	JAJO	168,164	823,555	06/19/2017	07/25/2030
87969D-AS-6	TELOS CLO LTD TELOS CLO LTD		D	2	2FE	3,960,000	98.2700	3,930,806	4,000,000	3,967,791		5,045			6.199	6.427	JAJO	52,346	230,899	07/12/2017	07/17/2027
88331G-AG-9	THAYER PARK CLO LTD THAYR 2017-1A C		D	2	2FE	2,000,000	98.1510	1,963,015	2,000,000	2,000,000					6.169	6.282	JAJO	24,333	115,268	04/20/2017	04/20/2029
88432A-BC-3	WIND RIVER CLO LTD SERIES 20132A CLASS DR		D	2	2FE	10,785,000	92.8850	10,017,677	10,785,000	10,785,000					5.395	5.436	JAJO	121,209	535,143	10/02/2017	10/18/2030
88432D-BJ-2	WIND RIVER CLO LTD SERIES 20143A CLASS CR2		D	2	1FE	10,000,000	97.6020	9,760,170	10,000,000	10,000,000					4.769	4.821	JAJO	118,581		09/21/2018	10/22/2031
88432D-BL-7	WIND RIVER CLO LTD SERIES 20143A CLASS DR2		D	2	2FE	10,000,000	94.4820	9,448,248	10,000,000	10,000,000					5.869	5.945	JAJO	146,081		09/21/2018	10/22/2031
88432U-AG-1	WIND RIVER CLO LTD SERIES 20183A CLASS C		D	4	1FE	5,000,000	93.3900	4,669,476	5,000,000	5,000,000					4.619	4.641	JAJO	16,038		10/26/2018	01/20/2031
88432U-AJ-5	WIND RIVER CLO LTD SERIES 20183A CLASS D		D	4	2FE	6,000,000	92.5740	5,554,454	6,000,000	6,000,000					5.419	5.449	JAJO	22,579		10/26/2018	01/20/2031
88432V-AG-9	WIND RIVER CLO LTD SERIES 20181 CLASS C		D	4	1FE	10,000,000	95.8400	9,583,987	10,000,000	10,000,000					4.386	4.639	JAJO	176,055		06/22/2018	07/15/2030
88432V-AJ-3	WIND RIVER CLO LTD SERIES 20181 CLASS D		D	4	2FE	12,500,000	92.0990	11,512,331	12,500,000	12,500,000					5.336	5.643	JAJO	268,228		06/22/2018	07/15/2030
88432W-AA-0	WIND RIVER CLO LTD SERIES 20181 CLASS E		D	4	3FE	9,000,000	91.2830	8,215,463	9,000,000	9,000,000					7.936	8.439	JAJO	288,024		06/22/2018	07/15/2030
88432X-AA-8	WIND RIVER CLO LTD SERIES 20183A CLASS E		D	4	3FE	5,000,000	87.3940	4,369,713	5,000,000	5,000,000					8.119	8.185	JAJO	28,191		10/26/2018	01/20/2031
88433B-AU-1	WIND RIVER CLO LTD SERIES 20162A CLASS C1R		D	2	1FE	5,000,000	97.4540	4,872,675	5,000,000	5,000,000					4.691	4.718	FMAN	21,500		11/16/2018	11/01/2031
88433L-AA-3	WIND RIVER CLO LTD SERIES 20182A CLASS E		D	2	3FE	5,000,000	92.9760	4,648,822	5,000,000	5,000,000					8.186	8.277	JAJO	116,772		08/17/2018	07/15/2030
88434G-AG-0	WIND RIVER CLO LTD WIND RIVER CLO LTD		D	2	2FE	8,000,000	94.2530	7,540,266	8,000,000	8,000,000					2.436	5.638	JAJO	42,229	444,008	08/09/2017	10/15/2030
88434H-AJ-2	WIND RIVER CLO LTD SERIES 20182A CLASS C		D	2	1FE	9,000,000	96.8200	8,713,839	9,000,000	9,000,000					4.636	4.674	JAJO	118,778		08/17/2018	07/15/2030
88434H-AL-7	WIND RIVER CLO LTD SERIES 20182A CLASS D		D	2	2FE	10,000,000	93.1560	9,315,648	10,000,000	10,000,000					5.436	5.485	JAJO	154,864		08/17/2018	07/15/2030
88631Y-AG-2	TIAA CMBS Trust SERIES 20181A CLASS B		D	4	1FE	4,750,000	94.1970	4,474,372	4,750,000	4,750,000					4.619	4.642	JAJO	7,313		11/13/2018	01/20/2032
88631Y-AJ-6	TIAA CMBS Trust SERIES 20181A CLASS C		D	4	2FE	4,750,000	92.4290	4,390,391	4,750,000	4,750,000					5.519	5.551	JAJO	8,738		11/13/2018	01/20/2032
89642R-AG-2	TRINITAS CLO LTD TRINITAS CLO LTD	0	D	2	2FE	2,250,000	92.3210	2,077,222	2,250,000	2,250,000					5.569	6.020	JAJO	24,712	34,406	06/12/2018	07/20/2031
915328-BA-5	Upland CLO Ltd SERIES 20161A CLASS CR		D	2	2FE	10,000,000	91.8230	9,182,256	10,000,000	10,000,000					5.369	5.382	JAJO	108,871	249,495	04/25/2018	04/20/2031
92325Q-AL-1	VENTURE CDO LTD SERIES 201832A CLASS C		D	2	1FE	10,000,000	94.1470	9,414,671	10,000,000	10,000,000					4.395	4.486	JAJO	196,178		06/15/2018	07/15/2031
92325Q-AN-7	VENTURE CDO LTD SERIES 201832A CLASS D		D	2	2FE	9,500,000	92.4430	8,782,070	9,500,000	9,500,000					5.445	5.564	JAJO	231,533		06/15/2018	07/15/2031
92328G-AY-2	VENTURE CDO LTD VENTURE CDO LTD		D	2	2FE	8,800,000	100.0430	8,803,797	8,800,000	8,800,000					6.707	6.501	FMAN	55,741	537,120	08/15/2017	08/28/2029
92329F-AV-9	VENTURE CDO LTD SERIES 201418A CLASS DR		D	2	2FE	19,850,000	93.8150	18,622,218	19,850,000	19,850,000					5.536	5.588	JAJO	235,060	1,011,736	10/04/2017	10/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	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
92329N-AU-4	VENTURE CDO LTD VENTURE CDO LTD		D	2	2FE	16,800,000	95.6890	16,075,683	16,800,000	16,800,000					5.627	5.790	MJSD	57,771	911,408	08/28/2017	09/10/2029
92330M-AS-8	VENTURE CDO LTD SERIES 201521A CLASS DR		D	2	2FE	8,662,500	95.3080	8,256,056	8,662,500	8,662,500					5.236	5.283	JAJO	97,021	415,243	10/04/2017	07/15/2027
92330Y-AJ-2	VENTURE CDO LTD SERIES 201833A CLASS C		D	2	1FE	10,000,000	96.5680	9,656,805	10,000,000	10,000,000					4.836	4.876	JAJO	185,090		07/19/2018	07/15/2031
92330Y-AL-7	VENTURE CDO LTD SERIES 201833A CLASS D		D	2	2FE	9,900,000	93.5430	9,354,333	10,000,000	9,907,838		7,838			5.596	5.782	JAJO	214,434		07/19/2018	07/15/2031
92331A-AN-4	VENTURE CDO LTD VENTURE CDO LTD	0	D	2	2FE	3,000,000	97.5000	2,925,000	3,000,000	3,000,000					6.469	6.925	JAJO	38,275	223,626	06/14/2017	07/20/2030
92331L-AY-6	VENTURE CDL LTD VENTURE CDO LTD	0	D	2	1FE	1,000,000	92.5000	925,000	1,000,000	1,000,000					4.336	4.796	JAJO	9,395	27,588	01/26/2018	01/15/2031
92331N-AJ-5	VENTURE CDO LTD SERIES 201730A CLASS D		D	2	2FE	19,750,000	92.4360	18,256,096	19,750,000	19,750,000					5.436	5.486	JAJO	232,629	860,515	10/31/2017	01/15/2031
92331V-AG-3	VENTURE CDO LTD SERIES 201831A CLASS C1		D	4	1FE	4,000,000	94.2450	3,769,815	4,000,000	4,000,000					4.419	4.423	JAJO	34,861	95,955	02/23/2018	04/20/2031
92331V-AL-2	VENTURE CDO LTD SERIES 201831A CLASS C2		D	4	1FE	4,200,000	95.0720	3,993,042	4,200,000	4,200,000					4.703	4.727	JAJO	38,957	108,639	02/28/2018	04/20/2031
92331X-AL-8	VENTURE CDO LTD SERIES 201835A CLASS C		D	4	1FE	9,000,000	95.9910	8,639,150	9,000,000	9,000,000					4.769	4.795	JAJO	57,228		10/17/2018	10/22/2031
92331X-AN-4	VENTURE CDO LTD SERIES 201835A CLASS D		D	4	2FE	10,000,000	95.8240	9,582,371	10,000,000	10,000,000					5.969	6.010	JAJO	79,587		10/17/2018	10/22/2031
92332C-AC-3	VENTURE CDO LTD SERIES 201834A CLASS C		D	2	1FE	5,725,000	96.0110	5,496,609	5,725,000	5,725,000					4.736	4.762	JAJO	51,218		09/19/2018	10/15/2031
92332C-AD-1	VENTURE CDO LTD SERIES 201834A CLASS D		D	2	2FE	9,525,000	94.3580	8,987,616	9,525,000	9,525,000					5.736	5.773	JAJO	103,206		09/19/2018	10/15/2031
92557U-BA-4	VIBRANT CLO LTD SERIES 20153A CLASS BRR		D	2	1FE	10,000,000	95.0380	9,503,780	10,000,000	10,000,000					4.819	4.847	JAJO	95,041		10/02/2018	10/20/2031
92557U-BC-0	VIBRANT CLO LTD SERIES 20153A CLASS CRR		D	2	2FE	10,000,000	93.0240	9,302,400	10,000,000	10,000,000					5.969	6.012	JAJO	117,722		10/02/2018	10/20/2031
92558B-AG-3	VIBRANT CLO LTD VIBRANT CLO LTD		D	2	2FE	22,000,000	96.5570	21,242,481	22,000,000	22,000,000					6.069	6.091	JAJO	270,745	1,352,826	08/02/2017	10/20/2030
92558F-AG-4	VIBRANT CLO LTD SERIES 20188A CLASS C		D	2	2FE	15,462,500	91.4830	14,145,621	15,462,500	15,462,500					5.319	5.335	JAJO	162,205	510,419	01/19/2018	01/20/2031
92558K-AE-8	VIBRANT CLO LTD SERIES 201810A CLASS B1		D	2	1FE	10,000,000	95.3500	9,534,992	10,000,000	10,000,000					4.669	4.799	JAJO	123,660		08/30/2018	10/20/2031
92558K-AG-3	VIBRANT CLO LTD SERIES 201810A CLASS C		D	2	2FE	10,000,000	93.9750	9,397,472	10,000,000	10,000,000					5.719	5.886	JAJO	151,660		08/30/2018	10/20/2031
92558K-AJ-7	VIBRANT CLO LTD SERIES 201810A CLASS B2		D	2	1FE	2,500,000	96.9770	2,424,413	2,500,000	2,500,000					5.120	5.077	JAJO	34,133		08/30/2018	10/20/2031
92558V-AE-4	VIBRANT CLO LTD SERIES 20189A CLASS B		D	2	1FE	10,000,000	94.5480	9,454,770	10,000,000	10,000,000					4.719	4.942	JAJO	188,841		07/03/2018	07/20/2031
92558V-AG-9	VIBRANT CLO LTD SERIES 20189A CLASS C		D	2	2FE	10,000,000	92.4710	9,247,120	10,000,000	10,000,000					5.669	5.947	JAJO	227,369		07/03/2018	07/20/2031
92912V-AU-9	VOYA CLO LTD VOYA CLO LTD	0	D	2	2FE	1,891,968	96.2700	1,848,384	1,920,000	1,913,517		12,043			5.999	6.533	JAJO	24,315	106,938	03/31/2017	04/17/2030
92915Q-AL-7	VOYA CLO LTD VOYA CLO LTD		D	2	2FE	10,500,000	97.7520	10,264,007	10,500,000	10,500,000					6.019	6.043	JAJO	124,643	731,083	06/13/2017	07/20/2030
92915T-AE-7	VOYA CLO LTD VOYA 2016-4A B2		D	2	1FE	19,400,000	98.0860	19,028,733	19,400,000	19,400,000					3.740	3.757	JAJO	143,097	725,560	11/17/2016	04/20/2029
92916W-AJ-8	VOYA CLO LTD SERIES 20132A CLASS CR		D	2	2FE	9,000,000	93.3900	8,405,081	9,000,000	9,000,000					5.240	5.226	JAJO	89,078	267,228	03/15/2018	04/25/2031
92916X-AN-7	VOYA CLO LTD SERIES 20133A CLASS BRR		D	2	1FE	10,000,000	97.2340	9,723,423	10,000,000	10,000,000					4.695	4.721	JAJO	95,195	34,152	08/30/2018	10/18/2031
92916X-AQ-0	VOYA CLO LTD SERIES 20133A CLASS CRR		D	2	2FE	10,000,000	97.5800	9,758,026	10,000,000	10,000,000					5.695	5.734	JAJO	115,473	41,930	08/30/2018	10/18/2031
92917A-AE-6	VOYA CLO LTD SERIES 20181A CLASS B		D	2	1FE	14,500,000	95.0190	13,777,813	14,500,000	14,500,000					4.250	4.270	JAJO	126,663	327,034	02/23/2018	04/19/2031
92917A-AG-1	VOYA CLO LTD SERIES 20181A CLASS C		D	2	2FE	14,000,000	94.4450	13,222,273	14,000,000	14,000,000					5.050	5.079	JAJO	145,317	376,734	02/23/2018	04/19/2031
92917B-AA-2	VOYA CLO LTD SERIES 20181A CLASS D		D	2	3FE	9,500,000	91.7100	8,712,475	9,500,000	9,500,000					7.650	7.718	JAJO	149,380	390,119	02/23/2018	04/19/2031
92917C-AN-2	VOYA CLO LTD VOYA CLO LTD		D	2	2FE	14,650,000	96.0180	14,066,706	14,650,000	14,650,000					5.386	5.436	JAJO	170,970	724,478	09/29/2017	10/15/2030
92917J-AN-7	VOYA CLO LTD SERIES 20182A CLASS D		D	2	2FE	7,200,000	93.3340	6,720,016	7,200,000	7,200,000					5.186	5.229	JAJO	199,016		05/17/2018	07/15/2031
92917K-AD-6	VOYA CLO LTD SERIES 20183A CLASS C		D	2	1FE	3,000,000	97.3640	2,920,924	3,000,000	3,000,000					4.636	4.661	JAJO	24,727		09/17/2018	10/15/2031
92917K-AE-4	VOYA CLO LTD SERIES 20183A CLASS D		D	2	2FE	3,000,000	95.2570	2,857,722	3,000,000	3,000,000					5.436	5.470	JAJO	28,994		09/17/2018	10/15/2031
92917L-AA-0	VOYA CLO LTD SERIES 20183A CLASS E		D	2	3FE	3,000,000	93.0850	2,792,559	3,000,000	3,000,000					8.186	8.261	JAJO	43,660		09/17/2018	10/15/2031
92917T-AA-3	VOYA CLO LTD SERIES 20182A CLASS E		D	2	3FE	5,625,000	91.9010	5,169,427	5,625,000	5,625,000					7.686	7.762	JAJO	231,263		05/17/2018	07/15/2031
92917W-AG-3	VOYA CLO LTD SERIES 20184A CLASS C1		D	4	1FE	10,000,000	100.0000	10,000,000	10,000,000	10,000,000					4.986	5.390	JAJO			12/17/2018	01/15/2032
92917W-AQ-1	VOYA CLO LTD SERIES 20184A CLASS C2		D	4	1FE	2,000,000	100.0000	2,000,000	2,000,000	2,000,000					5.420	5.453	JAJO			12/17/2018	01/15/2032
94950H-AE-5	WELLFLEET CLO LTD WELLFLEET CLO LTD	0	D	2	1FE	2,000,000	93.2100	1,864,200	2,000,000	2,000,000					4.399	4.846	JAJO	18,573	62,066	01/17/2018	01/17/2031
94950H-AG-0	WELLFLEET CLO LTD WELL FLEET CLO LTD	0	D	2	2FE	1,500,000	89.5000	1,342,500	1,500,000	1,500,000					5.199	5.662	JAJO	16,463	55,650	01/17/2018	01/17/2031
97988A-AG-4	WOODMONT TRUST WOODMONT TRUST	0	D	4	1FE	2,100,000	99.9980	2,099,952	2,100,000	2,100,000					5.245	5.701	JAJO	22,945	110,680	08/10/2017	10/18/2029
97988A-AJ-8	WOODMONT TRUST WOODMONT TRUST	0	D	4	2FE	1,000,000	96.0310	960,310	1,000,000	1,000,000					6.545	7.020	JAJO	13,635	67,366	08/10/2017	10/18/2029
97988P-AC-0	WOODMONT TRUST WOODMONT TRUST	0	D	4	1FE	9,200,000	100.3180	9,229,256	9,200,000	9,200,000					5.195	5.646	JAJO	99,562	437,841	02/07/2017	04/18/2029
97988P-AE-6	WOODMONT TRUST WOODMONT TRUST	0	D	4	1FE	5,980,000	99.8500	5,971,030	5,980,000	5,980,000					6.195	6.659	JAJO	77,174	345,227	02/07/2017	04/18/2029
97988P-AG-1	WOODMONT TRUST WOODMONT TRUST	0	D	4	2FE	4,359,331	100.3310	4,494,842	4,480,000	4,455,341		62,513			7.495	8.115	JAJO	69,949	317,681	02/07/2017	04/18/2029
98887T-AE-8	ZAIS CLO 6 LTD ZAIS CLO 6 LTD	0	D	2	2FE	2,408,246	93.0000	2,297,071	2,470,000	2,436,973		16,531			6.316	7.067	JAJO	33,803	145,374	05/03/2017	07/15/2029
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						6,197,458,353	XXX	5,988,196,915	6,205,397,622	6,206,214,616	3,460,345	3,436,445	4,105,192		XXX	XXX	XXX	63,894,889	183,080,570	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						40,999,210,921	XXX	40,445,736,500	40,767,461,915	40,848,484,339	3,427,194	(25,645,337)	26,589,571		XXX	XXX	XXX	391,310,365	1,633,127,050	XXX	XXX
037389-AK-9	AON CORP AON 8.205 01/01/27			4	2FE	5,777,026	115.1250	5,756,250	5,000,000	5,645,796					8.205	6.685	JJ	205,125	410,250	07/02/2009	01/01/2027
037389-BB-8	AON CORP AON 4 1/2 12/15/28			2	2FE	14,960,250	100.9970	15,149,532	15,000,000	14,960,423		173			4.500	4.533	JD	52,500		11/29/2018	12/15/2028
30260*-11-0	FBL CAPITAL TRUST I			4	3	76,220,823	66.1600	64,174,819	97,000,000	77,975,067		224,130			5.000	6.579	MJSD	13,472	4,850,000	02/28/2009	06/01/2047
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						96,958,099	XXX	85,080,601	117,000,000	98,581,286		224,303			XXX	XXX	XXX	271,097	5,260,250	XXX	XXX
4899999. Total - Hybrid Securities						96,958,099	XXX	85,080,601	117,000,000	98,581,286		224,303			XXX	XXX	XXX	271,097	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 Designation and Administrative Symbol	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
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
6099999. Subtotal - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
000000-00-0	GEORGIA RENEWABLE POWER GEORGIA RENEWABLE POWER	0			3Z	5,368,703	96.5160	5,330,002	5,522,388	5,387,557		17,866			11.125	12.197	MON	52,904	511,614	11/14/2018	11/30/2022
000000-00-0	GENESIS HEALTHCARE INC GENESIS HEALTHCARE INC	0			3Z	20,000,000	98.8000	19,760,000	20,000,000	20,000,000					8.025	8.025	MJSD	115,919	1,249,642	03/05/2018	03/06/2023
000000-00-0	ALPHASOURCE ALPHASOURCE INC	0			1Z	9,441,374	98.8490	9,403,197	9,512,719	9,449,876		8,502			6.625	6.840	MJSD	26,257	499,040	03/14/2018	11/17/2023
000000-00-0	ANALOGIC CORPORATION ANALOGIC CORP BANK LOAN	0			2FE	4,937,625	99.0000	4,937,625	4,987,500	4,941,067		3,442			8.340	8.552	MJSD	11,554	213,214	06/25/2018	06/22/2024
01310T-AU-3	ALBERTSONS HOLDINGS LLC ALBERTSONS 2017 TL B6				3FE	3,752,500	95.2500	3,574,256	3,752,500	3,752,500					5.822	5.863	JAJO	40,230	190,643	06/28/2017	06/22/2023
03765V-AH-3	PRIME SECURITY SERVICES PRIME SECURITY SERVICES 1ST				3FE	3,979,849	95.6250	3,805,731	3,979,849	3,979,849					5.842	5.842	FMAN	38,753	131,635	02/16/2017	05/02/2022
04649V-AV-2	ASURION LLC ASURION TL B6 1L ASSIGN				4FE	3,979,348	96.1250	3,825,148	3,979,348	3,979,348					5.342	5.342	FMAN	34,841	158,063	03/02/2018	11/03/2023
07768Y-AF-9	BELFOR USA GROUP INC BELFOR USA GRP 2017-TL B				3FE	4,441,490	97.3750	4,324,901	4,441,490	4,441,490					5.686	5.686	JAJO	56,125	145,180	04/06/2017	07/13/2022
12506K-AD-1	CBS RADIO CBS RADIO 2017 TL B ASSIGN				3FE	2,913,609	94.4380	2,751,540	2,913,609	2,913,609					5.395	5.395	FMAN	19,647	135,940	11/30/2017	11/17/2024
15670B-AB-8	CENTURYLINK INC CENTURY LINK 2017 TL B ASSIGN				3FE	3,979,950	93.6500	3,727,223	3,979,950	3,979,950					5.309	5.309	JAJO	36,386	133,427	06/23/2017	01/31/2025
20903E-AX-3	CONSOLIDATED COMMUNICATIONS CONSOLIDATED COMM INC 2016 TLB				3FE	3,979,800	93.9380	3,738,525	3,979,800	3,979,800					5.408	5.444	JAJO	37,067	137,123	07/24/2017	10/05/2023
39303N-AB-7	GREEN ENERGY PARTNERS GREEN ENERGY PTNR TL B1	0			3FE	2,206,334	99.5000	2,238,121	2,249,368	2,222,277		7,817			8.116	8.681	MJSD	3,550	176,164	10/13/2016	11/13/2021
41151P-AM-7	HARBOR FREIGHT HARBOR FREIGHT TOOLS				3FE	3,626,367	94.7190	3,434,858	3,626,367	3,626,367					5.145	5.145	FMAN	23,838	123,039	01/24/2018	08/16/2023
48562R-AK-5	KAR AUCTION SERVICES, INC KAR AUCTION SERVICES-TL B5				3FE	382,139	97.6250	373,063	382,139	382,139					5.271	5.271	MJSD	1,287	12,188	06/01/2017	03/09/2023
594088-AQ-9	MICHAELS STORES INC MICHAELS STORES TER LOAN B 1L				3FE	3,868,609	95.8750	3,709,029	3,868,609	3,868,609					5.020	5.020	JAJO	35,067	76,057	05/29/2018	01/28/2023
72749D-AC-0	PLANTRONICS PLANTRONICS 2018 TERM LOAN B				3FE	287,000	96.4750	276,883	287,000	287,000					4.908	4.908	JAJO	3,560	5,354	07/09/2018	07/02/2025
78466D-BD-5	SS & C TECHNOLOGIES SS&C TECHNOLOGIES				3FE	1,122,456	94.6430	1,062,326	1,122,456	1,122,456					4.945	4.945	JAJO	11,871	(4)	04/19/2018	04/16/2025
78466D-BE-3	SS & C TECHNOLOGIES SS&C TECHNOLOGIES				3FE	427,518	94.6430	404,616	427,518	427,518					4.945	4.945	JAJO	4,521	574	04/19/2018	04/16/2025
82568Q-AH-7	SHUTTERFLY INC SHUTTERFLY INC TL B2 ASSIGN				3FE	448,875	97.0630	435,692	448,875	448,875					5.395	5.395	FMAN	3,027	12,706	04/05/2018	08/17/2024
829229-AQ-6	SINCLAIR TELEVISION GROUP SINCLAIR TELEVISION GRP TL B2				3FE	1,940,376	95.1880	1,846,995	1,940,376	1,940,376					4.809	4.809	JAJO	16,069	56,764	01/06/2017	01/31/2024
87247E-AQ-2	TI GROUP AUTOMOTIVE				4FE	1,666,794	97.5840	1,631,635	1,672,040	1,669,125		697			6.020	6.075	MJSD	280	76,284	12/23/2015	06/30/2022
87305V-AH-3	TTM TECHNOLOGIES TTM TECHNOLOGIES INC				3FE	515,676	94.7500	488,603	515,676	515,676					5.297	5.297	MJSD	304	12,254	05/01/2018	09/28/2024
88233F-AJ-9	VISTRA OPERATIONS CO VISTRA OPERATIONS LLC TL B2				2FE	779,604	96.4170	751,670	779,604	779,604					5.842	5.842	FMAN	7,338	29,920	12/22/2016	08/04/2023
89334G-AV-6	TRANS UNION LLC TRANS UNION LLC 2018 TL B4				3FE	497,500	96.7320	481,242	497,500	497,500					4.790	4.790	MJSD	860	7,045	07/03/2018	06/19/2025
98919M-AP-0	ZAYO GROUP ZAYO GROUP 2017 TL B2				3FE	4,818,312	96.0720	4,629,025	4,818,312	4,818,312					4.727	4.727	JAJO	46,820	189,359	07/25/2017	01/19/2024
BANODS-6G-5	ARPAD SOLAR BORROWER LLC ARPAD SOLAR BORROWER LLC	0			2Z	14,122,833	99.0000	13,981,605	14,122,833	14,122,833					5.250	5.250	JAJO	156,528	722,211	09/08/2016	07/15/2034
BANOMM-GH-5	SPRING RENEWABLES HOLDCO LLC SPRING RENEWABLES	0			2Z	9,982,000	99.5000	9,950,000	10,000,000	9,982,484		484			4.900	4.916	MON	1,361	225,861	05/09/2018	03/31/2035
C5400E-AD-3	MAXAR TECHNOLOGIES LTD MAXAR TECHNOLOGIES LTD - TL B				3FE	4,950,000	92.2500	4,566,375	4,950,000	4,950,000					5.158	5.158	JAJO	62,413	162,336	10/17/2017	10/05/2024
87951Y-AS-0	TELESAT CANADA INC TELESAT CANADA 2017 TL B		A		3FE	3,980,000	95.0500	3,782,990	3,980,000	3,980,000					5.645	5.645	FMAN	28,081	26,387	02/09/2017	11/17/2023
C5184A-AK-7	LIONS GATE ENTERTAINMENT CORP LIONS GATE ENT CORP 2018 TL B		A		3FE	166,165	96.5630	160,454	166,165	166,165					5.063	5.063	MJSD	187	4,160	04/04/2018	03/24/2025
C7052B-AF-1	GFL ENVIRONMENTAL GFL ENVIRONMENTAL TL B 1L		A		4Z	1,995,552	93.5500	1,866,839	1,995,552	1,995,552					5.486	5.486	FMAN	9,731	3,264	12/18/2018	05/31/2025
C9413P-AZ-6	VALEANT PHARMACEUTICALS VALEANT PHARMA TL B 1L		A		3FE	3,256,929	95.7920	3,135,555	3,273,296	3,258,095		1,164			5.707	5.793	FMAN	17,642	104,409	06/13/2018	05/28/2025
L2968E-AB-8	ENDO LUX FINANCE 2017 TL B ENDO LUX FIN CO-2017 TL B		D		3Z	3,979,849	95.0000	3,780,856	3,979,849	3,979,849					6.686	6.686	JAJO	59,875	172,591	05/02/2017	04/12/2024
L6232U-AF-4	MALLINCKRODT INTL FIN MALLINCKRODT INTL FIN USA TL B		D		3FE	2,920,063	92.3500	2,696,678	2,920,063	2,920,070					5.563	5.563	MJSD	3,610		03/16/2017	09/24/2024
N0805E-AL-5	AVAST SOFTWARE BV 2017 TL B AVAST SOFTWARE BV 2018TL B ASN		D		3Z	3,608,767	97.1000	3,504,114	3,608,767	3,608,766					5.297	5.297	MJSD	531		05/17/2018	09/30/2023
6499999. Subtotal - Bonds -Bank Loans - Acquired						138,323,966	XXX	134,367,372	138,681,518	138,374,694		39,972			XXX	XXX	XXX	968,034	5,704,444	XXX	XXX
6599999. Subtotal -Bank Loans						138,323,966	XXX	134,367,372	138,681,518	138,374,694		39,972			XXX	XXX	XXX	968,034	5,704,444	XXX	XXX
7799999. Total - Issuer Obligations						33,988,842,855	XXX	33,899,352,681	33,679,416,262	33,902,622,833		(15,509,700)	19,112,214		XXX	XXX	XXX	375,103,538	1,420,628,927	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						1,655,478,285	XXX	1,787,615,539	1,905,615,232	1,666,160,931	(33,151)	2,298,802	479,103		XXX	XXX	XXX	6,333,990	76,565,093	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						5,591,584,775	XXX	5,412,691,039	5,455,837,401	5,517,805,210		(13,975,105)	2,893,062		XXX	XXX	XXX	19,722,922	232,737,478	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						6,197,458,353	XXX	5,988,196,915	6,205,397,622	6,206,214,616	3,460,345	3,436,445	4,105,192		XXX	XXX	XXX	63,894,889	183,080,570	XXX	XXX
8199999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
8299999. Total - Bank Loans						138,323,966	XXX	134,367,372	138,681,518	138,374,694		39,972			XXX	XXX	XXX	968,034	5,704,444	XXX	XXX
8399999 - Total Bonds						47,571,688,234	XXX	47,222,223,546	47,384,948,035	47,431,178,284	3,427,194	(23,709,586)	26,589,571		XXX	XXX	XXX	466,023,373	1,918,716,512	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 and Admini-strative Symbol/ Market Indi-cator	Date Acquired
12542R-30-8	CHS INC	0		110,000.000	1.00		2,750,000	25.740	2,831,400	2,750,000		216,563							P3L	09/19/2013
52520E-20-0	LEHMAN CAP TR V			80,000.000	25.00	0.005	400	0.081	6,480	400									RP6U	04/01/2004
86311Q-20-4	STRUCT REP ASSET-BKD TST STRATS-US-04-6			378,000.000	1.00		340,238	0.911	344,362	340,238		24,098							P3FEL	03/30/2018
000000-00-0	WATFORD HOLDINGS LTD	0	D	1,000,000.000	1.00		24,500,000	22.781	22,781,200	24,500,000		2,125,000							P1ZV	03/31/2014
75968N-30-9	RENAISSANCE RE HLDG LTD RENAISSNCE RE HOLDINGS LTD	0	D	120,000.000	25.00		3,000,000	21.835	2,620,200	3,000,000		78,104							P2FEL	06/11/2018
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							30,590,638	XXX	28,583,642	30,590,638		2,443,765							XXX	XXX
8999999 - Total Preferred Stocks							30,590,638	XXX	28,583,642	30,590,638		2,443,765							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
617455-69-6	MORGAN STANLEY INVESTMENT MGMN MS ULTRA SHORT INC PORTFOLIO	M		0.000					341,918							U	07/26/2018
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)						XXX			341,918							XXX	XXX
000000-00-0	EAGLE LIFE INSURANCE COMPANY			2,500,000.000	182,588,738	73.035	182,588,738	171,131,031				11,457,707		11,457,707		K	09/05/2008
025678-10-9	AMERICAN EQUITY INV LIFE INS COMPANY OF NEW YORK			2,000,000.000	37,437,813	18.719	37,437,813	30,000,000				2,814,761		2,814,761		K	04/02/2001
9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates					220,026,551	XXX	220,026,551	201,131,031				14,272,468		14,272,468		XXX	XXX
9799999 - Total Common Stocks					220,026,551	XXX	220,026,551	201,131,031	341,918			14,272,468		14,272,468		XXX	XXX
9899999 - Total Preferred and Common Stocks					250,617,189	XXX	248,610,193	231,721,669	341,918	2,443,765		14,272,468		14,272,468		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
71647N-AV-1	PETROBRAS GLOBAL FINANCE PETROBRAS GLOBAL FINANCE 5.299% 01/27/25	D	09/24/2018	Tax Free Exchange		10,217,267	10,625,000	89,145
1099999. Subtotal - Bonds - All Other Governments						10,217,267	10,625,000	89,145
60416S-G4-6	MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG 4.630% 07/01/38		11/16/2018	RBC CAPITAL MARKETS		2,785,000	2,785,000	
60416S-YQ-7	MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG 4.450% 07/01/40		06/11/2018	RBC CAPITAL MARKETS		2,305,000	2,305,000	
64990C-7H-8	NEW YORK ST DORM AUTH REVENUES HIGHER EDUCATION 3.994% 07/01/35		05/04/2018	WELLS FARGO		2,508,042	2,510,000	
64990C-7J-4	NEW YORK ST DORM AUTH REVENUES HIGHER EDUCATION 4.071% 07/01/40		05/04/2018	WELLS FARGO		5,000,000	5,000,000	
64990C-7K-1	NEW YORK ST DORM AUTH REVENUES HIGHER EDUCATION 4.850% 07/01/48		05/04/2018	WELLS FARGO		5,256,650	5,000,000	
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						17,854,692	17,600,000	
295139-AR-0	ERIE COUNTY OHIO ERIE CNTY OHIO ECONOMIC DEV RE 4.520% 04/01/38		05/01/2018	DEFAULT ATHENE BROKER		3,000,000	3,000,000	
429754-AS-3	HIGH POINT NC GENERAL 3.780% 10/01/38		01/20/2018	ROBERT W. BAIRD		2,000,000	2,000,000	
73209G-BH-2	POMONA CA REVENUE WATER 3.900% 12/01/33		01/25/2018	ZIEGLER		525,000	525,000	
73209G-BJ-8	POMONA CA REVENUE WATER 4.000% 12/01/38		01/25/2018	ZIEGLER		480,000	480,000	
73209G-BK-5	POMONA CA REVENUE WATER 4.100% 12/01/46		01/25/2018	ZIEGLER		1,715,000	1,715,000	
833085-5Z-2	SNOHOMISH CNTY WA LIMITED TAX-PRE REF-SER B 4.000% 12/01/31		12/10/2018	Tax Free Exchange		2,010,000	2,010,000	2,010
833085-6L-2	SNOHOMISH CNTY WA LIMITED TAX-UN REF-SER B 4.000% 12/01/31		12/10/2018	Tax Free Exchange		6,305,000	6,305,000	6,305
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						16,035,000	16,035,000	8,315
04184R-CK-4	ARLINGTON TX SPL TAX REVENUE GENERAL 4.215% 02/15/41		03/08/2018	CITIGROUP GLOBAL MARKETS		1,500,000	1,500,000	
051245-CH-9	AUGUSTA GA URBAN REDEV AGY GENERAL OBLIGATION 4.000% 10/01/36		05/09/2018	STIFEL NICOLAUS		815,000	815,000	
051245-CK-2	AUGUSTA GA URBAN REDEV AGY GENERAL OBLIGATION 4.100% 10/01/38		05/09/2018	STIFEL NICOLAUS		1,960,000	1,960,000	
05491U-BH-0	BARCLAYS COMMERCIAL MORTGAGE S SERIES 2018C2 CLASS B 4.746% 12/15/51		12/04/2018	BARCLAYS CAPITAL GROUP		6,179,946	6,000,000	15,028
140542-CG-4	CAPITAL TRUST AGY FL SENIOR LI NURSING HOME 4.500% 07/01/21		12/11/2018	PIPER JAFFRAY		3,315,000	3,315,000	
140542-CL-3	CAPITAL TRUST AGY FL SENIOR LI NURSING HOME 4.750% 07/01/23		12/11/2018	PIPER JAFFRAY		3,370,000	3,370,000	
140542-CQ-2	CAPITAL TRUST AGY FL SENIOR LI NURSING HOME 5.000% 07/01/25		12/11/2018	PIPER JAFFRAY		2,010,000	2,010,000	
140542-CW-9	CAPITAL TRUST AGY FL SENIOR LI NURSING HOME 5.250% 07/01/28		12/11/2018	PIPER JAFFRAY		6,266,494	6,325,000	
140542-CX-7	CAPITAL TRUST AGY FL SENIOR LI NURSING HOME 5.500% 07/01/30		12/11/2018	PIPER JAFFRAY		3,740,197	3,780,000	
189342-F8-6	CLOVIS CA UNIF SCH DIST SCHOOL DISTRICT 4.125% 08/01/38		10/04/2018	STIFEL NICOLAUS		5,137,926	5,300,000	
20281P-KT-8	CMWLTH FING AUTH PA EDUCATION 3.864% 06/01/38		01/11/2018	RBC CAPITAL MARKETS		4,000,000	4,000,000	
3136A7-6E-7	FANNIE MAE FNR 2012-101 CZ 3.500% 09/25/42		12/01/2018	Interest Capitalization		470,666	470,666	
3136A8-6Y-1	FANNIE MAE FNR 2012-105 PZ 3.500% 10/25/42		12/01/2018	Interest Capitalization		99,219	99,219	
3136A8-F9-6	FANNIE MAE FNR 2012-103 NZ 3.500% 09/25/42		12/01/2018	Interest Capitalization		203,459	203,459	
3136A9-KU-1	FANNIE MAE FNR 2012-114 NZ 3.500% 10/25/42		12/01/2018	Interest Capitalization		198,737	198,737	
3137A6-TC-6	FREDDIE MAC FHR 3812 LZ 4.000% 12/15/30		02/01/2018	Interest Capitalization		766,664	766,664	
3137A7-FL-9	FREDDIE MAC FHR 3804 ZN 3.500% 02/15/31		12/01/2018	Interest Capitalization		2,129,413	2,129,413	
3137AS-Z7-2	FREDDIE MAC FHR 4100 JZ 3.500% 08/15/42		12/01/2018	Interest Capitalization		42,855	42,855	
3137AU-3Z-0	FREDDIE MAC FHR FHR 4101 CZ 3.500% 09/15/32		12/01/2018	Interest Capitalization		190,371	190,371	
31397Q-YH-5	FANNIE MAE FNR 2011-17 ZM 3.500% 03/25/31		12/01/2018	Interest Capitalization		939,621	939,621	
31398S-6F-5	FANNIE MAE FNR 2010-148 ZX 4.000% 01/25/41		12/01/2018	Interest Capitalization		303,028	303,028	
31398S-6M-0	FANNIE MAE FNR 2010-148 ZH 4.000% 01/25/41		12/01/2018	Interest Capitalization		303,028	303,028	
44244C-TT-4	HOUSTON TX UTILITY SYS REVENUE WATER 4.172% 11/15/38		08/08/2018	PIPER JAFFRAY		3,000,000	3,000,000	
451443-A9-6	IDAHO ST BLDG AUTH BLDG REVENU DEVELOPMENT 4.124% 09/01/39		04/05/2018	WELLS FARGO		7,000,000	7,000,000	
45204E-D4-7	ILLINOIS ST FIN AUTH REVENUE MEDICAL 3.944% 08/15/47		01/11/2018	JP MORGAN SECURITIES		10,000,000	10,000,000	
45204E-E5-3	ILLINOIS ST FIN AUTH REVENUE HIGHER EDUCATION 3.951% 10/01/40		02/23/2018	BARCLAYS CAPITAL GROUP		4,500,000	4,500,000	
54589S-EC-4	LOUDOUN CNTY VA ECON DEV AUTH GENERAL 4.200% 06/01/38		08/02/2018	RAYMOND JAMES & ASSOCIATES		24,271,302	24,370,000	
564393-HQ-2	MANSFIELD TX PARK FACS DEV COR GENERAL 4.250% 08/01/41		06/26/2018	RAYMOND JAMES & ASSOCIATES		1,675,000	1,675,000	29,068
57419R-D7-7	MARYLAND ST CMNTY DEV ADMIN DE MULTIFAMILY HSG 3.797% 03/01/39		04/12/2018	WELLS FARGO		3,652,500	3,750,000	17,798
57563R-PQ-6	MASSACHUSETTS ST EDUCTNL FING STUDENT LOAN 4.408% 07/01/34		05/21/2018	RBC CAPITAL MARKETS		15,755,000	15,755,000	
61204K-MD-0	MONTANA ST FAC FIN AUTH REVENU MEDICAL 4.274% 08/15/31		09/12/2018	WELLS FARGO		1,500,000	1,500,000	
61204K-ME-8	MONTANA ST FAC FIN AUTH REVENU MEDICAL 4.334% 08/15/32		09/12/2018	WELLS FARGO		2,085,000	2,085,000	
61204K-MF-5	MONTANA ST FAC FIN AUTH REVENU MEDICAL 4.354% 08/15/33		09/12/2018	WELLS FARGO		2,175,000	2,175,000	
61204K-MG-3	MONTANA ST FAC FIN AUTH REVENU MEDICAL 4.368% 08/15/38		09/12/2018	WELLS FARGO		6,000,000	6,000,000	
613357-BM-3	MONTGOMERY CNTY MD LIMITED OBL GENERAL 4.400% 05/01/38		11/08/2018	RAYMOND JAMES & ASSOCIATES		8,672,219	8,695,000	
65830T-AH-8	NORTH CAROLINA ST TURNPIKE AUT BUILD AMERICA BONDS-TAXABLE-SE 6.700% 01/01/39		05/24/2018	Tax Free Exchange		1,147,705	1,150,000	30,606
65830T-AJ-4	NORTH CAROLINA ST TURNPIKE AUT BUILD AMERICA BONDS-TAXABLE-SE 6.700% 01/01/39		05/24/2018	Tax Free Exchange		848,304	850,000	22,622
733911-CN-9	PORT OF CORPUS CHRISTI TX AUTH TRANSPORTATION 4.875% 12/01/38		07/25/2018	WELLS FARGO		4,741,830	4,500,000	
783186-TN-9	RUTGERS NJ ST UNIV HIGHER EDUCATION 4.146% 05/01/48		03/23/2018	MORGAN STANLEY		8,000,000	8,000,000	
79207T-CG-4	SAINT LUCIE CNTY FL REVENUE GENERAL 4.069% 11/01/47		01/12/2018	CITIGROUP GLOBAL MARKETS		1,000,000	1,000,000	
793578-BM-6	SAINT TAMMANY PARISH LA UTILIT WATER 4.250% 08/01/38		12/07/2018	STIFEL NICOLAUS		4,619,047	4,805,000	
881250-EK-6	TERREBONNE PARISH LA SALES & U GENERAL 4.242% 04/01/33		04/27/2018	RAYMOND JAMES & ASSOCIATES		1,250,000	1,250,000	
914245-BQ-7	UNIV OF DELAWARE DE HIGHER EDUCATION 4.071% 11/01/50		04/05/2018	BARCLAYS CAPITAL GROUP		12,000,000	12,000,000	
914724-CC-1	UNIV OF NORTH DAKOTA ND HIGHER EDUCATION 4.390% 04/01/38		09/08/2018	STIFEL NICOLAUS		1,000,000	1,000,000	
916544-DZ-9	UPPER SANTA CLARA VY CA JT PWR WATER 3.875% 08/01/48		01/24/2018	CITIGROUP GLOBAL MARKETS		2,471,275	2,500,000	
92818M-C6-5	VIRGINIA ST RESOURCES AUTH INF BUILD AMERICA BONDS 5.690% 11/01/30		08/23/2018	Tax Free Exchange		1,140,000	1,140,000	20,181
92818M-D7-2	VIRGINIA ST RESOURCES AUTH INF BUILD AMERICA BONDS 5.690% 11/01/30		08/23/2018	Tax Free Exchange		1,235,000	1,235,000	21,862
940094-AT-2	WASHINGTON ST UNIV REVENUES HIGHER EDUCATION 4.340% 10/01/39		10/24/2018	RAYMOND JAMES & ASSOCIATES		5,000,000	5,000,000	

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
956695-L3-2	WEST VIRGINIA STATE WATER DEV WATER 3.625% 11/01/44		02/09/2018	PIPER JAFFRAY		4,900,000	5,000,000	
3199999. Subtotal - Bonds - U.S. Special Revenues						183,580,806	183,957,061	157,165
000000-00-0	NES PERSEUS HOLDCO LLC NEW ENERGY SOLAR BOULDER CORP 6.050% 02/28/37		07/25/2018	DIRECT		5,863,174	5,863,174	
00206R-FU-1	AT&T INC AT&T INC 5.150% 02/14/50		12/04/2018	Tax Free Exchange		9,979,088	10,000,000	157,361
00206R-GM-8	AT&T INC T 6 3/8 06/01/28 6.375% 06/01/28		11/26/2018	Tax Free Exchange		5,248,980	5,000,000	154,948
00206R-GN-6	AT&T INC T 6.55 01/15/28 6.550% 01/15/28		11/26/2018	Tax Free Exchange		14,185,799	13,880,000	330,826
00206R-GP-1	AT&T INC T 6 1/2 03/15/29 6.500% 03/15/29		11/26/2018	Tax Free Exchange		5,988,636	5,710,000	73,199
00206R-GQ-9	AT&T INC BASIC 4.300% 02/15/30		11/26/2018	Tax Free Exchange		1,981,221	2,000,000	24,128
00206R-GX-4	AT&T INC T 6.55 06/15/34 6.550% 06/15/34		11/26/2018	Tax Free Exchange		12,624,979	11,000,000	322,224
00287Y-BF-5	ABBVIE INC BASIC 4.250% 11/14/28		09/13/2018	DEFAULT ATHENE BROKER		991,450	1,000,000	
006346-AS-9	ADAMS OUTDOOR ADVERTISING SERIES 20181 CLASS A 4.810% 11/15/48		10/19/2018	DEFAULT ATHENE BROKER		2,496,942	2,497,017	
006346-AU-4	ADAMS OUTDOOR ADVERTISING SERIES 20181 CLASS B 5.653% 11/15/48		10/19/2018	DEFAULT ATHENE BROKER		999,997	1,000,000	
006346-AV-2	ADAMS OUTDOOR ADVERTISING SERIES 20181 CLASS C 7.356% 11/15/48		10/19/2018	DEFAULT ATHENE BROKER		999,977	1,000,000	
007924-AJ-2	AEGON N.V. AMERICAN REG SHR AEGON NV 5.500% 04/11/48		04/04/2018	DEFAULT ATHENE BROKER		1,000,000	1,000,000	
02209S-AL-7	ALTRIA GROUP INC BASIC 4.750% 05/05/21		09/06/2018	DEFAULT ATHENE BROKER		3,637,970	3,500,000	57,726
023135-BC-9	AMAZON.COM INC AMAZON COM INC 3.150% 08/22/27		06/08/2018	Tax Free Exchange		2,994,998	3,000,000	27,825
023135-BF-2	AMAZON.COM INC AMAZON.COM INC 3.875% 08/22/37		06/08/2018	Tax Free Exchange		16,958,805	17,000,000	193,965
023135-BJ-4	AMAZON.COM INC AMAZON COM INC 4.050% 08/22/47		06/08/2018	Tax Free Exchange		992,712	1,000,000	11,925
023135-BM-7	AMAZON.COM INC AMAZON.COM INC 4.250% 08/22/57		06/08/2018	Tax Free Exchange		11,902,595	12,000,000	150,167
02376*-AA-0	AMERICAN AIRLINES INC AMERICAN AIRLINES INC 2018-1EE 4.140% 06/15/27		05/22/2018	SUMITOMO MITSUI		6,668,876	6,668,876	
02378*-AA-8	AMERICAN AIRLINES AMERICAN AIRLINES 2017-2C EETC 5.180% 10/15/23		07/24/2018	MORGAN STANLEY		5,974,091	5,974,091	
02378L-AA-1	AMERICAN AIRLINES AMERICAN AIRLINES 2017-1C EETC 5.180% 08/15/23		07/24/2018	MORGAN STANLEY		5,500,000	5,500,000	
026874-AZ-0	AMERICAN INTL GROUP BASIC 6.250% 05/01/36		12/11/2018	DEFAULT ATHENE BROKER		1,089,310	1,000,000	7,292
03027W-AK-8	AMERICAN TOWER TRUST I AMETOW 3.652 03/23/28 3.652% 03/23/28		03/27/2018	BARCLAYS CAPITAL GROUP		15,000,000	15,000,000	
030288-B*-4	AMERICAN TRANSMISSION SYSTEMS AMERICAN TRANSMISSION SYSTEMS 4.320% 10/01/30		09/27/2018	JP MORGAN SECURITIES		6,000,000	6,000,000	
03063#-AB-0	AMERICOLD REALTY TRUST AMERICOLD REALTY TRUST 4.860% 01/08/29		12/04/2018	Various		31,000,000	31,000,000	
03078A-AA-6	AmeriHome GMSR Issuer Trust SERIES 2018GT1 CLASS A 5.713% 08/25/25		08/09/2018	DEFAULT ATHENE BROKER		3,499,924	3,500,000	
032654-AP-0	ANALOG DEVICES INC ADI 4 1/2 12/05/36 4.500% 12/05/36		12/10/2018	MORGAN STANLEY		5,672,420	6,000,000	67,875
03350W-AC-3	ANDEAVOR LOGIS LP/CORP ANDX 4 1/4 12/01/27 4.250% 12/01/27		02/20/2018	Various		13,873,350	14,000,000	129,389
035240-AP-5	ANHEUSER-BUSCH INBEV WOR ABIBB 4 3/4 04/15/58 4.750% 04/15/58		03/20/2018	BANK OF AMERICA		24,844,250	25,000,000	
037411-AW-5	APACHE CORP APA 5.1 09/01/40 5.100% 09/01/40		01/04/2018	MORGAN STANLEY		2,997,115	2,750,000	49,477
037411-BE-4	APACHE CORP APA 4 3/8 10/15/28 4.375% 10/15/28		08/14/2018	JP MORGAN SECURITIES		14,976,750	15,000,000	
03789X-AA-6	APPLEBEES/IHOP FUNDING LLC 144A 4.277% 09/05/44		02/02/2018	DEUTSCHE BANK		1,059,645	1,086,250	7,872
04010L-AV-5	ARES CAPITAL CORP ARES CAPITAL CORP 4.250% 03/01/25		01/08/2018	CREDIT SUISSE SECURITIES		3,984,840	4,000,000	
04015U-AL-2	ARES CLO LTD SERIES 201538A CLASS DR 4.969% 04/20/30		02/20/2018	BANK OF AMERICA		13,700,000	13,700,000	
04317@-BE-7	ARTHUR J GALLAGHER & CO ARTHUR J GALLAGHER & CO 4.440% 06/13/30		06/13/2018	DEFAULT ATHENE BROKER		1,000,000	1,000,000	
04365A-AF-5	Ascentium Equipment Receivable SERIES 20181A CLASS D 3.990% 12/11/23		04/18/2018	CREDIT SUISSE SECURITIES		2,125,715	2,126,000	
045054-AF-0	ASHTEAD CAPITAL INC AHTLN 4 3/8 08/15/27 4.375% 08/15/27		10/02/2018	STIFEL NICOLAUS		18,180,000	19,000,000	82,517
053611-AJ-8	AVERY DENNISON CORP AVY 4 7/8 12/06/28 4.875% 12/06/28		11/29/2018	BANK OF AMERICA		19,900,000	20,000,000	
05377R-CZ-5	AESOP FUNDING II LLC SERIES 20181A CLASS B 4.000% 09/20/24		04/24/2018	BANK OF AMERICA		12,999,706	13,000,000	
05377R-DD-3	AESOP FUNDING II LLC SERIES 20182A CLASS B 4.270% 03/20/25		10/17/2018	BARCLAYS CAPITAL GROUP		3,749,861	3,750,000	
05525H-AU-1	BANC OF AMERICA MERRILL LYNCH SERIES 2014FRR5 CLASS AK37 2.626% 01/27/47		04/05/2018	Performance Trust Capital		7,845,210	9,000,000	5,346
05526D-AR-6	BAT CAPITAL CORP BASIC 2.297% 08/14/20		11/23/2018	Tax Free Exchange		979,344	1,000,000	6,317
05526D-BD-6	BAT CAPITAL CORP BASIC 4.390% 08/15/37		11/23/2018	Tax Free Exchange		11,341,814	11,300,000	135,041
05545M-AA-0	BBA US HOLDINGS INC BBA US HOLDINGS INC 5.375% 05/01/26		04/20/2018	DEFAULT ATHENE BROKER		3,729,000	3,720,000	
05604F-AN-5	BWAY MORTGAGE TRUST BWAY 2013-1515 D 3.633% 03/10/33		04/23/2018	JP MORGAN SECURITIES		483,398	500,000	1,211
056083-AJ-7	BXP TRUST SERIES 2017GM CLASS C 3.425% 06/13/39		02/02/2018	BANK OF AMERICA		15,486,250	16,000,000	7,611
057224-AZ-0	BAKER HUGHES INC BHI 5 1/8 09/15/40 5.125% 09/15/40		12/12/2018	DEFAULT ATHENE BROKER		1,066,538	1,100,000	14,407
05723K-AF-7	BAKER HUGHES A GE CO LLC BHI 4.08 12/15/47 4.080% 12/15/47		02/01/2018	Tax Free Exchange		30,000,000	30,000,000	170,000
058498-AV-8	BALL CORP BALL CORP 4.875% 03/15/26		03/06/2018	DEFAULT ATHENE BROKER		1,000,000	1,000,000	
059165-EK-2	BALTIMORE GAS & ELECTRIC BASIC 4.250% 09/15/48		09/17/2018	DEFAULT ATHENE BROKER		999,160	1,000,000	
059522-BE-1	BANC OF AMERICA FUNDIING CORP BANC OF AMERICA FUNDING CORP 4.371% 05/20/36		01/04/2018	BARCLAYS		1,210,395	1,222,689	2,673
05964H-AH-8	BANCO SANTANDER CEN-SPON ADR BANCO SANTANDER SA 3.545% 04/12/23		04/09/2018	DEFAULT ATHENE BROKER		1,000,000	1,000,000	
05964H-AJ-4	BANCO SANTANDER CEN-SPON ADR BANCO SANTANDER SA 4.379% 04/12/28		04/09/2018	DEFAULT ATHENE BROKER		1,000,000	1,000,000	
06035R-AW-6	BANK SERIES 2018BN14 CLASS C 4.599% 09/15/60		09/18/2018	MORGAN STANLEY		9,094,119	9,000,000	29,883
06036F-BG-5	BANK SERIES 2018BN15 CLASS B 4.647% 11/15/61		11/16/2018	BANK OF AMERICA		5,101,053	5,000,000	18,073
06051G-HD-4	BANK OF AMERICA CORP BAC 3.419 12/20/28 3.419% 12/20/28		05/23/2018	Tax Free Exchange		24,997,958	25,000,000	363,269
06051G-HJ-1	BANK OF AMERICA CORP BANK OF AMERICA CORP 3.472% 06/25/22		06/20/2018	DEFAULT ATHENE BROKER		2,000,000	2,000,000	
06406R-AH-0	BANK OF NY MELLON CORP BANK OF NEW YORK MELLON CORP 3.850% 04/28/28		04/23/2018	DEFAULT ATHENE BROKER		2,993,340	3,000,000	
06539L-BF-6	BANK SERIES 2018BN13 CLASS B 4.681% 08/15/61		07/23/2018	WELLS FARGO		4,618,436	4,500,000	585
06539L-BG-4	BANK SERIES 2018BN13 CLASS C 4.536% 08/15/61		07/23/2018	WELLS FARGO		7,267,516	7,250,000	943
06540T-AH-3	BANK SERIES 2018BN11 CLASS B 4.357% 03/15/61		04/16/2018	MORGAN STANLEY		3,089,840	3,000,000	9,077
06540T-AJ-9	BANK SERIES 2018BN11 CLASS C 4.386% 03/15/61		04/16/2018	MORGAN STANLEY		7,968,895	8,000,000	24,369
07274N-AC-7	BAYER US FINANCE II LLC BAYER US FINANCE II LLC 3.452% 06/25/21		06/18/2018	DEFAULT ATHENE BROKER		3,000,000	3,000,000	
07274N-AN-3	BAYER US FINANCE II LLC BAYER US FINANCE II LLC 4.625% 06/25/38		06/18/2018	DEFAULT ATHENE BROKER		1,968,720	2,000,000	

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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
07274N-AZ-6	BAYER US FINANCE II LLC BAYER US FINANCE II LLC 4.200% 07/15/34		07/12/2018	Tax Free Exchange		4,967,750	5,000,000	103,250
07274N-BA-0	BAYER US FINANCE II LLC BAYER US FINANCE II LLC 5.500% 07/30/35		07/12/2018	Tax Free Exchange		33,172,818	30,882,000	764,330
07386H-XN-6	BEAR STEARNS ALT A TRUST BEAR STEARNS ALTA TRUST 3.026% 11/25/35		06/28/2018	DEFAULT ATHENE BROKER		8,925,961	9,734,563	
075887-CE-7	BECTON DICKINSON BCR 6.7 12/01/26 6.700% 12/01/26		05/01/2018	Tax Free Exchange		18,540,474	16,850,000	470,396
08160B-AK-0	BENCHMARK MORTGAGE TRUST SERIES 2018B5 CLASS C 4.612% 07/15/51		07/27/2018	JP MORGAN SECURITIES		8,137,466	8,000,000	21,183
08161B-BB-8	BENCHMARK MORTGAGE TRUST SERIES 2018B3 CLASS B 4.295% 04/10/51		03/23/2018	CITIGROUP GLOBAL MARKETS		8,239,678	8,000,000	8,590
08161B-BC-6	BENCHMARK MORTGAGE TRUST SERIES 2018B3 CLASS C 4.557% 04/10/51		03/23/2018	CITIGROUP GLOBAL MARKETS		11,241,377	11,000,000	12,532
08161C-AL-5	BENCHMARK MORTGAGE TRUST SERIES 2018B2 CLASS C 4.203% 02/15/51		02/09/2018	JP MORGAN SECURITIES		3,982,400	4,000,000	12,144
08162P-BB-6	BENCHMARK MORTGAGE TRUST SERIES 2018B1 CLASS C 4.118% 01/15/51		03/23/2018	JP MORGAN SECURITIES		5,453,594	5,500,000	16,362
08162T-BE-2	BENCHMARK MORTGAGE TRUST SERIES 2018B7 CLASS B 4.861% 11/15/51		11/09/2018	DEUTSCHE BANK		8,260,273	8,000,000	29,166
092113-AQ-2	BLACK HILLS CORP BKH 4.35 05/01/33 4.350% 05/01/33		09/21/2018	Various		8,947,320	9,000,000	4,592
097023-BY-0	BOEING CO BA 3.55 03/01/38 3.550% 03/01/38		02/21/2018	GOLDMAN SACHS & CO.		6,669,110	7,000,000	
10373Q-AF-7	BP CAP MARKETS AMERICA BASIC 4.500% 10/01/20		12/14/2018	Tax Free Exchange		500,547	500,000	4,563
10373Q-AV-2	BP CAP MARKETS AMERICA BPLN 3.017 01/16/27 3.017% 01/16/27		12/14/2018	Tax Free Exchange		5,000,000	5,000,000	62,016
10922N-AC-7	BRIGHTHOUSE FINANCIAL INC BRIGHTHOUSE FINANCIAL INC 3.700% 06/22/27		05/01/2018	Tax Free Exchange		23,931,130	24,000,000	318,200
11043H-AA-6	BRITISH AIR 18-1 A PTT IAGLN 4 1/8 09/20/31 4.125% 09/20/31		03/20/2018	CITIGROUP GLOBAL MARKETS		9,995,040	9,995,040	
11134L-AH-2	BROADCOM CRP / CAYMN FI AVGO 3 7/8 01/15/27 3.875% 01/15/27		02/21/2018	Tax Free Exchange		40,085,637	40,000,000	60,278
11134L-AR-0	BROADCOM CRP / CAYMN FI AVGO 3 1/2 01/15/28 3.500% 01/15/28		02/21/2018	Tax Free Exchange		5,997,455	6,000,000	72,333
114259-AQ-7	BROOKLYN UNION GAS CO BROOKLYN UNION GAS CO 4.273% 03/15/48		03/09/2018	DEFAULT ATHENE BROKER		1,000,000	1,000,000	
115637-AT-7	BROWN-FORMAN CORP BFB 4 04/15/38 4.000% 04/15/38		03/22/2018	BARCLAYS CAPITAL GROUP		14,828,250	15,000,000	
118230-AS-0	BUCKEYE PARTNERS LP BUCKEYE PARTNERS LP 6.375% 01/22/78		01/18/2018	WELLS FARGO		5,968,440	6,000,000	
12189L-BC-4	BURLINGTN NORTH SANTA FE BNSF 4.05 06/15/48 4.050% 06/15/48		02/26/2018	CITIGROUP GLOBAL MARKETS		4,987,250	5,000,000	
123262-AN-7	Business Jet Securities, LLC SERIES 20181 CLASS A 4.335% 02/15/33		02/21/2018	DEUTSCHE BANK		7,781,077	7,781,214	
123262-AQ-0	Business Jet Securities, LLC BUSINESS JET SECURITIES LLC 6.048% 02/15/33		02/21/2018	DEUTSCHE BANK		828,891	828,895	
12326R-AA-0	Business Jet Securities, LLC SERIES 20182 CLASS A 4.447% 06/15/33		06/21/2018	Various		10,397,021	10,397,198	
12503M-AA-6	CBOE HOLDINGS INC CBOE 3.65 01/12/27 3.650% 01/12/27		02/09/2018	STIFEL NICOLAUS		4,978,800	5,000,000	15,715
12508E-AG-6	CDK GLOBAL INC CDK GLOBAL INC 5.875% 06/15/26		06/04/2018	DEFAULT ATHENE BROKER		3,000,000	3,000,000	
12512J-AZ-7	CD COMMERCIAL MORTGAGE TRUST SERIES 2018CD7 CLASS B 4.659% 08/15/51		08/02/2018	DEUTSCHE BANK		8,239,543	8,000,000	23,813
12512J-BA-1	CD COMMERCIAL MORTGAGE TRUST SERIES 2018CD7 CLASS C 4.851% 08/15/51		08/02/2018	DEUTSCHE BANK		8,116,238	8,000,000	25,617
12541W-AA-8	CH ROBINSON WORLDWIDE CHRW 4.2 04/15/28 4.200% 04/15/28		04/25/2018	Various		24,752,820	25,000,000	21,467
12554C-AN-8	CIM Trust SERIES 2018J1 CLASS A13 3.500% 04/25/48		04/27/2018	BANK OF AMERICA		18,927,104	20,000,000	56,389
12564A-AA-8	CLI Funding LLC SERIES 20181H CLASS A 6.020% 08/19/43		08/16/2018	DEFAULT ATHENE BROKER		4,784,581	4,784,989	
126117-AT-7	CNA FINANCIAL CORP CNAFNL 4 1/2 03/01/26 4.500% 03/01/26		11/06/2018	JP MORGAN SECURITIES		5,988,540	6,000,000	50,250
12636G-AJ-0	COMM MORTGAGE TRUST COMM 2016-667M D 3.179% 10/10/26		04/12/2018	Performance Trust Capital		1,393,242	1,500,000	2,053
12636Y-AD-4	CRH AMERICA FINANCE INC CRHID 4 1/2 04/04/48 4.500% 04/04/48		03/27/2018	BNP PARIBAS		4,932,700	5,000,000	
12646P-AE-9	CREDIT SUISSE MTGE TRUST 3.649% 05/28/36		11/01/2018	Interest Capitalization				
12649A-AN-9	CREDIT SUISSE MORTGAGE TRUST SERIES 2014USA CLASS D 4.373% 09/15/37		02/15/2018	CREDIT SUISSE SECURITIES		4,800,000	5,000,000	11,541
12652U-AZ-2	CSAIL COMMERCIAL MORTGAGE TRUS SERIES 2018CX11 CLASS B 4.452% 04/15/51		04/03/2018	CREDIT SUISSE SECURITIES		7,209,965	7,000,000	14,717
126650-CX-6	CVS HEALTH CORP CVS HEALTH CORP 4.300% 03/25/28		03/06/2018	DEFAULT ATHENE BROKER		4,929,700	5,000,000	
126650-CY-4	CVS HEALTH CORP CVS HALTH CORP 4.780% 03/25/38		03/06/2018	DEFAULT ATHENE BROKER		2,940,420	3,000,000	
126650-CZ-1	CVS HEALTH CORP CVS 5.05 03/25/48 5.050% 03/25/48		03/06/2018	BARCLAYS CAPITAL GROUP		14,914,500	15,000,000	
126673-TY-8	COUNTRYWIDE ASSET BACKED CERT COUNTRYWIDE ABS SER 04-15 4.764% 03/25/35		11/01/2018	Interest Capitalization				
12701#-AB-9	CRG ISSUER 2017-1 CRG ISSUER 2017-1 5.300% 01/10/24		06/25/2018	GOLDMAN SACHS & CO.		6,000,000	6,000,000	
127387-AL-2	CADENCE DESIGN SYS INC CDNS 4 3/8 10/15/24 4.375% 10/15/24		05/18/2018	ROBERT W. BAIRD		3,550,260	3,500,000	15,738
134429-BG-3	CAMPBELL SOUP CO CPB 4.15 03/15/28 4.150% 03/15/28		03/12/2018	CREDIT SUISSE SECURITIES		14,983,050	15,000,000	
14040H-BW-4	CAPITAL ONE FINANCIAL CO CAPITAL ONE FINANCIAL CO 3.800% 01/31/28		01/25/2018	MORGAN STANLEY		1,996,040	2,000,000	
14173#-AA-6	CARESOURCE DMANAGEMENT GRP CO CARESOURCE MANAGEMENT GROUP CO 4.670% 03/15/44		03/27/2018	DEFAULT ATHENE BROKER		9,884,141	9,884,141	
14312E-AQ-6	CARLYLE GROUP MARKET STRATEGIE SERIES 20123A CLASS A2B2 4.879% 01/14/32		11/28/2018	CITIGROUP GLOBAL MARKETS		20,000,000	20,000,000	
14312E-AS-2	CARLYLE GROUP MARKET STRATEGIE SERIES 20123A CLASS BR2 4.636% 01/14/32		11/28/2018	CITIGROUP GLOBAL MARKETS		10,500,000	10,500,000	
14314X-AG-4	CarMax Auto Owner Trust SERIES 20182 CLASS D 3.990% 04/15/25		04/18/2018	WELLS FARGO		3,499,286	3,500,000	
14315E-AG-5	CarMax Auto Owner Trust SERIES 20184 CLASS D 4.150% 04/15/25		10/17/2018	BANK OF AMERICA		2,499,917	2,500,000	
144531-AE-0	CARRINGTON MTGE LOAN TRUST CARRINGTON MTGE LOAN TRUST 3.404% 05/25/34		11/26/2018	Interest Capitalization				
14856C-AA-7	CASTLELAKE AIRCRAFT SEC TRUST CASTLELAKE AIRCRAFT SEC TRST 4.125% 06/15/43		06/07/2018	DEFAULT ATHENE BROKER		3,372,503	3,375,050	
14856C-AB-5	CASTLELAKE AIRCRAFT SEC TRUST CASTLE LAKE AIRCRAFT SEC TRST 5.300% 06/15/43		06/07/2018	DEFAULT ATHENE BROKER		963,685	964,300	
151020-BB-9	CELGENE CORP CELGENE CORP 3.900% 02/20/28		06/19/2018	DEFAULT ATHENE BROKER		956,910	1,000,000	13,108
15189X-AS-7	CENTERPOINT ENER HOUSTON CNP 3.95 03/01/48 3.950% 03/01/48		02/26/2018	MIZUHO SECURITIES		6,969,480	7,000,000	
165183-BX-1	CHESAPEAKE FUNDING II LLC SERIES 20183A CLASS D 4.210% 01/15/31		12/04/2018	RBC CAPITAL MARKETS		3,279,903	3,280,000	
171798-AD-3	CIMAREX ENERGY CO XEC 3.9 05/15/27 3.900% 05/15/27		02/15/2018	CITIGROUP GLOBAL MARKETS		4,925,400	5,000,000	51,458
172967-LW-9	CITIGROUP INC CITIGROUP INC 4.075% 04/23/29		04/16/2018	DEFAULT ATHENE BROKER		3,000,000	3,000,000	
17320D-AU-2	CITIGROUP COMMERCIAL MTG TR CGCMT 2013-GC11 D 4.422% 04/10/46		11/16/2018	Various		6,335,193	6,491,000	14,251
17325D-AF-0	CITIGROUP COMMERCIAL MTGE TRUS SERIES 2016P5 CLASS AS 3.396% 10/10/49		02/20/2018	WELLS FARGO		13,119,785	13,500,000	26,744
18539U-AA-3	CLEARWAY ENERGY OPERATIN BASIC 5.750% 10/15/25		12/27/2018	DEFAULT ATHENE BROKER		2,572,250	2,600,000	8,625
195869-AG-7	COLONIAL PIPELINE CO COLPLN 7.63 04/15/32 7.630% 04/15/32		10/19/2018	DEFAULT ATHENE BROKER		3,933,270	3,000,000	90,924
20030N-CJ-8	COMCAST CORP CMCSA 3.9 03/01/38 3.900% 03/01/38		02/01/2018	WELLS FARGO		4,975,750	5,000,000	
20030N-CL-3	COMCAST CORP CMCSA 4.6 10/15/38 4.600% 10/15/38		10/03/2018	Various		17,988,120	18,000,000	

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20030N-CU-3	COMCAST CORP BASIC 4.250% 10/15/30		12/11/2018	DEFAULT ATHENE BROKER		999,100	1,000,000	8,028
205887-CD-2	CONAGRA BRANDS INC CAG 5.3 11/01/38 5.300% 11/01/38		10/15/2018	GOLDMAN SACHS & CO.		14,937,450	15,000,000	
21036P-AY-4	CONSTELLATION BRANDS INC CONSTELLATION BRANDS INC 3.600% 02/15/28		01/29/2018	BANK OF AMERICA		3,992,280	4,000,000	
21036P-AZ-1	CONSTELLATION BRANDS INC CONSTELLATION BRANDS INC 4.100% 02/15/48		01/29/2018	BANK OF AMERICA		996,560	1,000,000	
210518-G*-1	CONSUMERS ENERGY CO CONSUMERS ENERGY COMPANY 4.010% 10/01/38		10/01/2018	DEFAULT ATHENE BROKER		5,000,000	5,000,000	
219350-AX-3	CORNING INC GLW 4.7 03/15/37 4.700% 03/15/37		11/06/2018	CITIGROUP GLOBAL MARKETS		9,551,000	10,000,000	66,583
224044-CF-2	COX COMMUNICATIONS INC COX COMMUNICATIONS INC 4.800% 02/01/35		12/26/2018	DEFAULT ATHENE BROKER		1,823,940	2,000,000	39,200
224044-CG-0	COX COMMUNICATIONS INC COXENT 3.35 09/15/26 3.350% 09/15/26		01/23/2018	Various		1,948,232	2,000,000	24,194
22822R-BH-2	CROWN CASTLE TOWERS LLC CROCAS 4.241 07/15/28 4.241% 07/15/28		07/01/2018	Various		20,500,000	20,500,000	
22822V-AA-9	CROWN CASTLE INTL CORP BASIC 3.400% 02/15/21		08/24/2018	DEFAULT ATHENE BROKER		5,002,900	5,000,000	6,139
22822V-AH-4	CROWN CASTLE INTL CORP CROWN CASTLE INTL CORP 3.650% 09/01/27		09/12/2018	DEFAULT ATHENE BROKER		1,889,420	2,000,000	2,636
22822V-AK-7	CROWN CASTLE INTL CORP CROWN CASTLE INTL CORP 3.800% 02/15/28		01/09/2018	CITIGROUP GLOBAL MARKETS		3,984,600	4,000,000	
22966R-AB-2	CUBESMART LP 4.375% 12/15/23		01/30/2018	CANTOR FITZGERALD SECURITIES C		1,048,210	1,000,000	5,590
23317*-AD-2	DD SOUTH LC DD SOUTH LC 5.680% 08/05/33		08/06/2018	Various		4,007,639	4,007,639	
23317*-AD-2	DD SOUTH LC DD SOUTH LC 5.680% 08/05/33		11/01/2018	Interest Capitalization		1,672,773	1,672,773	
233331-BA-4	DTE ENERGY COMPANY BASIC 3.700% 08/01/23		08/02/2018	DEFAULT ATHENE BROKER		998,430	1,000,000	
23745Q-AA-2	DARTMOUTH-HITCH HEALTH BASIC 4.178% 08/01/48		03/05/2018	Various		10,093,414	10,097,000	3,894
25466A-AP-6	DISCOVER BANK DFS 4.65 09/13/28 4.650% 09/13/28		09/10/2018	DEUTSCHE BANK		9,985,000	10,000,000	
25470D-BB-4	DISCOVERY COMMUNICATIONS DISCOVERY COMMUNICATIONS 3.900% 11/15/24		04/04/2018	Tax Free Exchange		27,024,054	26,680,000	401,756
25470D-BD-0	DISCOVERY COMMUNICATIONS DISCOVERY COMMUNICATIONS 3.950% 06/15/25		04/04/2018	Tax Free Exchange		6,990,026	7,000,000	83,718
256746-AH-1	DOLLAR TREE INC DLTR 4.2 05/15/28 4.200% 05/15/28		04/05/2018	JP MORGAN SECURITIES		11,968,320	12,000,000	
260543-CQ-4	DOW CHEMICAL CO/THE DOW 4.8 11/30/28 4.800% 11/30/28		11/28/2018	BANK OF AMERICA		17,981,640	18,000,000	
26078J-AE-0	DOWDUPONT INC DWDP 5.319 11/15/38 5.319% 11/15/38		11/28/2018	CREDIT SUISSE SECURITIES		43,000,000	43,000,000	
26138E-AT-6	DR PEPPER SNAPPLE GROUP DR PEPPER SNAPPLE GROUP 4.500% 11/15/45		06/15/2018	Tax Free Exchange		5,243,619	5,000,000	18,750
26208J-AG-8	DRIVE AUTO RECEIVABLES TRUST SERIES 20182 CLASS D 4.140% 08/15/24		05/16/2018	SOCIETE GENERALE		16,997,975	17,000,000	
26208K-AG-5	DRIVE AUTO RECEIVABLES TRUST SERIES 20183 CLASS D 4.300% 09/16/24		07/17/2018	CITIGROUP GLOBAL MARKETS		10,999,592	11,000,000	
26208M-AG-1	DRIVE AUTO RECEIVABLES TRUST SERIES 20185 CLASS D 4.300% 04/15/26		11/15/2018	CITIGROUP GLOBAL MARKETS		8,499,647	8,500,000	
26441C-AT-2	DUKE ENERGY CORP DUKE ENERGY CORP 3.750% 09/01/46		01/23/2018	WELLS FARGO		3,876,200	4,000,000	60,000
26441Y-BB-2	DUKE REALTY LP DRE 4 09/15/28 4.000% 09/15/28		09/04/2018	WELLS FARGO		5,935,560	6,000,000	
26875P-AN-1	EOG RESOURCES INC BASIC 3.900% 04/01/35		09/06/2018	DEFAULT ATHENE BROKER		1,963,540	2,000,000	34,450
26885B-AC-4	EQT MIDSTREAM PARTNERS L EQM 5 1/2 07/15/28 5.500% 07/15/28		06/20/2018	BANK OF AMERICA		4,976,900	5,000,000	
26986*-AA-1	EAGLE SOLAR LLC EAGLE SOLAR LLC 4.820% 12/31/42		11/01/2018	DEFAULT ATHENE BROKER		5,000,000	5,000,000	
277432-AW-0	EASTMAN CHEMICAL CO EMN 4 1/2 12/01/28 4.500% 12/01/28		10/30/2018	JP MORGAN SECURITIES		9,912,600	10,000,000	
278865-BA-7	ECOLAB INC ECL 3.95 12/01/47 3.950% 12/01/47		04/19/2018	Tax Free Exchange		9,948,094	10,000,000	155,806
283677-F*-8	EL PASO ELECTRIC CO EL PASO ELECTRIC CO 4.220% 08/15/28		06/28/2018	US BANK NA		10,000,000	10,000,000	
28370T-AD-1	KINDER MORGAN ENER PART KINDER MORGAN ENERGY PARTNERS 7.500% 11/15/40		01/22/2018	MIZUHO SECURITIES		3,839,910	3,000,000	43,125
286857-B*-7	ELIZABETHTOWN GAS COMPANY ELIZABETHTOWN GAS CO 4.290% 12/20/38		12/20/2018	TD SECURITIES		7,000,000	7,000,000	
291011-BD-5	EMERSON ELECTRIC CO EMR 5 1/4 11/15/39 5.250% 11/15/39		09/06/2018	WELLS FARGO		8,052,870	7,000,000	117,396
29278N-AF-0	ENERGY TRANSFER PARTNERS ENERGY TRANSFER PARTNERS 4.950% 06/15/28		06/05/2018	DEFAULT ATHENE BROKER		1,996,380	2,000,000	
29336U-AB-3	ENLINK MIDSTREAM PARTNER ENLINK MIDSTREAM PARTNERS 4.400% 04/01/24		06/06/2018	DEFAULT ATHENE BROKER		2,270,516	2,348,000	19,228
293791-AP-4	ENTERPRISE PRODUCTS OPER 6.650% 10/15/34		09/13/2018	DEFAULT ATHENE BROKER		1,225,040	1,000,000	28,078
29379V-BQ-5	ENTERPRISE PRODUCTS OPER EPD 4 1/4 02/15/48 4.250% 02/15/48		02/01/2018	JP MORGAN SECURITIES		9,986,500	10,000,000	
29379V-BS-1	ENTERPRISE PRODUCTS OPER BASIC 3.500% 02/01/22		10/03/2018	DEFAULT ATHENE BROKER		1,999,700	2,000,000	
29379V-BT-9	ENTERPRISE PRODUCTS OPER EPD 4.15 10/16/28 4.150% 10/16/28		10/03/2018	CITIGROUP GLOBAL MARKETS		9,976,400	10,000,000	
294429-AG-0	EQUIFAX INC EFX 7 07/01/37 7.000% 07/01/37		11/26/2018	MORGAN STANLEY		1,664,546	1,515,000	43,304
294429-AL-9	EQUIFAX INC EFX 3 1/4 06/01/26 3.250% 06/01/26		02/23/2018	Various		10,313,400	11,000,000	78,632
30212P-AP-0	EXPEDIA INC EXPEDIA INC 3.800% 02/15/28		01/03/2018	Tax Free Exchange		9,975,071	10,000,000	107,667
30225V-A@-6	EXTRA SPACE STORAGE LP EXTRA SPACE STORAGE LP 4.390% 07/17/28		07/17/2018	Various		26,000,000	26,000,000	
30287E-AG-5	FREMF MORTGAGE TRUST SERIES 2014K41 CLASS C 3.832% 11/25/47		01/24/2018	Performance Trust Capital		6,928,906	7,000,000	18,627
30958Q-AA-9	FARMERS EXCHANGE CAP III BASIC 5.454% 10/15/54		09/21/2018	DEFAULT ATHENE BROKER		989,430	1,000,000	25,452
31428X-BP-0	FEDEX CORP FEDEX CORP 3.400% 02/15/28		01/29/2018	MORGAN STANLEY		4,990,250	5,000,000	
31620M-AY-2	FIDELITY NATIONAL INFORM FIS 4 1/4 05/15/28 4.250% 05/15/28		05/14/2018	BANK OF AMERICA		7,972,320	8,000,000	
31847R-AF-9	FIRST AMERICAN FINANCIAL FAF 4.6 11/15/24 4.600% 11/15/24		11/05/2018	ROBERT W. BAIRD		3,019,110	3,000,000	65,933
32059D-AJ-3	First Investors Auto Owner Tru SERIES 20182A CLASS D 4.280% 01/15/25		11/06/2018	CREDIT SUISSE SECURITIES		3,998,969	4,000,000	
32059R-AJ-2	First Investors Auto Owner Tru SERIES 20181A CLASS D 4.110% 06/17/24		05/08/2018	WELLS FARGO		3,098,979	3,100,000	
33616C-AC-4	FIRST REPUBLIC BANK FRC 4 5/8 02/13/47 4.625% 02/13/47		03/13/2018	DEFAULT ATHENE BROKER		516,370	500,000	2,056
33767B-AB-5	FIRSTENERGY TRANSMISSION FIRSTENERGY TRANSMISSION 4.350% 01/15/25		01/22/2018	JP MORGAN SECURITIES		3,149,520	3,000,000	3,263
337738-AR-9	FISERV INC FISV 4.2 10/01/28 4.200% 10/01/28		09/20/2018	WELLS FARGO		14,970,750	15,000,000	
33844N-AG-5	FLAGSHIP CREDIT AUTO TRUST SERIES 20182 CLASS D 4.230% 09/16/24		05/16/2018	WELLS FARGO		4,499,430	4,500,000	
33845D-AD-3	FLAGSHIP CREDIT AUTO TRUST SERIES 20184 CLASS D 4.330% 12/16/24		11/15/2018	CITIGROUP GLOBAL MARKETS		12,496,548	12,500,000	
33938E-AU-1	FLEX LTD FLEX 4 3/4 06/15/25 4.750% 06/15/25		10/22/2018	MORGAN STANLEY		8,012,820	8,000,000	133,000
34417Q-AA-6	Focus Brands Funding LLC SERIES 20181 CLASS A2 5.184% 10/30/48		10/19/2018	DEFAULT ATHENE BROKER		1,000,000	1,000,000	
347466-AC-8	IRWIN LAND LLC IRWINL 5.17 12/15/35 5.170% 12/15/35		12/10/2018	STIFEL NICOLAUS		15,954,150	15,000,000	381,288
34964C-AA-4	FORTUNE BRANDS HOME & SE FBHS 4 06/15/25 4.000% 06/15/25		08/28/2018	STIFEL NICOLAUS		2,996,130	3,000,000	25,000
36250S-AL-3	GS MORTGAGE SECURITIES TRUST SERIES 2018GS10 CLASS C 4.413% 07/10/51		07/18/2018	GOLDMAN SACHS & CO.		5,024,964	5,000,000	18,369

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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
36252H-AK-7	GSMS 2017-GS5 C GS MORTGAGE SEC TRUST 4.299% 03/10/27		06/08/2018	DEFAULT ATHENE BROKER		1,972,891	2,000,000	2,627
36254K-AT-9	GS MORTGAGE SECURITIES TRUST SERIES 2017GS8 CLASS B 3.953% 11/10/50		03/14/2018	GOLDMAN SACHS & CO.		3,531,172	3,500,000	5,765
36254K-AU-6	GS MORTGAGE SECURITIES TRUST SERIES 2017GS8 CLASS C 4.337% 11/10/50		03/16/2018	GOLDMAN SACHS & CO.		3,987,500	4,000,000	9,157
36255N-AY-1	GS MORTGAGE SECURITIES TRUST SERIES 2018GS9 CLASS B 4.321% 03/10/51		03/15/2018	GOLDMAN SACHS & CO.		8,239,546	8,000,000	26,886
36255N-AZ-8	GS MORTGAGE SECURITIES TRUST SERIES 2018GS9 CLASS C 4.364% 03/10/51		03/15/2018	GOLDMAN SACHS & CO.		12,593,660	12,500,000	43,847
370334-CG-7	GENERAL MILLS INC GENERAL MILLS INC 4.200% 04/17/28		04/03/2018	DEFAULT ATHENE BROKER		2,993,940	3,000,000	
370334-CH-5	GENERAL MILLS INC GENERAL MILLS INC 4.550% 04/17/38		04/03/2018	DEFAULT ATHENE BROKER		1,996,880	2,000,000	
370334-CJ-1	GENERAL MILLS INC GENERAL MILLS INC 4.700% 04/17/48		04/03/2018	DEFAULT ATHENE BROKER		998,080	1,000,000	
37045V-AS-9	GENERAL MOTORS CO GM 5 10/01/28 5.000% 10/01/28		09/06/2018	BARCLAYS CAPITAL GROUP		6,997,550	7,000,000	
37956A-AB-9	GLOBAL SC FINANCE SRL GLOBAL SC FINANCE SRL 4.290% 05/17/38		05/17/2018	DEFAULT ATHENE BROKER		2,800,557	2,801,100	
37956A-AC-7	GLOBAL SC FINANCE SRL GLOBAL SC FINANCE SRL 5.100% 05/17/38		05/17/2018	DEFAULT ATHENE BROKER		808,731	808,741	
37956A-AC-7	GLOBAL SC FINANCE SRL GLOBAL SC FINANCE SRL 5.100% 05/17/38		07/18/2018	Interest Capitalization		91,809	91,809	
38141G-WZ-3	GOLDMAN SACHS GROUP INC GS 4.223 05/01/29 4.223% 05/01/29		04/18/2018	DEFAULT ATHENE BROKER		1,000,000	1,000,000	
39951#-AA-1	GROUND LEASE TRUST GROUND LEASE TRUST 4.580% 02/15/51		02/20/2018	BOSTON INSTITUTIONAL		3,000,000	3,000,000	
40437H-AG-6	Highbridge Loan Management Ltd SERIES 8A 2016 CLASS CR 4.419% 07/20/30		06/15/2018	GOLDMAN SACHS & CO.		10,000,000	10,000,000	
40437H-AJ-0	Highbridge Loan Management Ltd SERIES 8A 2016 CLASS DR 5.369% 07/20/30		06/15/2018	GOLDMAN SACHS & CO.		8,000,000	8,000,000	
40437L-AJ-1	Highbridge Loan Management Ltd SERIES 13A 18 CLASS C 4.586% 10/15/30		08/30/2018	DEUTSCHE BANK		10,000,000	10,000,000	
40437L-AL-6	Highbridge Loan Management Ltd SERIES 13A 18 CLASS D 5.436% 10/15/30		08/30/2018	DEUTSCHE BANK		10,000,000	10,000,000	
40465@-AD-4	HSRE CORE HOLDING I LLC HSRE CORE HOLDING I LLC 4.210% 05/02/26		05/02/2018	BANK OF AMERICA		12,000,000	12,000,000	
40465@-AF-9	HSRE CORE HOLDING I LLC HSRE CORE HOLDING I LLC 4.250% 08/07/26		08/07/2018	BANK OF AMERICA		13,000,000	13,000,000	
40490A-AG-5	Halcyon Loan Advisors Funding SERIES 20182A CLASS B 4.819% 01/22/31		11/21/2018	BNP PARIBAS		10,000,000	10,000,000	
40490A-AJ-9	Halcyon Loan Advisors Funding SERIES 20182A CLASS C 5.869% 01/22/31		11/21/2018	BNP PARIBAS		10,000,000	10,000,000	
40538T-AE-3	Halcyon Loan Advisors Funding SERIES 20181A CLASS B 4.637% 07/20/31		05/11/2018	CITIGROUP GLOBAL MARKETS		10,000,000	10,000,000	
40538T-AG-8	Halcyon Loan Advisors Funding SERIES 20181A CLASS C 5.687% 07/20/31		05/11/2018	CITIGROUP GLOBAL MARKETS		7,500,000	7,500,000	
40573L-AN-6	HALFMOON PARENT INC BASIC 3.326% 07/15/23		09/06/2018	DEFAULT ATHENE BROKER		3,500,000	3,500,000	
40573L-AS-5	HALFMOON PARENT INC BASIC 4.375% 10/15/28		09/06/2018	DEFAULT ATHENE BROKER		2,996,010	3,000,000	
40573L-AU-0	HALFMOON PARENT INC CI 4.8 08/15/38 4.800% 08/15/38		09/07/2018	Various		5,990,340	6,000,000	
40573L-AW-6	HALFMOON PARENT INC BASIC 4.900% 12/15/48		09/06/2018	DEFAULT ATHENE BROKER		997,750	1,000,000	
406216-BD-2	HALLIBURTON COMPANY HAL 3 1/2 08/01/23 3.500% 08/01/23		01/23/2018	BARCLAYS CAPITAL GROUP		2,607,885	2,550,000	43,138
406216-BJ-9	HALLIBURTON COMPANY HALIBURTON COMPANY 4.850% 11/15/35		07/19/2018	MORGAN STANLEY		10,571,600	10,000,000	91,611
411707-AF-9	OXE RESTAURANT'S HOLDINGS INC. HARDEES FUNDING 5.710% 06/20/48		06/20/2018	DEFAULT ATHENE BROKER		9,975,000	9,975,000	
41242*-BL-5	HARDWOOD FUNDING LLC HARDWOOD FUNDING LLC 3.960% 06/07/30		10/04/2018	DEFAULT ATHENE BROKER		1,000,000	1,000,000	
41242*-BM-3	HARDWOOD FUNDING LLC HARDWOOD FUNDING LLC 4.060% 06/07/33		10/04/2018	DEFAULT ATHENE BROKER		2,000,000	2,000,000	
413875-AW-5	HARRIS CORPORATION HARRIS CORPORATION 4.400% 06/15/28		05/23/2018	DEFAULT ATHENE BROKER		1,999,800	2,000,000	
416515-BD-5	HARTFORD FINL SVCS GRP HIG 4.4 03/15/48 4.400% 03/15/48		03/13/2018	BANK OF AMERICA		19,799,400	20,000,000	
41975*-AQ-8	HAWAII ELECTRIC LIGHT HAWAII ELECTRIC LIGHT 4.530% 05/30/33		05/30/2018	BANK OF AMERICA		3,000,000	3,000,000	
419838-AA-5	HAWAIIAN AIRLINES 13-1A HA 3.9 01/15/26 3.900% 01/15/26		12/03/2018	ROBERT W. BAIRD		3,021,810	4,145,000	47,082
419866-G@-1	HAWAIIAN ELECTRIC CO HAWAIIAN ELECTRIC COMPANY INC 4.530% 05/30/33		05/30/2018	BANK OF AMERICA		12,500,000	12,500,000	
422418-AK-5	HEARST CORP HEARST CORP 4.120% 06/01/30		05/31/2018	Various		28,000,000	28,000,000	
422418-AL-3	HEARST CORP HEARST CORP 4.270% 06/01/33		05/31/2018	Various		20,000,000	20,000,000	
423452-AB-7	HELMERICH & PAYNE INC HP 4.65 03/15/25 4.650% 03/15/25		12/20/2018	Tax Free Exchange		26,559,336	26,000,000	
428041-BA-4	HERTZ FLEET LEASE FUNDING LLC HFLF 2017-1 D 3.690% 04/10/31		05/02/2018	JP MORGAN SECURITIES		590,235	595,000	1,464
428041-BG-1	HERTZ FLEET LEASE FUNDING LLC SERIES 20181 CLASS D 4.170% 05/10/32		04/25/2018	MIZUHO SECURITIES		2,777,413	2,778,000	
42806D-BR-9	HERTZ SERIES 20181A CLASS B 3.600% 02/25/24		11/27/2018	CANTOR FITZGERALD SECURITIES C		19,286,371	19,900,000	9,440
42806D-CA-5	HERTZ SERIES 20183A CLASS B 4.370% 07/25/24		06/21/2018	BARCLAYS CAPITAL GROUP		6,171,343	6,173,000	
42981D-AA-4	HIGH STREET FDG TRUST II PFG 4.682 02/15/48 4.682% 02/15/48		03/08/2018	CREDIT SUISSE SECURITIES		7,000,000	7,000,000	
431282-AQ-5	HIGHWOODS REALTY LP HIW 4 1/8 03/15/28 4.125% 03/15/28		02/22/2018	WELLS FARGO		14,860,500	15,000,000	
44106M-AV-4	HOSPITALITY PROP TRUST BASIC 5.250% 02/15/26		09/13/2018	DEFAULT ATHENE BROKER		1,011,210	1,000,000	4,667
44106M-AY-8	HOSPITALITY PROP TRUST HOSPITALITY PROP TRUST 4.375% 02/15/30		01/30/2018	CITIGROUP GLOBAL MARKETS		2,437,350	2,500,000	
44331D-AJ-8	Highbridge Loan Management Ltd SERIES 5A 2015 CLASS CRR 4.830% 10/15/30		10/02/2018	MORGAN STANLEY		10,000,000	10,000,000	
44331D-AL-3	Highbridge Loan Management Ltd SERIES 5A 2015 CLASS CRR 4.686% 10/15/30		10/02/2018	MORGAN STANLEY		10,000,000	10,000,000	
44331D-AN-9	Highbridge Loan Management Ltd SERIES 5A 2015 CLASS DRR 5.586% 10/15/30		10/02/2018	MORGAN STANLEY		10,000,000	10,000,000	
443510-AJ-1	HUBBELL INC HUBB 3 1/2 02/15/28 3.500% 02/15/28		02/20/2018	MORGAN STANLEY		3,911,400	4,000,000	7,778
446413-AL-0	HUNTINGTON INGALLS INDUS HII 3.483 12/01/27 3.483% 12/01/27		06/15/2018	Tax Free Exchange		15,447,753	16,000,000	21,672
448579-AG-7	HYATT HOTELS CORP H 4 3/8 09/15/28 4.375% 09/15/28		08/08/2018	JP MORGAN SECURITIES		4,993,300	5,000,000	
45138L-BD-4	IDAHO POWER CO BASIC 3.650% 03/01/45		07/31/2018	DEFAULT ATHENE BROKER		3,697,920	4,000,000	61,239
45138L-BF-9	IDAHO POWER CO IDA 4.2 03/01/48 4.200% 03/01/48		03/13/2018	JP MORGAN SECURITIES		9,963,000	10,000,000	
45687A-AN-2	INGERSOLL-RAND GL HLD CO IR 4.3 02/21/48 4.300% 02/21/48		02/27/2018	Various		19,922,950	20,000,000	2,867
459506-AK-7	INTL FLAVOR & FRAGRANCES IFF 4.45 09/26/28 4.450% 09/26/28		09/24/2018	MORGAN STANLEY		4,995,600	5,000,000	
460690-BN-9	INTERPUBLIC GROUP COS BASIC 3.750% 10/01/21		09/18/2018	DEFAULT ATHENE BROKER		999,310	1,000,000	
460690-BP-4	INTERPUBLIC GROUP COS IPG 4.65 10/01/28 4.650% 10/01/28		09/18/2018	Various		17,975,890	18,000,000	
46590R-AL-3	JP MORGAN CHASE COMM MTGE JPMCC 2016-JP3 C 3.460% 08/15/49		03/12/2018	JP MORGAN SECURITIES		5,183,262	5,500,000	10,010
46590W-AJ-7	JP MORGAN CHASE COMMERCIAL MOR SERIES 2018BCON CLASS D 3.756% 01/05/31		01/26/2018	JP MORGAN SECURITIES		4,471,191	4,500,000	9,389
46591A-BF-1	JPMDB COMMERCIAL MORTGAGE SECU SERIES 2018C8 CLASS B 4.522% 06/15/51		05/23/2018	JP MORGAN SECURITIES		4,634,993	4,500,000	7,913
46591A-BF-1	JPMDB COMMERCIAL MORTGAGE SECU SERIES 2018C8 CLASS B 4.522% 06/15/51		08/01/2018	Interest Capitalization				

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46591A-BG-9	JPMDB COMMERCIAL MORTGAGE SECU SERIES 2018C8 CLASS C 4.745% 06/15/51		05/23/2018	JP MORGAN SECURITIES		5,041,194	5,000,000	9,228
46591A-BG-9	JPMDB COMMERCIAL MORTGAGE SECU SERIES 2018C8 CLASS C 4.745% 06/15/51		08/01/2018	Interest Capitalization				
465964-AG-9	JP MORGAN MORTGAGE TRUST SERIES 2018LTV1 CLASS A7 4.500% 04/25/49		11/28/2018	JP MORGAN SECURITIES		10,030,553	10,000,000	36,250
46628Y-BF-6	JP MORGAN MORTGAGE TRUST JPMMT 2006-S2 3A4 6.250% 07/25/36		09/01/2018	Interest Capitalization				
466313-AH-6	JABIL INC JBL 3.95 01/12/28 3.950% 01/12/28		01/10/2018	Various		19,932,250	20,000,000	
46647P-AR-7	JPMORGAN CHASE & CO JPMORGANCHASE & CO 4.005% 04/23/29		04/16/2018	DEFAULT ATHENE BROKER		1,000,000	1,000,000	
46647P-AT-3	JPMORGAN CHASE & CO JPMORGAN CHASE & CO 3.411% 06/18/22		06/11/2018	DEFAULT ATHENE BROKER		3,000,000	3,000,000	
46647P-AV-8	JPMORGAN CHASE & CO JPM 4.203 07/23/29 4.203% 07/23/29		07/16/2018	JP MORGAN SECURITIES		5,000,000	5,000,000	
46649C-AG-8	JP MORGAN MORTGAGE TRUST SERIES 20184 CLASS A7 3.500% 10/25/48		04/25/2018	JP MORGAN SECURITIES		23,463,045	25,000,000	70,486
46649T-AG-1	JP MORGAN MORTGAGE TRUST SERIES 20183 CLASS A7 3.500% 09/25/48		05/14/2018	JP MORGAN SECURITIES		4,736,523	5,000,000	7,292
46649Y-AG-0	JP MORGAN MORTGAGE TRUST SERIES 20189 CLASS A7 4.000% 02/25/49		09/20/2018	JP MORGAN SECURITIES		7,756,452	8,000,000	24,000
46650M-AG-2	JP MORGAN MORTGAGE TRUST SERIES 20188 CLASS A7 4.000% 01/25/49		10/03/2018	STIFEL NICOLAUS		9,667,578	10,000,000	4,444
46651T-AA-9	JG WENTWORTH XLI LLC J G WENTWORTH XLI LLC 3.740% 10/17/72		03/13/2018	DEFAULT ATHENE BROKER		4,961,011	4,964,990	
469814-A#-4	JACOBS ENGINEERING GROUP INC JACOBS ENGINEERING GROUP INC 4.520% 05/08/30		05/15/2018	US BANCORP		17,000,000	17,000,000	
469814-A@-6	JACOBS ENGINEERING GROUP INC 4.420% 05/08/28		11/13/2018	Various		24,750,000	25,000,000	6,139
47232X-AA-6	JEFFERIES MILITARY HOUSING JMHT 2010-SILL A 6.730% 06/10/55		02/20/2018	RAYMOND JAMES & ASSOCIATES		4,846,549	3,923,220	8,801
47233J-BH-0	JEFFERIES GRP LLC JEFFERIES GRP LLC 4.150% 01/23/30		01/18/2018	JEFFRIES & CO.		989,660	1,000,000	
502438-AA-8	CLARK COUNTY LAS VEGAS STADIUM 4.920% 12/15/39		12/17/2018	Bostonia		27,336,769	27,336,769	
521865-AY-1	LEAR CORP LEAR CORP 3.800% 09/15/27		02/14/2018	BANK OF AMERICA		4,844,950	5,000,000	94,472
534187-BG-3	LINCOLN NATIONAL CORP LNC 4.35 03/01/48 4.350% 03/01/48		02/22/2018	BANK OF AMERICA		14,935,480	15,000,000	12,083
54336#-AA-6	LONGWOOD PARTNERS LONGWOOD ENERGY PARTNERS 4.490% 06/30/51		03/23/2018	DEFAULT ATHENE BROKER		2,000,000	2,000,000	
55336V-AM-2	MPLX LP MPLX 4 1/2 04/15/38 4.500% 04/15/38		02/05/2018	BANK OF AMERICA		4,940,550	5,000,000	
559080-AM-8	MAGELLAN MIDSTREAM PARTN MMP 4.2 10/03/47 4.200% 10/03/47		03/01/2018	MORGAN STANLEY		9,629,000	10,000,000	177,333
565122-AB-4	MAPLE ESCROW SUBSIDIARY INC MAPLE ESCROW SUBSIDIARY 4.597% 05/25/28		05/14/2018	DEFAULT ATHENE BROKER		4,000,000	4,000,000	
565122-AE-8	MAPLE ESCROW SUBSIDIARY INC MAPLE ESCROW SUBSIDIARY INC 4.985% 05/25/38		05/14/2018	DEFAULT ATHENE BROKER		2,000,000	2,000,000	
565122-AG-3	MAPLE ESCROW SUBSIDIARY INC MAPLE ESCROW SUBSIDIARY INC 5.085% 05/25/48		05/14/2018	DEFAULT ATHENE BROKER		1,000,000	1,000,000	
565849-AL-0	MARATHON OIL CORP MRO 3.85 06/01/25 3.850% 06/01/25		03/23/2018	MORGAN STANLEY		985,520	1,000,000	12,406
56585A-AS-1	MARATHON PETROLEUM CORP MARATHON PETROLEUM CORP 3.800% 04/01/28		10/02/2018	Tax Free Exchange		24,625,560	25,000,000	2,639
57174B-BD-3	MARSH & MCLENNAN COS INC MMC 4.2 03/01/48 4.200% 03/01/48		02/27/2018	CITIGROUP GLOBAL MARKETS		4,979,700	5,000,000	
57636Q-AK-0	MASTERCARD INC MA 3.95 02/26/48 3.950% 02/26/48		02/21/2018	JP MORGAN SECURITIES		4,995,650	5,000,000	
57736*-AS-0	MAUI ELECTRIC MAUI ELECTRIC 4.530% 05/30/33		05/30/2018	BANK OF AMERICA		2,000,000	2,000,000	
581557-BJ-3	MCKESSON CORP MCK 3.95 02/16/28 3.950% 02/16/28		02/07/2018	GOLDMAN SACHS & CO.		8,997,750	9,000,000	
59156R-BL-1	METLIFE INC BASIC 4.721% 12/15/44		09/12/2018	DEFAULT ATHENE BROKER		2,071,340	2,000,000	23,343
615369-AM-7	MOODY'S CORPORATION MOODYS CORP 3.250% 01/15/28		04/19/2018	Tax Free Exchange		9,899,444	10,000,000	84,861
61691D-AJ-6	MORGAN STANLEY CAPITAL I TRUST SERIES 2018MP CLASS C 4.276% 07/11/40		07/26/2018	MORGAN STANLEY		10,754,631	10,850,000	10,652
61691D-AL-1	MORGAN STANLEY CAPITAL I TRUST SERIES 2018MP CLASS D 4.276% 07/11/40		07/26/2018	MORGAN STANLEY		14,020,012	14,540,000	14,275
61691E-BF-1	MORGAN STANLEY CAP I TRUST MSC 2016-UB12 C 4.149% 12/15/49		02/13/2018	CREDIT SUISSE SECURITIES		976,641	1,000,000	1,614
61691G-AX-8	MORGAN STANLEY BAML TRUST MSBAM 2016-C32 C 4.294% 12/15/49		10/25/2018	Various		5,930,313	6,000,000	15,748
61691Q-AJ-7	MORGAN STANLEY CAPITAL I TRUST SERIES 2018L1 CLASS B 4.884% 10/23/51		10/15/2018	MORGAN STANLEY		5,149,543	5,000,000	14,922
61744Y-AP-3	MORGAN STANLEY MORGAN STANLEY 3.772% 01/24/29		01/18/2018	MORGAN STANLEY		7,000,000	7,000,000	
61744Y-AR-9	MORGAN STANLEY MORGAN STANLEY 4.457% 04/22/39		04/19/2018	DEFAULT ATHENE BROKER		2,000,000	2,000,000	
61759H-BA-4	MORGAN STANLEY REREMIC TRST MORGAN STANLEY REREMIC TRST 3.636% 06/26/36		06/21/2018	DEFAULT ATHENE BROKER		558,030	623,497	
61762F-AU-0	MORGAN STANLEY REREMIC TRUST MSRR 2013-R4 4B2 4.033% 07/26/36		12/01/2018	Interest Capitalization		94,807	94,807	
61762X-AZ-0	MORGAN STANLEY BAML TRUST MSBAM 2013-C12 C 4.766% 10/15/46		04/30/2018	CREDIT SUISSE SECURITIES		871,221	868,000	115
61763P-BC-6	MORGAN STANLEY REREMIC TRUST MORGAN STANLEY RE REMIC 2.637% 07/26/46		09/01/2018	Interest Capitalization				
61766C-AL-3	MORGAN STANLEY CAP I TRUST MSC 2016-UBS9 C 4.542% 03/15/49		01/24/2018	MORGAN STANLEY		2,050,000	2,000,000	6,311
617734-A#-5	MORONGO BAND OF MISSION INDIAN MORONGO BAND OF MISSION INDIAN 5.650% 10/24/33		10/31/2018	BARCLAYS CAPITAL GROUP		5,000,000	5,000,000	
62978*-AA-6	NRG CANAL 3 DEV LLC 5.220% 05/31/26		06/29/2018	NATIXIS		19,369,565	19,565,217	
641062-AL-8	NESTLE HOLDINGS INC NESNVX 3.9 09/24/38 3.900% 09/24/38		09/18/2018	Various		41,530,720	42,000,000	
645869-F*-4	NEW JERSEY NATURAL GAS NEW JERSEY NATURAL GAS 4.010% 05/11/48		05/11/2018	JP MORGAN SECURITIES		7,000,000	7,000,000	
646025-C@-3	New Jersey Resources NEW JERSEY RESOURCES CORP 3.960% 06/08/28		06/08/2018	JP MORGAN SECURITIES		8,000,000	8,000,000	
651229-AX-4	NEWELL BRANDS INC NEWELL BRANDS INC 5.375% 04/01/36		01/03/2018	DEUTSCHE BANK		1,164,640	1,000,000	14,035
665228-E#-5	NORTHERN ILLINOIS GAS CO NORTHERN ILLINOIS GAS CO 4.080% 08/16/39		08/03/2018	DEFAULT ATHENE BROKER		3,000,000	3,000,000	
665789-BA-0	NORTHERN STATES PWR-WISC BASIC 4.200% 09/01/48		09/05/2018	DEFAULT ATHENE BROKER		4,981,450	5,000,000	
666807-BJ-0	NORTHROP GRUMMAN CORP NORTHROP GRUMMAN CORP 3.850% 04/15/45		08/28/2018	DEFAULT ATHENE BROKER		2,764,878	3,000,000	42,671
666807-BN-1	NORTHROP GRUMMAN CORP NORTHROP GRUMMAN CORP 3.250% 01/15/28		01/31/2018	HSBC SECURITIES, INC		3,924,920	4,000,000	39,361
670346-AQ-8	NUCOR CORP NUE 4.4 05/01/48 4.400% 05/01/48		04/23/2018	BANK OF AMERICA		5,957,400	6,000,000	
67085K-AA-0	OFFUTT AFB AMERICA FIRST OFFUTT 5.46 09/01/50 5.460% 09/01/50		06/28/2018	RAYMOND JAMES & ASSOCIATES		1,956,259	1,891,055	34,704
67103H-AG-2	O'REILLY AUTOMOTIVE INC ORLY 4.35 06/01/28 4.350% 06/01/28		05/10/2018	JP MORGAN SECURITIES		13,463,820	13,500,000	
67105@-AF-8	OSI GROUP LLC OSI GROUP LLC 4.350% 03/22/28		03/22/2018	JP MORGAN SECURITIES		15,000,000	15,000,000	
67112K-AE-9	OCP CLO LTD SERIES 201815A CLASS B 4.469% 07/20/31		05/23/2018	BANK OF AMERICA		10,000,000	10,000,000	
67112K-AF-6	OCP CLO LTD SERIES 201815A CLASS C 5.419% 07/20/31		05/23/2018	BANK OF AMERICA		10,000,000	10,000,000	
674599-CN-3	OCCIDENTAL PETROLEUM COR OXY 4.2 03/15/48 4.200% 03/15/48		02/28/2018	BARCLAYS CAPITAL GROUP		4,963,600	5,000,000	
67575N-BF-9	Ocwen Master Advance Receivabl SERIES 2018T1 CLASS DT1 4.236% 08/15/49		08/07/2018	BARCLAYS CAPITAL GROUP		1,999,999	2,000,000	
67575N-BK-8	Ocwen Master Advance Receivabl SERIES 2018T2 CLASS DT2 4.532% 08/15/50		08/07/2018	BARCLAYS CAPITAL GROUP		3,499,993	3,500,000	

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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
68162M-AL-6	OLYMPIC TOWER MTGE TRUST SERIES 20170T CLASS D 3.945% 05/10/39		10/09/2018	JP MORGAN SECURITIES		11,422,959	11,760,000	23,609
68217F-AA-0	OMNICOM GROUP INC OMNICOM GROUP INC 3.600% 04/15/26		02/15/2018	BARCLAYS CAPITAL GROUP		10,771,750	11,000,000	137,500
68268X-AD-3	OneMain Direct Auto Receivable SERIES 20181A CLASS D 4.400% 01/14/28		07/17/2018	RBC CAPITAL MARKETS		17,999,755	18,000,000	
68389X-BQ-7	ORACLE CORP ORCL 4 11/15/47 4.000% 11/15/47		02/20/2018	BANK OF AMERICA		4,939,700	5,000,000	57,222
68964*-AJ-0	OTTER TAIL POWER COMPANY OTTER TAIL POWER COMPANY 4.070% 02/07/48		02/07/2018	KEYBANC CAPITAL MARKETS		16,000,000	16,000,000	
690742-AG-6	OWENS CORNING OWENS CORNING 4.300% 07/15/47		01/24/2018	WELLS FARGO		973,410	1,000,000	1,314
690742-AH-4	OWENS CORNING OWENS CORNING 4.400% 01/30/48		01/23/2018	WELLS FARGO		1,970,800	2,000,000	
69346M-AA-7	PNMAC GMSR ISSUER TRUST PNMSR GMSR ISSUER TRUST 4.856% 04/25/23		04/20/2018	DEFAULT ATHENE BROKER		5,000,000	5,000,000	
693680-AM-2	Psmc 2018-1 Trust SERIES 20182 CLASS A12 3.500% 06/25/48		05/18/2018	CREDIT SUISSE SECURITIES		21,058,884	22,232,000	45,390
69374K-AM-0	Psmc 2018-1 Trust SERIES 20184 CLASS A12 4.000% 11/25/48		10/09/2018	CREDIT SUISSE SECURITIES		7,253,628	7,500,000	9,167
694308-HY-6	PACIFIC GAS & ELECTRIC PCG 3.95 12/01/47 3.950% 12/01/47		05/15/2018	Tax Free Exchange		4,978,387	5,000,000	91,069
703481-AB-7	PATTERSON-UTI ENERGY INC PTEN 3.95 02/01/28 3.950% 02/01/28		09/07/2018	Tax Free Exchange		9,993,020	10,000,000	39,500
709599-AZ-7	PENSKE TRUCK LEASING/PTL PENSKE 3.95 03/10/25 3.950% 03/10/25		03/05/2018	JP MORGAN SECURITIES		4,980,600	5,000,000	
713448-ED-6	PEPSICO INC PEPSICO INC 5 1/2 05/15/35 5.500% 05/15/35		11/09/2018	Tax Free Exchange		2,067,536	2,000,000	53,167
717081-EM-1	PFIZER INC BASIC 3.000% 09/15/21		09/11/2018	DEFAULT ATHENE BROKER		1,994,460	2,000,000	1,000
718546-AK-0	PHILLIPS 66 PSX 4.65 11/15/34 4.650% 11/15/34		07/19/2018	MORGAN STANLEY		8,192,560	8,000,000	70,267
718546-AR-5	PHILLIPS 66 PSX 3.9 03/15/28 3.900% 03/15/28		02/26/2018	GOLDMAN SACHS & CO.		9,990,000	10,000,000	
74162J-AB-3	PRIME MORTGAGE TRUST PRIME 2007-2 A2 6.000% 04/25/37		08/01/2018	Interest Capitalization				
743315-AT-0	PROGRESSIVE CORP PGR 4.2 03/15/48 4.200% 03/15/48		03/12/2018	Various		20,826,330	21,000,000	
74340X-BH-3	PROLOGIS LP PROLOGIS LP 3.875% 09/15/28		06/11/2018	DEFAULT ATHENE BROKER		496,600	500,000	
743674-BD-4	PROTECTIVE LIFE PL 4.3 09/30/28 4.300% 09/30/28		08/16/2018	BANK OF AMERICA		24,939,750	25,000,000	
74432Q-BF-8	PRUDENTIAL FINANCIAL INC BASIC 5.700% 09/15/48		09/13/2018	DEFAULT ATHENE BROKER		1,000,000	1,000,000	
74432Q-BQ-7	PRUDENTIAL FINANCIAL INC BASIC 6.200% 11/15/40		09/05/2018	DEFAULT ATHENE BROKER		2,063,985	1,750,000	33,756
74432Q-CD-5	PRUDENTIAL FINANCIAL INC PRU 4.418 03/27/48 4.418% 03/27/48		03/22/2018	JP MORGAN SECURITIES		10,000,000	10,000,000	
744516-G@-8	QUESTAR GAS COMPANY PUBLIC SERVICE CO NORTH CAROLI 4.330% 06/15/28		06/15/2018	MIZUHO SECURITIES		8,000,000	8,000,000	
74736K-AE-1	QORVO INC BASIC 5.500% 07/15/26		07/10/2018	DEFAULT ATHENE BROKER		3,000,000	3,000,000	
749868-AZ-4	RREEF AMERICA REIT II RREEF AMERICA REIT II 4.190% 10/23/29		10/23/2018	DEFAULT ATHENE BROKER		2,000,000	2,000,000	
75884R-AX-1	REGENCY CENTERS LP REG 4 1/8 03/15/28 4.125% 03/15/28		02/28/2018	JP MORGAN SECURITIES		4,991,850	5,000,000	
759470-AX-5	RELIANCE INDUSTRIES LTD RILIN 3.667 11/30/27 3.667% 11/30/27		02/08/2018	GOLDMAN SACHS & CO.		2,866,680	3,000,000	22,002
75973Q-AA-5	RENAISSANCE FINANCE RENAISSANCERE FINANCE 3.450% 07/01/27		02/06/2018	MITSUBISHI		1,443,615	1,500,000	5,319
760759-AT-7	REPUBLIC SERVICES INC RSG 3.95 05/15/28 3.950% 05/15/28		05/03/2018	BANK OF AMERICA		10,846,220	11,000,000	
76169#-AQ-6	REYES HOLDINGS REYES HOLDINGS LLC 4.700% 12/13/30		12/13/2018	BANK OF AMERICA		33,000,000	33,000,000	
76711@-AD-0	RIO GRANDE RESOURCES TRUST II RIO GRANDE RESOURCES TRUST II 4.070% 08/15/25		06/28/2018	US BANK NA		5,000,000	5,000,000	
771196-BN-1	ROCHE HOLDINGS INC BASIC 3.250% 09/17/23		09/11/2018	DEFAULT ATHENE BROKER		2,998,620	3,000,000	
776743-AF-3	ROPER TECHNOLOGIES INC ROP 4.2 09/15/28 4.200% 09/15/28		08/14/2018	JP MORGAN SECURITIES		9,989,200	10,000,000	
78349A-A#-0	RWJ BARNABAS HEALTH INC RWJ BARNABAS HEALTH INC 4.310% 07/01/39		12/18/2018	DEFAULT ATHENE BROKER		10,000,000	10,000,000	
78469Q-AV-4	SPS Servicer Advance Receivabl SERIES 2018T1 CLASS CT1 4.160% 10/17/50		10/11/2018	CREDIT SUISSE SECURITIES		1,349,904	1,350,000	
78469Q-AW-2	SPS Servicer Advance Receivabl SERIES 2018T1 CLASS DT1 4.500% 10/17/50		10/11/2018	CREDIT SUISSE SECURITIES		1,849,737	1,850,000	
78516F-AB-5	SABAL TRAIL TRANS SABALT 4.682 05/01/38 4.682% 05/01/38		04/26/2018	MITSUBISHI		25,000,000	25,000,000	
80306A-AA-8	SAPPHIRE AVIATION 4.250% 03/15/40		03/14/2018	DEFAULT ATHENE BROKER		937,062	937,500	
816851-BG-3	SEMPRA ENERGY SEMPRA ENERGY 3.400% 02/01/28		01/09/2018	RBC CAPITAL MARKETS		1,489,485	1,500,000	
816851-BH-1	SEMPRA ENERGY SEMPRA ENERGY 3.800% 02/01/38		01/09/2018	RBC CAPITAL MARKETS		2,967,540	3,000,000	
816851-BJ-7	SEMPRA ENERGY SEMPRA ENERGY 4.000% 02/01/48		01/09/2018	RBC CAPITAL MARKETS		986,540	1,000,000	
81746V-AG-5	SEQUOIA MORTGAGE TRUST SERIES 20183 CLASS A7 3.500% 03/25/48		02/20/2018	WELLS FARGO		38,266,416	40,000,000	101,111
81747G-AG-7	SEQUOIA MORTGAGE TRUST SERIES 20185 CLASS A7 3.500% 05/25/48		04/25/2018	WELLS FARGO		10,884,964	11,515,000	29,107
82281E-AA-5	Shellpoint Co-Originator Trust SERIES 20161 CLASS 1A1 3.500% 11/25/46		05/18/2018	AURIGA		6,798,172	6,989,285	14,270
82653G-AC-6	SIERRA RECEIVABLES FUNDING CO SERIES 20183A CLASS C 4.170% 03/20/26		10/10/2018	BARCLAYS CAPITAL GROUP		3,160,816	3,160,874	
833034-AL-5	SNAP-ON INC SNA 4.1 03/01/48 4.100% 03/01/48		02/22/2018	CITIGROUP GLOBAL MARKETS		24,931,250	25,000,000	
83546D-AF-5	SONIC CAPITAL LLC SERIES 20181A CLASS A2 4.026% 02/20/48		01/23/2018	GUGGENHEIM CAPITAL MKTS		4,995,833	4,995,833	
838518-E#-1	SOUTH JERSEY INDUSTRIES INC SOUTH JERSEY INDUSTRIES INC 4.170% 06/19/30		06/19/2018	BANK OF AMERICA		8,000,000	8,000,000	
838518-E@-3	SOUTH JERSEY INDUSTRIES INC SOUTH JERSEY INDUSTRIES INC 4.070% 06/19/28		06/19/2018	DIRECT		9,000,000	9,000,000	
84055*-AE-8	SOUTH TEXAS ELEC COOP INC SOUTH TEXAS ELEC COOP INC 4.160% 08/15/48		08/15/2018	DEFAULT ATHENE BROKER		2,000,000	2,000,000	
842400-GK-3	SOUTHERN CAL EDISON EIX 4 1/8 03/01/48 4.125% 03/01/48		02/28/2018	MITSUBISHI		4,990,600	5,000,000	
845437-BQ-4	SOUTHWESTERN ELEC POWER SOUTHWESTERN ELEC PWR 3.850% 02/01/48		01/18/2018	BANK OF AMERICA		2,494,675	2,500,000	
85205T-AK-6	SPIRIT AEROSYSTEMS INC SPR 4.6 06/15/28 4.600% 06/15/28		05/22/2018	BANK OF AMERICA		9,984,600	10,000,000	
85208N-AE-0	SPRINT SPECTRUM SPRINT SPECTRUM 5.152% 03/20/28		03/14/2018	DEFAULT ATHENE BROKER		5,000,000	5,000,000	
85434V-AA-6	STANFORD HEALTH CARE BASIC 3.795% 11/15/48		01/09/2018	MORGAN STANLEY		8,000,000	8,000,000	
854502-AH-4	STANLEY BLACK & DECKER I SWK 4 1/4 11/15/28 4.250% 11/15/28		10/30/2018	BANK OF AMERICA		19,985,200	20,000,000	
85571B-AP-0	STARWOOD PROPERTY TRUST BASIC 3.625% 02/01/21		12/20/2018	Tax Free Exchange		3,499,000	3,500,000	49,988
85572R-AA-7	START LTD START LTD 4.089% 05/15/43		06/15/2018	DEFAULT ATHENE BROKER		1,898,956	1,916,667	
862121-AA-8	STORE CAPITAL CORP STORE CAPITAL CORP 4.500% 03/15/28		03/08/2018	DEFAULT ATHENE BROKER		6,966,050	7,000,000	
86359B-JV-4	STRUCTURED ASSET SECS CORP STRUCTURED ASSET SECURITIES 5.670% 03/25/34		09/01/2018	Interest Capitalization				
86789M-AQ-0	SUNTRUST ALT LOAN TRUST 2005-1F 2A5 5.750% 12/25/35		05/08/2018	DEFAULT ATHENE BROKER		1,033,526	1,054,902	1,516
87089H-AB-9	SWISS RE TREASURY (US) SRENVX 4 1/4 12/06/42 4.250% 12/06/42		02/26/2018	STIFEL NICOLAUS		4,036,560	4,000,000	38,722
87244C-AL-0	TIAA CHURCHILL MD MKT CLO SERIES 20161A CLASS BR 4.619% 10/20/30		10/05/2018	DEFAULT ATHENE BROKER		1,000,000	1,000,000	

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87244C-AN-6	TIAA CHURCHILL MD MKT CLO SERIES 20161A CLASS CR 5.369% 10/20/30		10/05/2018	DEFAULT ATHENE BROKER		2,000,000	2,000,000	
87244C-AQ-9	TIAA CHURCHILL MD MKT CLO SERIES 20161A CLASS DR 6.369% 10/20/30		10/05/2018	DEFAULT ATHENE BROKER		1,500,000	1,500,000	
878048-AD-9	TBW MRTG BK PASS THRU CERT TBW 2006-2 1A4 6.000% 07/25/36		06/01/2018	Interest Capitalization				
882384-AD-2	TEXAS EASTERN TRANSMISSI TEXAS EASTERN TRANSMISSION LP 3.500% 01/15/28		01/04/2018	DEUTSCHE BANK		2,984,430	3,000,000	
884903-AY-1	THOMSON REUTERS CORP TRICN 5 1/2 08/15/35 5.500% 08/15/35		01/31/2018	HUTCHINSON SHOCKEY & ERLEY		3,356,460	3,000,000	76,542
88579Y-BA-8	3M COMPANY BASIC 3.000% 09/14/21		09/11/2018	DEFAULT ATHENE BROKER		1,995,900	2,000,000	
886313-AG-0	TIAA CHURCHILL MID MKT CLO SERIES 20161A CLASS ER 10.439% 10/20/30		10/05/2018	DEFAULT ATHENE BROKER		985,000	1,000,000	
88732J-AJ-7	TIME WARNER CABLE LLC TWC 6.55 05/01/37 6.550% 05/01/37		10/10/2018	CREDIT SUISSE SECURITIES		4,255,640	4,000,000	117,172
887389-AK-0	TIMKEN CO TKR 4 1/2 12/15/28 4.500% 12/15/28		08/22/2018	BANK OF AMERICA		8,988,120	9,000,000	
891027-AS-3	TORCHMARK CORP TMK 4.55 09/15/28 4.550% 09/15/28		09/25/2018	US BANCORP		7,970,960	8,000,000	
891906-AF-6	TOTAL SYSTEM SERVICES IN TSS 4.45 06/01/28 4.450% 06/01/28		05/09/2018	BANK OF AMERICA		29,926,800	30,000,000	
89255#-AA-9	TRADEMARK ROYALTY 2018-1LLC TRADEMARK ROYALTY 2018-1 LL3 4.920% 07/01/48		07/03/2018	GOLDMAN SACHS & CO.		30,000,000	30,000,000	
89417E-AN-9	TRAVELERS COS INC TRV 4.05 03/07/48 4.050% 03/07/48		09/12/2018	Various		5,936,220	6,000,000	788
896239-AC-4	TRIMBLE INC TRMB 4.9 06/15/28 4.900% 06/15/28		06/07/2018	JP MORGAN SECURITIES		9,986,700	10,000,000	
89679H-AJ-4	TRITON CONTAINER FINANCE LLC TRITON CONTAINER FINANCE LLC 3.950% 03/20/43		03/13/2018	DEFAULT ATHENE BROKER		1,387,237	1,387,500	
89679H-AL-9	TRITON CONTAINER FINANCE LLC TRITON CONTAINER FINANCE LLC 4.780% 03/20/43		03/13/2018	DEFAULT ATHENE BROKER		924,642	925,000	
90276F-BA-1	UBS COMMERCIAL MORTGAGE TRUST SERIES 2018C10 CLASS B 4.696% 05/15/51		05/23/2018	UBS FINANCIAL SERVICES		5,149,979	5,000,000	19,565
90276F-BB-9	UBS COMMERCIAL MORTGAGE TRUST SERIES 2018C10 CLASS C 5.092% 05/15/51		05/23/2018	UBS FINANCIAL SERVICES		5,967,976	6,000,000	26,313
90276G-AX-0	UBS COMMERCIAL MTGE SERIES 2017C3 CLASS B 4.092% 08/15/50		11/01/2018	UBS FINANCIAL SERVICES		3,508,453	3,600,000	1,637
90276V-AJ-8	UBS COMMERCIAL MORTGAGE TRUST SERIES 2018C8 CLASS B 4.567% 02/15/51		02/12/2018	UBS FINANCIAL SERVICES		14,419,371	14,000,000	46,177
90276X-AZ-8	UBS COMMERCIAL MORTGAGE TRUST SERIES 2018C11 CLASS B 4.713% 07/15/51		06/28/2018	UBS FINANCIAL SERVICES		10,299,994	10,000,000	11,782
90278K-BD-2	UBS COMMERCIAL MORTGAGE TRUST SERIES 2018C14 CLASS AS 4.749% 12/15/51		11/28/2018	UBS FINANCIAL SERVICES		11,329,982	11,000,000	15,963
90291J-BA-4	UBS COMMERCIAL MORTGAGE TRUST SERIES 2018C9 CLASS B 4.570% 03/15/51		03/26/2018	UBS FINANCIAL SERVICES		10,299,961	10,000,000	35,544
90331H-NQ-2	US BANK NA CINCINNATI US BANK NA CINCINNATI 2.828% 04/26/21		04/24/2018	DEFAULT ATHENE BROKER		3,000,000	3,000,000	
903442-AG-6	US 2018-USDC SERIES 2018USDC CLASS D 4.493% 08/10/50		05/31/2018	CITIGROUP GLOBAL MARKETS		3,060,890	3,000,000	6,738
90353D-BD-6	UBS COMMERCIAL MORTGAGE TRUST SERIES 2018C12 CLASS B 4.788% 07/15/51		08/03/2018	UBS FINANCIAL SERVICES		8,239,961	8,000,000	28,725
904764-BC-0	UNILEVER CAPITAL CORP UNANA 3 1/2 03/22/28 3.500% 03/22/28		03/19/2018	CITIGROUP GLOBAL MARKETS		29,546,700	30,000,000	
907818-EV-6	UNION PACIFIC CORP UNP 4 3/8 09/10/38 4.375% 09/10/38		06/06/2018	MORGAN STANLEY		7,987,920	8,000,000	
909318-AA-5	UNITED AIR 2018-1 AA PTT BASIC 3.500% 03/01/30		01/31/2018	CREDIT SUISSE SECURITIES		4,000,000	4,000,000	
90931V-AA-4	UNITED AIR 2018-1 A PTT UAL 3.7 03/01/30 3.700% 03/01/30		01/31/2018	CREDIT SUISSE SECURITIES		15,000,000	15,000,000	
90983V-AA-1	MCGUIRE AIR FORCE BASE MCGAFB 5.611 09/15/51 5.611% 09/15/51		12/19/2018	D.A. DAVIDSON		1,601,695	1,610,000	22,892
913017-CW-7	UNITED TECHNOLOGIES CORP BASIC 4.450% 11/16/38		08/13/2018	DEFAULT ATHENE BROKER		2,982,360	3,000,000	
91324P-DE-9	UNITEDHEALTH GROUP INC UNITED HEALTH GROUP INC 2.950% 10/15/27		01/30/2018	GOLDMAN SACHS & CO.		2,909,700	3,000,000	23,600
91412N-BC-3	UNIVERSITY OF CHICAGO BASIC 4.003% 10/01/53		09/06/2018	DEFAULT ATHENE BROKER		2,000,000	2,000,000	
91914J-AA-0	VALERO ENERGY PARTNERS VLP 4 3/8 12/15/26 4.375% 12/15/26		02/15/2018	CITIGROUP GLOBAL MARKETS		5,046,600	5,000,000	39,497
92211M-AC-7	VANTAGE DATA CENTERS ISSUER, L SERIES 20181A CLASS A2 4.072% 02/16/43		02/09/2018	GUGGENHEIM CAPITAL MKTS		5,950,000	5,950,000	
92211M-AE-3	VANTAGE DATA CENTERS ISSUER, L SERIES 20182A CLASS A2 4.196% 11/16/43		11/16/2018	GUGGENHEIM CAPITAL MKTS		10,741,042	10,741,042	
92343V-BG-8	VERIZON COMMUNICATIONS VERIZON COMMUNICATIONS 3.850% 11/01/42		02/05/2018	MORGAN STANLEY		3,532,400	4,000,000	41,067
92343V-EJ-9	VERIZON COMMUNICATIONS VERIZON COMMUNICATIONS 6.800% 05/01/29		02/01/2018	Tax Free Exchange		(9,597,879)	(6,875,000)	
92343V-EK-6	VERIZON COMMUNICATIONS VERIZON COMMUNICATIONS 6.800% 05/01/29		05/08/2018	Tax Free Exchange		8,179,595	6,875,000	9,090
92343V-EM-2	VERIZON COMMUNICATIONS VERIZON COMMUNICATIONS 7.875% 07/01/32		05/10/2018	Tax Free Exchange		6,234,231	5,468,000	154,300
92826C-AE-2	VISA INC V 4.15 12/14/35 4.150% 12/14/35		02/22/2018	CREDIT SUISSE SECURITIES		10,452,000	10,000,000	83,000
928668-AR-3	VOLKSWAGEN GROUP OF AMERICA FI VOLKSWAGEN GROUP AMERICA FIN 4.250% 11/13/23		11/07/2018	DEFAULT ATHENE BROKER		4,970,450	5,000,000	
92915C-AW-4	VOYA CLO LTD VOYA CLO LTD 5.119% 01/20/31		01/23/2018	JP MORGAN SECURITIES		1,000,000	1,000,000	
929160-AV-1	VULCAN MATERIALS CO VULCAN MATERIALS CO 4.500% 06/15/47		02/06/2018	JP MORGAN SECURITIES		9,951,000	10,000,000	66,250
92928Q-AD-0	WEA FINANCE LLC BASIC 4.625% 09/20/48		09/12/2018	DEFAULT ATHENE BROKER		994,700	1,000,000	
92928Q-AE-8	WEA FINANCE LLC BASIC 4.125% 09/20/28		09/12/2018	DEFAULT ATHENE BROKER		1,993,680	2,000,000	
92930R-AJ-1	WF-RBS COMMERCIAL MTG TRUST WFRBS 2012-C9 D 4.780% 11/15/45		03/08/2018	SANDLER O'NEILL		3,767,490	3,936,000	5,764
92936Y-AR-2	WF-RBS COMMERCIAL MTG TRUST SERIES 2012C8 CLASS E 4.893% 08/15/45		04/25/2018	SANDLER O'NEILL		2,391,797	2,500,000	9,129
92937E-AJ-3	WF-RBS COMMERCIAL MTG TRUST WFRBS 2013-C11 D 4.265% 03/15/45		02/21/2018	SANDLER O'NEILL		467,188	500,000	1,305
92940V-AB-7	WRG Debt Funding II LLC SERIES 20171 CLASS B 5.926% 03/15/26		08/02/2018	DEFAULT ATHENE BROKER		1,299,797	1,300,000	4,494
94978S-AA-7	WELLS FARGO CAPITAL X WELLS FARGO CAPITAL X 5.950% 12/15/36		06/28/2018	DEFAULT ATHENE BROKER		3,789,980	3,500,000	7,851
95001R-AY-5	WELLS FARGO COMMERCIAL MORTGAG SERIES 2018C48 CLASS XA 0.958% 01/15/52		12/10/2018	WELLS FARGO		4,000,000		27,957
95001R-BB-4	WELLS FARGO COMMERCIAL MORTGAG SERIES 2018C48 CLASS B 4.904% 01/15/52		12/10/2018	WELLS FARGO		8,239,888	8,000,000	20,706
95002D-BU-2	WELLS FARGO COMMERCIAL MORTGAG SERIES 2018C47 CLASS B 4.854% 09/15/61		10/09/2018	WELLS FARGO		9,269,550	9,000,000	29,124
95002D-BX-6	WELLS FARGO COMMERCIAL MORTGAG SERIES 2018C47 CLASS C 4.937% 09/15/61		10/09/2018	WELLS FARGO		4,992,500	5,000,000	17,006
958254-AH-7	WESTERN GAS PARTNERS WES 4 1/2 03/01/28 4.500% 03/01/28		02/21/2018	Various		5,971,590	6,000,000	
959802-AX-7	WESTERN UNION CO/THE WU 4 1/4 06/09/23 4.250% 06/09/23		06/06/2018	BANK OF AMERICA		4,996,000	5,000,000	
960386-AL-4	WABTEC WAB 3.45 11/15/26 3.450% 11/15/26		01/25/2018	SEA PORT GROUP SEC LLC		14,442,450	15,000,000	106,375
96145D-AG-0	WESTROCK CO WRK 4 03/15/28 4.000% 03/15/28		03/01/2018	WELLS FARGO		9,982,700	10,000,000	
97651L-AC-5	Winwater Mortgage Loan Trust SERIES 20154 CLASS A3 3.500% 06/20/45		05/15/2018	AURIGA		18,416,146	18,894,577	29,554
97654D-AG-1	Winwater Mortgage Loan Trust SERIES 20155 CLASS A7 3.500% 08/20/45		05/23/2018	WELLS FARGO		24,025,391	25,000,000	72,917
979880-AC-8	WOODMONT TRUST SERIES 20172A CLASS B 4.795% 07/18/28		11/16/2018	DEFAULT ATHENE BROKER		5,002,500	5,000,000	21,975
980745-G#-4	WOODWARD GOVERNOR COMPANY WOODWARD INC 4.610% 05/30/33		05/31/2018	JP MORGAN SECURITIES		2,000,000	2,000,000	
980745-G*-8	WOODWARD GOVERNOR COMPANY WOODWARD INC 4.410% 05/30/29		05/31/2018	JP MORGAN SECURITIES		5,000,000	5,000,000	

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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
980745-G8-6	WOODWARD GOVERNOR COMPANY WOODWARD INC 4.460% 05/30/30		05/31/2018	JP MORGAN SECURITIES		4,000,000	4,000,000	
984851-AD-7	YARA INTERNATIONAL ASA YARNO 3.8 06/06/26 3.800% 06/06/26		03/20/2018	BANK OF AMERICA		963,070	1,000,000	11,189
984851-AF-2	YARA INTERNATIONAL ASA YARNO 4 3/4 06/01/28 4.750% 06/01/28		05/24/2018	CITIGROUP GLOBAL MARKETS		9,974,800	10,000,000	
98978V-AH-6	ZOETIS INC ZOETIS INC 4.700% 02/01/43		03/05/2018	Various		6,347,140	6,000,000	20,236
BCC2EW-AX-7	HARBOUR AIRCRAFT INV LTD HARBOUR AIRCRAFT INV LTD 4.000% 11/15/37		02/01/2018	Tax Free Exchange		1,545,011	1,500,065	3,430
BCC2EW-AZ-2	HARBOUR AIRCRAFT INV LTD HARBOUR AIRCRAFT INV LTD 5.680% 11/15/37		02/01/2018	Tax Free Exchange		1,074,582	1,049,321	3,253
L9082*-AM-1	TRAFIGURA FUNDING SA TRAFIGURA FUNDING SA 5.550% 05/29/23		05/29/2018	SOCIETE GENERALE		18,000,000	18,000,000	
L9082*-AN-9	TRAFIGURA FUNDING SA TRAFIGURA FUNDING SA 5.720% 05/29/25		05/29/2018	SOCIETE GENERALE		18,000,000	18,000,000	
008474-E*-5	AGNICO-EAGLE MINES LTD AGNICO EAGLE MINES LTD 4.380% 04/05/28	A	04/05/2018	RBC CAPITAL MARKETS		2,000,000	2,000,000	
01626P-AG-1	ALIMENTATION COUCHE-TARD ALIMENTATION COUCHE-TARD 4.500% 07/26/47	A	02/09/2018	HSBC SECURITIES, INC		496,195	500,000	1,063
064159-LH-7	BANK OF NOVA SCOTIA BANK OF NOVA SCOTIA 2.909% 04/20/21	A	04/17/2018	DEFAULT ATHENE BROKER		3,000,000	3,000,000	
0778FP-AA-7	BELL CANADA INC BCECN 4.464 04/01/48 4.464% 03/29/48	A	03/26/2018	RBC CAPITAL MARKETS		25,000,000	25,000,000	
11271L-AC-6	BROOKFIELD FINANCE INC BROOKFIELD FINANCE INC 3.900% 01/25/28	A	01/11/2018	BANK OF AMERICA		1,993,080	2,000,000	
67077M-AA-6	POTASH CORP-SASKATCHEWAN NUTRIEN LTD 6.500% 05/15/19	A	04/10/2018	Tax Free Exchange		11,036,476	11,000,000	287,986
67077M-AD-0	POTASH CORP-SASKATCHEWAN NUTRIEN LTD 3.000% 04/01/25	A	04/10/2018	Tax Free Exchange		19,930,166	20,000,000	15,000
67077M-AF-5	POTASH CORP-SASKATCHEWAN NUTRIEN LTD 5.875% 12/01/36	A	04/10/2018	Tax Free Exchange		1,324,413	1,300,000	27,368
67077M-AJ-7	POTASH CORP-SASKATCHEWAN NTRCN 3.15 10/1/22 3.150% 10/01/22	A	04/10/2018	Tax Free Exchange		26,987,197	26,945,000	21,219
775109-BG-5	ROGERS COMMUNICATIONS IN RCICN 4.3 02/15/48 4.300% 02/15/48	A	02/05/2018	RBC CAPITAL MARKETS		4,969,900	5,000,000	
891160-MJ-9	TORONTO DOMINION BANK TORONTO DOMINION BANK 3.625% 09/15/31	A	01/31/2018	HSBC SECURITIES, INC		981,940	1,000,000	13,795
89352H-AD-1	TRANSCANADA PIPELINES TRANSCANADA PIPELINE 6.200% 10/15/37	A	06/28/2018	DEFAULT ATHENE BROKER		1,153,820	1,000,000	13,261
89352H-AZ-2	TRANSCANADA PIPELINES BASIC 5.100% 03/15/49	A	10/10/2018	DEFAULT ATHENE BROKER		997,280	1,000,000	
941053-AH-3	WASTE CONNECTIONS INC WCNCN 4 1/4 12/01/28 4.250% 12/01/28	A	11/06/2018	JP MORGAN SECURITIES		22,965,960	23,000,000	
000000-00-0	NTPC LTD NTPC LTD 4.250% 02/26/26	D	10/18/2018	DEFAULT ATHENE BROKER		712,206	750,000	4,710
000000-00-0	SINO OCEAN LD TRS FIN II SINO OCEAN LD TRS FIN II 5.950% 02/04/27	D	01/18/2018	NOMURA SECURITIES INTL		2,775,854	2,508,000	69,639
000000-00-0	EL NARANJAL & DEL LITORAL SOLA EL NARANJAL & DEL LITORAL SOLA 8.000% 06/30/33	D	06/29/2018	DIRECT		5,803,834	5,803,834	
000000-00-0	IMPULSORA PIPELINE/MIDSTREAM NUEVA ERA PIPELINE 6.050% 12/31/42	D	07/20/2018	DIRECT		44,521,367	44,521,367	
000000-00-0	LA MONDIALE LA MONDIALE 5.875% 01/26/47	D	01/15/2018	BNP PARIBAS		1,086,250	1,000,000	28,069
00084D-AR-1	ABN AMRO BANK NV ABN AMRO BANK NV 2.860% 01/19/21	D	04/26/2018	DEFAULT ATHENE BROKER		5,011,650	5,000,000	4,225
00162L-CW-5	ALM LOAN FUNDING ALM LOAN FUNDING 5.136% 07/15/27	D	06/20/2018	DEFAULT ATHENE BROKER		5,000,000	5,000,000	
00164B-BJ-5	ALM LOAN FUNDING SERIES 20137R2A CLASS BR2 4.636% 10/15/27	D	09/25/2018	DEFAULT ATHENE BROKER		1,000,000	1,000,000	
00164B-BL-0	ALM LOAN FUNDING SERIES 20137R2A CLASS CR2 5.436% 10/15/27	D	09/25/2018	DEFAULT ATHENE BROKER		1,000,000	1,000,000	
00165K-AN-6	ALM LOAN FUNDING SERIES 201618A CLASS BR 4.686% 01/15/28	D	08/02/2018	DEFAULT ATHENE BROKER		1,000,000	1,000,000	
00165K-AQ-9	ALM LOAN FUNDING SERIES 201618A CLASS CR 5.436% 01/15/28	D	08/02/2018	DEFAULT ATHENE BROKER		1,000,000	1,000,000	
001746-AS-5	American Money Management Corp SERIES 201618A CLASS CR 4.641% 05/26/31	D	05/18/2018	JEFFRIES & CO.		10,000,000	10,000,000	
001746-AU-0	American Money Management Corp SERIES 201618A CLASS DR 5.741% 05/26/31	D	05/18/2018	JEFFRIES & CO.		10,000,000	10,000,000	
00175M-BJ-8	American Money Management Corp SERIES 201415A CLASS CRR 4.736% 01/15/32	D	11/26/2018	MIZUHO SECURITIES		5,100,000	5,100,000	
00175M-BK-5	American Money Management Corp SERIES 201415A CLASS DRR 5.836% 01/15/32	D	11/26/2018	MIZUHO SECURITIES		9,000,000	9,000,000	
00176A-BC-8	American Money Management Corp SERIES 201211A CLASS CR2 4.420% 04/30/31	D	04/20/2018	SOCIETE GENERALE		9,000,000	9,000,000	
00176A-BD-6	American Money Management Corp SERIES 201211A CLASS DR2 5.370% 04/30/31	D	04/20/2018	SOCIETE GENERALE		5,000,000	5,000,000	
00177H-AE-9	American Money Management Corp SERIES 201822A CLASS C 4.259% 04/25/31	D	03/08/2018	MITSUBISHI		15,000,000	15,000,000	
00177H-AG-4	American Money Management Corp SERIES 201822A CLASS D 5.190% 04/25/31	D	03/08/2018	MITSUBISHI		3,500,000	3,500,000	
00388W-AG-6	ABU DHABI NATIONAL ENERGY ABU DHABI NATIONAL ENERGY CO 4.875% 04/23/30	D	04/18/2018	DEFAULT ATHENE BROKER		1,003,750	1,000,000	
00900G-AJ-4	AIMCO SERIES 2018AA CLASS D 5.000% 04/17/31	D	02/16/2018	MORGAN STANLEY		4,350,000	4,350,000	
00900L-AK-0	AIMCO AIMCO 4.886% 01/15/28	D	01/16/2018	MIZUHO SECURITIES		1,000,000	1,000,000	
00900P-AG-0	AIMCO SERIES 2018BA CLASS C 4.636% 01/15/32	D	12/03/2018	RBC CAPITAL MARKETS		5,150,000	5,150,000	
00900P-AJ-4	AIMCO SERIES 2018BA CLASS D 5.436% 01/15/32	D	12/03/2018	RBC CAPITAL MARKETS		10,000,000	10,000,000	
01609W-AU-6	ALIBABA GROUP HOLDING BABA 4 12/06/37 4.000% 12/06/37	D	02/22/2018	BANK OF AMERICA		9,554,400	10,000,000	86,667
016269-AC-6	Alinea CLO LTD SERIES 20181A CLASS C 4.369% 07/15/31	D	06/18/2018	BANK OF AMERICA		9,250,000	9,250,000	
016269-AD-4	Alinea CLO LTD SERIES 20181A CLASS D 5.569% 07/15/31	D	06/18/2018	BANK OF AMERICA		10,000,000	10,000,000	
02343U-AB-1	AMCOR FINANCE USA INC AMCAU 4 1/2 05/15/28 4.500% 05/15/28	C	05/07/2018	Various		14,982,810	15,000,000	
03328Y-AJ-3	ANCHORAGE CAPITAL CLO LTD ANCHORAGE CAPITAL CLO LTD 5.136% 04/13/31	D	03/16/2018	DEFAULT ATHENE BROKER		1,250,000	1,250,000	
03331J-AL-6	ANCHORAGE CAPITAL CLO LTD SERIES 201810A CLASS C 4.686% 10/15/31	D	08/21/2018	GreensLedge Capital		7,500,000	7,500,000	
03331J-AN-2	ANCHORAGE CAPITAL CLO LTD SERIES 201810A CLASS D 5.586% 10/15/31	D	08/21/2018	GreensLedge Capital		6,500,000	6,500,000	
036011-AL-8	Annisa CLO Ltd SERIES 20162A CLASS CR 4.469% 07/20/31	D	06/29/2018	BARCLAYS CAPITAL GROUP		4,000,000	4,000,000	
036011-AN-4	Annisa CLO Ltd SERIES 20162A CLASS DR 5.436% 07/20/31	D	06/29/2018	BARCLAYS CAPITAL GROUP		5,500,000	5,500,000	
03665L-AG-8	ANTARES CLO SERIES 20183A CLASS C 5.219% 01/20/31	D	11/20/2018	CITIGROUP GLOBAL MARKETS		17,500,000	17,500,000	
03665L-AJ-2	ANTARES CLO SERIES 20183A CLASS D 6.119% 01/20/31	D	11/20/2018	CITIGROUP GLOBAL MARKETS		17,500,000	17,500,000	
03665M-AE-1	ANTARES CLO SERIES 20181A CLASS C 4.819% 04/20/31	D	04/04/2018	CITIGROUP GLOBAL MARKETS		12,300,000	12,300,000	
03665M-AG-6	ANTARES CLO SERIES 20181A CLASS D 5.854% 04/20/31	D	04/04/2018	CITIGROUP GLOBAL MARKETS		18,500,000	18,500,000	
03665T-AG-1	ANTARES CLO SERIES 20182A CLASS C 5.169% 10/20/30	D	08/24/2018	Various		5,000,000	5,000,000	
03665T-AJ-5	ANTARES CLO SERIES 20182A CLASS D 6.119% 10/20/30	D	08/24/2018	Various		7,500,000	7,500,000	
03754L-AE-5	Apex Credit CLO LLC SERIES 20182A CLASS C1 4.869% 10/20/31	D	11/13/2018	BARCLAYS CAPITAL GROUP		11,020,000	11,020,000	
03754L-AG-0	Apex Credit CLO LLC SERIES 20182A CLASS D 5.869% 10/20/31	D	11/13/2018	BARCLAYS CAPITAL GROUP		10,000,000	10,000,000	
03755H-AJ-2	Apex Credit CLO LLC APEX CREDIT CLO LLC 4.440% 04/25/31	D	03/14/2018	DEFAULT ATHENE BROKER		2,000,000	2,000,000	
03755H-AL-7	Apex Credit CLO LLC SERIES 20181A CLASS D 5.440% 04/25/31	D	03/14/2018	Various		14,500,000	14,500,000	

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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
03764Q-BJ-0	APIDOS CLO SERIES 201315A CLASS CRR 4.319% 04/20/31	D	03/29/2018	BARCLAYS CAPITAL GROUP		9,000,000	9,000,000	
03764Q-BL-5	APIDOS CLO SERIES 201315A CLASS DRR 5.169% 04/20/31	D	03/29/2018	BARCLAYS CAPITAL GROUP		7,500,000	7,500,000	
03765L-AV-4	APIDOS CLO SERIES 201520A CLASS BRR 4.386% 07/16/31	D	07/10/2018	JP MORGAN SECURITIES		10,000,000	10,000,000	
03765L-AX-0	APIDOS CLO SERIES 201520A CLASS CR 5.386% 07/16/31	D	07/10/2018	JP MORGAN SECURITIES		5,950,000	5,950,000	
03765W-BG-2	Apollo Credit Funding Ltd SERIES 4A CLASS BR 4.436% 07/15/30	D	06/14/2018	BANK OF AMERICA		15,000,750	15,000,000	
03768B-AA-9	APIDOS CLO SERIES XXXA CLASS D 8.045% 10/18/31	D	08/07/2018	CREDIT SUISSE SECURITIES		4,000,000	4,000,000	
03768C-AJ-8	APIDOS CLO SERIES XXXA CLASS B 4.445% 10/18/31	D	08/07/2018	CREDIT SUISSE SECURITIES		6,000,000	6,000,000	
03768C-AL-3	APIDOS CLO SERIES XXXA CLASS C 5.445% 10/18/31	D	08/07/2018	CREDIT SUISSE SECURITIES		6,500,000	6,500,000	
03990A-AA-1	ARES CLO LTD SERIES 201848A CLASS E 7.669% 07/20/30	D	05/24/2018	BANK OF AMERICA		5,500,000	5,500,000	
04015T-AD-3	ARES CLO LTD SERIES 201538A CLASS ER 7.519% 04/20/30	D	02/20/2018	BANK OF AMERICA		9,550,000	9,550,000	
04016V-AG-0	ARES CLO LTD SERIES 201847A CLASS C 4.199% 04/15/30	D	03/13/2018	GOLDMAN SACHS & CO.		13,800,000	13,800,000	
04016V-AJ-4	ARES CLO LTD SERIES 201847A CLASS D 5.136% 04/15/30	D	03/13/2018	GOLDMAN SACHS & CO.		15,000,000	15,000,000	
04016W-AA-1	ARES CLO LTD SERIES 201847A CLASS E 7.936% 04/15/30	D	03/13/2018	GOLDMAN SACHS & CO.		15,000,000	15,000,000	
04017E-AJ-1	ARES CLO LTD SERIES 201432RA CLASS A2B 4.290% 05/15/30	D	04/06/2018	DEUTSCHE BANK		9,000,000	9,000,000	
04017F-AJ-8	ARES CLO LTD SERIES 201848A CLASS D 5.169% 07/20/30	D	05/24/2018	BANK OF AMERICA		7,250,000	7,250,000	
04017J-AG-6	ARES CLO LTD SERIES 201849A CLASS C 4.419% 07/22/30	D	07/06/2018	NATIXIS		10,000,000	10,000,000	
04017J-AJ-0	ARES CLO LTD SERIES 201849A CLASS D 5.469% 07/22/30	D	07/06/2018	NATIXIS		8,500,000	8,500,000	
04017K-AA-6	ARES CLO LTD SERIES 201849A CLASS E 8.169% 07/22/30	D	07/06/2018	NATIXIS		5,000,000	5,000,000	
04018L-AE-5	ARES CLO LTD SERIES 201850A CLASS C 4.586% 01/15/32	D	11/19/2018	GOLDMAN SACHS & CO.		6,000,000	6,000,000	
04018L-AG-0	ARES CLO LTD SERIES 201850A CLASS D 5.336% 01/15/32	D	11/19/2018	GOLDMAN SACHS & CO.		2,400,000	2,400,000	
04623T-AE-5	Assurant CLO I, LTD. SERIES 20181A CLASS C 4.269% 04/20/31	D	03/09/2018	MORGAN STANLEY		10,500,000	10,500,000	
04623T-AG-0	Assurant CLO I, LTD. ASSURANT CLO 5.319% 04/20/31	D	03/09/2018	DEFAULT ATHENE BROKER		1,000,000	1,000,000	
04941V-AJ-4	ATLAS SENIOR LOAN FUND LTD SERIES 20189A CLASS D 5.019% 04/20/28	D	02/23/2018	GreensLedge Capital		12,000,000	12,000,000	
04941Y-AL-3	ATLAS SENIOR LOAN FUND LTD SERIES 201811A CLASS C 4.459% 07/26/31	D	06/08/2018	JEFFRIES & CO.		10,000,000	10,000,000	
04941Y-AN-9	ATLAS SENIOR LOAN FUND LTD SERIES 201811A CLASS D 5.559% 07/26/31	D	06/08/2018	JEFFRIES & CO.		15,000,000	15,000,000	
04942U-AJ-5	ATLAS SENIOR LOAN FUND LTD SERIES 201812A CLASS C 4.857% 10/24/31	D	08/29/2018	Various		11,000,000	11,000,000	
04942U-AL-0	ATLAS SENIOR LOAN FUND LTD SERIES 201812A CLASS D 5.557% 10/24/31	D	08/29/2018	Various		10,862,500	11,000,000	
04965D-A*-7	ATRESMEDIA CORPORACION DE MEDI 4.480% 07/11/23	D	07/11/2018	CITIGROUP GLOBAL MARKETS		4,000,000	4,000,000	
04965D-A@-5	ATRESMEDIA CORPORACION DE MEDI ATRESMEDIA CORP DE MEDIOS DE C 4.750% 07/11/25	D	07/11/2018	CITIGROUP GLOBAL MARKETS		5,000,000	5,000,000	
04965E-AA-2	ATRIUM CDO CORP SERIES 15A CLASS E 8.327% 01/23/31	D	11/16/2018	CREDIT SUISSE SECURITIES		10,000,000	10,000,000	
04965H-AA-5	ATRIUM CDO CORP SERIES 14A CLASS E 8.086% 08/23/30	D	07/19/2018	CREDIT SUISSE SECURITIES		6,500,000	6,500,000	
04965L-AL-2	ATRIUM CDO CORP SERIES 14A CLASS C 4.386% 08/23/30	D	08/29/2018	CREDIT SUISSE SECURITIES		4,929,000	5,000,000	4,734
05256L-AB-9	AUSTRALIA PACIFIC LNG PROCESSI AUSTRALIA PACIFIC LNG PROCESSI 4.820% 09/30/30	D	09/25/2018	Various		31,000,000	31,000,000	
05363L-AY-9	AVERY 2015-6A C SERIES 20156A CLASS CR 4.582% 08/05/27	D	08/22/2018	CREDIT SUISSE SECURITIES		16,000,000	16,000,000	
05530Q-AG-5	BAT INTL FINANCE PLC BASIC 2.750% 06/15/20	D	10/18/2018	DEFAULT ATHENE BROKER		989,630	1,000,000	9,701
05682V-AJ-4	Bain Capital Credit CLO, Limit SERIES 20182A CLASS D 5.319% 07/19/31	D	06/01/2018	BARCLAYS CAPITAL GROUP		11,000,000	11,000,000	
05683L-AG-1	Bain Capital Credit CLO, Limit SERIES 20181A CLASS C 4.219% 04/23/31	D	03/12/2018	CITIGROUP GLOBAL MARKETS		15,000,000	15,000,000	
05683L-AJ-5	Bain Capital Credit CLO, Limit SERIES 20181A CLASS D 5.177% 04/23/31	D	03/12/2018	Various		10,300,000	10,300,000	
05683M-AA-2	Bain Capital Credit CLO, Limit SERIES 20181A CLASS E 7.827% 04/23/31	D	03/12/2018	CITIGROUP GLOBAL MARKETS		6,500,000	6,500,000	
06759M-AL-5	BABSON CLO LTD SERIES 20161A CLASS CR 4.577% 07/23/30	D	07/25/2018	MORGAN STANLEY		10,000,000	10,000,000	
06759M-AN-1	BABSON CLO LTD SERIES 20161A CLASS DR 5.527% 07/23/30	D	07/25/2018	MORGAN STANLEY		7,150,000	7,150,000	
06760G-AC-5	BABSON CLO LTD SERIES 20181A CLASS B 4.186% 04/15/31	D	02/23/2018	BANK OF AMERICA		12,000,000	12,000,000	
06760G-AD-3	BABSON CLO LTD SERIES 20181A CLASS C 5.036% 04/15/31	D	02/23/2018	BANK OF AMERICA		12,000,000	12,000,000	
06760H-AA-7	BABSON CLO LTD SERIES 20181A CLASS D 7.936% 04/15/31	D	02/23/2018	BANK OF AMERICA		8,000,000	8,000,000	
06760J-AJ-4	BABSON CLO LTD SERIES 20182A CLASS B 4.336% 04/15/30	D	04/04/2018	JP MORGAN SECURITIES		19,000,000	19,000,000	
06760J-AL-9	BABSON CLO LTD SERIES 20182A CLASS C 5.136% 04/15/30	D	04/04/2018	JP MORGAN SECURITIES		10,500,000	10,500,000	
06760K-AA-0	BABSON CLO LTD SERIES 20182A CLASS D 7.936% 04/15/30	D	04/04/2018	JP MORGAN SECURITIES		9,374,600	9,500,000	
06760X-AJ-3	BABSON CLO LTD SERIES 20184A CLASS D 5.336% 10/15/30	D	10/26/2018	MORGAN STANLEY		5,500,000	5,500,000	
07378W-AU-2	BEAN CREEK CLO LTD BEAN CREEK CLO LTD 4.369% 04/20/31	D	04/06/2018	DEFAULT ATHENE BROKER		2,000,000	2,000,000	
07378W-AW-8	BEAN CREEK CLO LTD BEAN CREEK CLO LTD 5.219% 04/20/31	D	04/06/2018	DEFAULT ATHENE BROKER		1,650,000	1,650,000	
08179L-AG-6	Benefit Street Partners CLO Lt SERIES 201814A CLASS C 4.219% 04/20/31	D	02/23/2018	WELLS FARGO		14,500,000	14,500,000	
08179L-AJ-0	Benefit Street Partners CLO Lt SERIES 201814A CLASS D 5.069% 04/20/31	D	02/23/2018	WELLS FARGO		3,500,000	3,500,000	
08180X-AW-2	Benefit Street Partners CLO Lt SERIES 20158A CLASS CR 5.219% 01/20/31	D	01/25/2018	WELLS FARGO		6,500,000	6,500,000	
08181B-AU-3	Benefit Street Partners CLO Lt SERIES 20169A CLASS CR 4.419% 07/20/31	D	07/16/2018	CITIGROUP GLOBAL MARKETS		10,000,000	10,000,000	
08181B-AW-9	Benefit Street Partners CLO Lt SERIES 20169A CLASS DR 5.419% 07/20/31	D	07/16/2018	CITIGROUP GLOBAL MARKETS		8,500,000	8,500,000	
08181J-AD-4	Benefit Street Partners CLO Lt SERIES 20185BA CLASS B 4.619% 04/20/31	D	04/19/2018	GreensLedge Capital		14,000,000	14,000,000	
08181J-AE-2	Benefit Street Partners CLO Lt SERIES 20185BA CLASS C 5.399% 04/20/31	D	04/19/2018	GreensLedge Capital		9,950,000	10,000,000	
08181V-AG-0	Benefit Street Partners CLO Lt SERIES 201816A CLASS C 4.949% 01/17/32	D	12/12/2018	JP MORGAN SECURITIES		9,000,000	9,000,000	
08181V-AJ-4	Benefit Street Partners CLO Lt SERIES 201816A CLASS D 6.149% 01/17/32	D	12/12/2018	JP MORGAN SECURITIES		10,200,000	10,200,000	
08763Q-AG-7	BETONY CLO 2 SERIES 20181A CLASS C 5.420% 04/30/31	D	06/05/2018	MORGAN STANLEY		10,000,000	10,000,000	
09203W-AS-4	BLACK DIAMOND CLO LTD SERIES 20161A CLASS BR 4.488% 04/26/31	D	04/12/2018	MIZUHO SECURITIES		9,488,125	9,500,000	
09203W-AU-9	BLACK DIAMOND CLO LTD SERIES 20161A CLASS CR 5.508% 04/26/31	D	04/12/2018	MIZUHO SECURITIES		9,500,000	9,500,000	
09203W-AY-1	BLACK DIAMOND CLO LTD SERIES 20161A CLASS A2BR 4.577% 04/26/31	D	04/12/2018	MIZUHO SECURITIES		9,500,000	9,500,000	
09626Q-BE-6	BLUEMOUNTAIN CLO LTD SERIES 20142A CLASS CR2 4.669% 10/20/30	D	09/06/2018	CITIGROUP GLOBAL MARKETS		10,000,000	10,000,000	
09626Q-BG-1	BLUEMOUNTAIN CLO LTD SERIES 20142A CLASS DR2 5.569% 10/20/30	D	09/06/2018	CITIGROUP GLOBAL MARKETS		10,000,000	10,000,000	

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
09628N-AU-6	BLUEMOUNTAIN CLO LTD SERIES 20154A CLASS CR 4.369% 04/20/30	D	04/16/2018	BANK OF AMERICA		8,500,000	8,500,000	
09628N-AW-2	BLUEMOUNTAIN CLO LTD SERIES 20154A CLASS DR 5.419% 04/20/30	D	04/16/2018	BANK OF AMERICA		10,000,000	10,000,000	
09628V-AS-3	BLUEMOUNTAIN CLO LTD SERIES 20163A CLASS CR 4.814% 11/15/30	D	11/02/2018	BARCLAYS CAPITAL GROUP		5,000,000	5,000,000	
09628V-AU-8	BLUEMOUNTAIN CLO LTD SERIES 20163A CLASS DR 5.714% 11/15/30	D	11/02/2018	BARCLAYS CAPITAL GROUP		7,500,000	7,500,000	
09629L-AJ-4	BLUEMOUNTAIN CLO LTD SERIES 201823A CLASS D 5.369% 10/20/31	D	10/17/2018	CITIGROUP GLOBAL MARKETS		4,000,000	4,000,000	
09629P-AG-1	BLUEMOUNTAIN CLO LTD SERIES 20181A CLASS C 4.386% 07/15/31	D	06/19/2018	JP MORGAN SECURITIES		10,000,000	10,000,000	
09629P-AJ-5	BLUEMOUNTAIN CLO LTD SERIES 20181A CLASS D 5.286% 07/15/31	D	06/19/2018	JP MORGAN SECURITIES		10,000,000	10,000,000	
09629T-AJ-7	BLUEMOUNTAIN CLO LTD SERIES 20181A CLASS C 4.570% 07/30/30	D	07/18/2018	CITIGROUP GLOBAL MARKETS		10,000,000	10,000,000	
09629T-AL-2	BLUEMOUNTAIN CLO LTD SERIES 20181A CLASS D 5.570% 07/30/30	D	07/18/2018	CITIGROUP GLOBAL MARKETS		13,000,000	13,000,000	
09629V-AG-8	BLUEMOUNTAIN CLO LTD SERIES 20182A CLASS C 4.816% 08/15/30	D	08/09/2018	Various		11,500,000	11,500,000	
09629V-AJ-2	BLUEMOUNTAIN CLO LTD SERIES 20182A CLASS D 5.766% 08/15/30	D	08/09/2018	Various		11,750,000	11,750,000	
09630A-AJ-5	BLUEMOUNTAIN CLO LTD SERIES 20183A CLASS C 4.690% 10/25/30	D	10/03/2018	CITIGROUP GLOBAL MARKETS		7,500,000	7,500,000	
09630A-AL-0	BLUEMOUNTAIN CLO LTD SERIES 20183A CLASS D 5.740% 10/25/30	D	10/03/2018	CITIGROUP GLOBAL MARKETS		8,000,000	8,000,000	
111021-AL-5	BRITISH TELECOM PLC BRITEL 5 1/8 12/04/28 5.125% 12/04/28	D	11/29/2018	CITIGROUP GLOBAL MARKETS		39,836,000	40,000,000	
114521-AN-7	BROOKSIDE MILL CLO LTD BROOKSIDE MILL CLO LTD 4.249% 01/17/28	D	01/29/2018	BANK OF AMERICA		1,000,000	1,000,000	
114521-AP-2	BROOKSIDE MILL CLO LTD BROOKSIDE MILL CLO LTD 5.099% 01/17/28	D	01/29/2018	BANK OF AMERICA		1,900,000	1,900,000	
124166-AL-3	Buttermilk Park CLO Ltd SERIES 20181A CLASS D 5.536% 10/15/30	D	08/27/2018	BANK OF AMERICA		7,250,000	7,250,000	
12416P-AA-5	Buttermilk Park CLO Ltd SERIES 20181A CLASS E 8.186% 10/15/30	D	08/27/2018	BANK OF AMERICA		9,000,000	9,000,000	
12548R-AD-6	CIFC FUNDING LTD SERIES 20142RA CLASS A3 4.387% 04/24/30	D	05/07/2018	BANK OF AMERICA		8,250,000	8,250,000	
12550G-AE-3	CIFC FUNDING LTD SERIES 20185A CLASS B 4.586% 01/15/32	D	11/20/2018	BANK OF AMERICA		6,750,000	6,750,000	
12550G-AG-8	CIFC FUNDING LTD SERIES 20185A CLASS C 5.436% 01/15/32	D	11/20/2018	BANK OF AMERICA		7,000,000	7,000,000	
12551R-AE-8	CIFC FUNDING LTD CIFC FUNDING LTD 4.195% 04/18/31	D	01/31/2018	MORGAN STANLEY		1,000,000	1,000,000	
12551R-AG-3	CIFC FUNDING LTD CIFC FUNDING LTD 5.095% 04/18/31	D	01/31/2018	MORGAN STANLEY		1,800,000	1,800,000	
12551Y-AE-3	CIFC FUNDING LTD SERIES 20183A CLASS C 4.345% 07/18/31	D	06/15/2018	DEUTSCHE BANK		5,000,000	5,000,000	
12551Y-AG-8	CIFC FUNDING LTD SERIES 20183A CLASS D 5.295% 07/18/31	D	06/15/2018	DEUTSCHE BANK		5,500,000	5,500,000	
12805P-AJ-5	CAL FUNDING III LTD SERIES 20182A CLASS A 4.340% 09/25/43	D	09/12/2018	DEFAULT ATHENE BROKER		974,891	975,000	
14307P-AJ-4	CARLYLE GLOBAL MARKET STRATEGI SERIES C17A CLASS BR 4.370% 04/30/31	D	04/09/2018	GOLDMAN SACHS & CO.		6,000,000	6,000,000	
14310K-AY-7	CARLYLE GLOBAL MARKET STRATEGI CARLYLE GLOBAL MARKET STRATEGI 4.186% 01/15/31	D	01/26/2018	CITIGROUP GLOBAL MARKETS		1,600,000	1,600,000	
14310K-BA-8	CARLYLE GLOBAL MARKET STRATEGI CARLYLE GLOBAL MARKET STRATEGI 5.086% 01/15/31	D	01/26/2018	CITIGROUP GLOBAL MARKETS		1,000,000	1,000,000	
14311X-AE-2	CARLYLE GLOBAL MARKET STRATEGI SERIES 20181A CLASS B 4.319% 04/20/31	D	04/17/2018	CITIGROUP GLOBAL MARKETS		6,500,000	6,500,000	
14311X-AG-7	CARLYLE GLOBAL MARKET STRATEGI SERIES 20181A CLASS C 5.219% 04/20/31	D	04/17/2018	CITIGROUP GLOBAL MARKETS		10,000,000	10,000,000	
14311Y-AA-8	CARLYLE GLOBAL MARKET STRATEGI SERIES 20181A CLASS D 8.219% 04/20/31	D	04/17/2018	CITIGROUP GLOBAL MARKETS		9,000,000	9,000,000	
14317P-AE-3	CARLYLE GLOBAL MARKET STRATEGI SERIES 20182A CLASS B 4.519% 10/15/31	D	07/30/2018	JP MORGAN SECURITIES		10,000,000	10,000,000	
14900C-AJ-4	CATAMARAN CLO LTD SERIES 20181A CLASS D 6.140% 10/25/31	D	09/17/2018	DEFAULT ATHENE BROKER		1,000,000	1,000,000	
14919B-AJ-5	Cathedral Lake LTD SERIES 20185A CLASS C 4.919% 10/21/30	D	09/06/2018	DEFAULT ATHENE BROKER		1,000,000	1,000,000	
15033E-AJ-7	CEDAR FUNDING LTD SERIES 20189A CLASS D 5.069% 04/20/31	D	03/21/2018	CITIGROUP GLOBAL MARKETS		5,000,000	5,000,000	
15137E-BG-7	CENT CLO LP SERIES 201421A CLASS BR2 4.859% 07/27/30	D	07/12/2018	JP MORGAN SECURITIES		9,900,000	10,000,000	
15137E-BJ-1	CENT CLO LP SERIES 201421A CLASS CR2 5.709% 07/27/30	D	07/12/2018	JP MORGAN SECURITIES		9,803,000	10,000,000	
17180W-AG-0	CIFC FUNDING LTD SERIES 20182A CLASS C 5.300% 04/20/31	D	04/24/2018	CITIGROUP GLOBAL MARKETS		15,000,000	15,000,000	
17181T-AE-1	CIFC FUNDING LTD SERIES 20184A CLASS B 4.549% 10/17/31	D	08/20/2018	CREDIT SUISSE SECURITIES		4,250,000	4,250,000	
202712-BJ-3	COMMONWEALTH BANK AUST COMMONWEALTH BANK AUSTRALIA 4.316% 01/10/48	D	01/03/2018	GOLDMAN SACHS & CO.		2,000,000	2,000,000	
20557#-AG-6	COMPUTERSHARE INV SERVICES COMPUTERSHARE INVESTOR SERVICE 4.360% 11/20/28	D	11/20/2018	Various		30,000,000	30,000,000	
21623P-AG-2	Cook Park CLO, Ltd SERIES 20181A CLASS C 4.199% 04/17/31	D	03/09/2018	MORGAN STANLEY		15,000,000	15,000,000	
21623P-AJ-6	Cook Park CLO, Ltd SERIES 20181A CLASS D 5.049% 04/17/31	D	03/09/2018	MORGAN STANLEY		5,000,000	5,000,000	
21623R-AA-1	Cook Park CLO, Ltd SERIES 20181A CLASS E 7.849% 04/17/31	D	03/09/2018	MORGAN STANLEY		10,000,000	10,000,000	
21684A-AF-3	COOPERATIEVE RABOBANK UA BASIC 3.750% 07/21/26	D	10/17/2018	DEFAULT ATHENE BROKER		936,380	1,000,000	9,167
225313-AK-1	CREDIT AGRICOLE CREDIT AGRICOLE SA 4.000% 01/10/33	D	01/30/2018	Various		7,937,940	8,000,000	4,667
225401-AF-5	CREDIT SUISSE GROUP AG CREDIT SUISSE GROUP AG 3.869% 01/12/29	D	01/05/2018	CREDIT SUISSE SECURITIES		3,000,000	3,000,000	
225401-AH-1	CREDIT SUISSE GROUP AG CREDIT SUISSE GROUP AG 4.016% 06/12/24	D	06/06/2018	DEFAULT ATHENE BROKER		3,000,000	3,000,000	
22615M-AS-1	Crestline Denali CLO XIV, LTD SERIES 20161A CLASS CR 4.827% 10/23/31	D	11/01/2018	BNP PARIBAS		4,000,000	4,000,000	
22615M-AU-6	Crestline Denali CLO XIV, LTD SERIES 20161A CLASS DR 5.827% 10/23/31	D	11/01/2018	BNP PARIBAS		7,000,000	7,000,000	
22616T-AE-6	Crestline Denali CLO XVII, LLC SERIES 20181A CLASS C 4.786% 10/15/31	D	09/21/2018	BARCLAYS CAPITAL GROUP		7,500,000	7,500,000	
22616T-AG-1	Crestline Denali CLO XVII, LLC SERIES 20181A CLASS D 5.686% 10/15/31	D	09/21/2018	BARCLAYS CAPITAL GROUP		7,500,000	7,500,000	
22846M-AG-8	Crown Point CLO Ltd SERIES 20187A CLASS D 5.969% 10/20/31	D	10/11/2018	DEFAULT ATHENE BROKER		1,000,000	1,000,000	
23636A-AR-2	DANSKE BANKS A/S DANSKE BANK A/S 4.375% 06/12/28	D	06/05/2018	DEFAULT ATHENE BROKER		1,997,440	2,000,000	
24824T-AU-4	Denali Capital CLO XII LTD SERIES 20161A CLASS CR 4.236% 04/15/31	D	04/05/2018	BNP PARIBAS		4,000,000	4,000,000	
24824T-AW-0	Denali Capital CLO XII LTD SERIES 20161A CLASS DR 5.186% 04/15/31	D	04/05/2018	BNP PARIBAS		8,000,000	8,000,000	
25243Y-AZ-2	DIAGEO CAPITAL PLC DGELN 3 7/8 05/18/28 3.875% 05/18/28	D	05/15/2018	BARCLAYS CAPITAL GROUP		14,944,650	15,000,000	
26244G-AJ-4	DRYDEN SENIOR LOAN FUND SERIES 201540A CLASS CR 4.716% 08/15/31	D	08/10/2018	GOLDMAN SACHS & CO.		4,000,000	4,000,000	5,069
26245R-AJ-9	DRYDEN SENIOR LOAN FUND SERIES 201858A CLASS D 5.149% 07/17/31	D	06/01/2018	BNP PARIBAS		5,000,000	5,000,000	
26245T-AA-4	DRYDEN SENIOR LOAN FUND SERIES 201858A CLASS E 7.799% 07/17/31	D	06/01/2018	BNP PARIBAS		10,000,000	10,000,000	
26251N-AD-2	DRYDEN SENIOR LOAN FUND SERIES 201860A CLASS C 4.486% 07/15/31	D	07/16/2018	GOLDMAN SACHS & CO.		5,000,000	5,000,000	
26251N-AE-0	DRYDEN SENIOR LOAN FUND SERIES 201860A CLASS D 5.436% 07/15/31	D	07/16/2018	GOLDMAN SACHS & CO.		4,500,000	4,500,000	
26251N-AF-7	DRYDEN SENIOR LOAN FUND SERIES 201860A CLASS E 8.036% 07/15/31	D	07/16/2018	GOLDMAN SACHS & CO.		3,000,000	3,000,000	
26252A-AA-5	DRYDEN SENIOR LOAN FUND SERIES 201865A CLASS E 8.195% 07/18/30	D	08/28/2018	CITIGROUP GLOBAL MARKETS		10,000,000	10,000,000	

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
26252E-AG-4	DRYDEN SENIOR LOAN FUND SERIES 201870A CLASS C 4.586% 01/16/32	D	12/07/2018	BARCLAYS CAPITAL GROUP		10,000,000	10,000,000	
268317-AV-6	ELECTRICITE DE FRANCE SA BASIC 4.875% 09/21/38	D	09/18/2018	DEFAULT ATHENE BROKER		2,917,830	3,000,000	
27830T-AG-0	Eaton Vance CDO Ltd SERIES 20141RA CLASS C 4.536% 07/15/30	D	08/02/2018	BARCLAYS CAPITAL GROUP		8,000,000	8,000,000	
27830T-AJ-4	Eaton Vance CDO Ltd SERIES 20141RA CLASS D 5.486% 07/15/30	D	08/02/2018	BARCLAYS CAPITAL GROUP		4,500,000	4,500,000	
27831B-AG-8	Eaton Vance CDO Ltd SERIES 20181A CLASS C 4.636% 10/15/30	D	09/21/2018	WELLS FARGO		9,000,000	9,000,000	
27831B-AJ-2	Eaton Vance CDO Ltd SERIES 20181A CLASS D 5.636% 10/15/30	D	09/21/2018	WELLS FARGO		10,000,000	10,000,000	
27831E-AA-5	Eaton Vance CDO Ltd SERIES 20181A CLASS E 8.436% 10/15/30	D	09/21/2018	WELLS FARGO		10,000,000	10,000,000	
28622X-AE-6	Elevation CLO Ltd SERIES 20189A CLASS C 4.486% 07/15/31	D	07/02/2018	GOLDMAN SACHS & CO.		7,350,000	7,350,000	
28622X-AG-1	Elevation CLO Ltd SERIES 20189A CLASS D 5.936% 07/15/31	D	07/02/2018	GOLDMAN SACHS & CO.		10,000,000	10,000,000	
28623C-AG-6	Elevation CLO Ltd SERIES 201810A CLASS C 4.819% 10/20/31	D	10/25/2018	MITSUBISHI		4,500,000	4,500,000	
28623C-AJ-0	Elevation CLO Ltd SERIES 201810A CLASS D 5.919% 10/20/31	D	10/25/2018	MITSUBISHI		9,000,000	9,000,000	
314890-AA-2	FERGUSON FINANCE PLC FERGLN 4 1/2 10/24/28 4.500% 10/24/28	D	10/17/2018	BARCLAYS CAPITAL GROUP		24,912,500	25,000,000	
31722P-AW-6	FILLMORE PARK SERIES 20181A CLASS D 5.336% 07/18/30	D	06/29/2018	WELLS FARGO		6,750,000	6,750,000	
31722Q-AA-2	FILLMORE PARK SERIES 20181A CLASS E 7.836% 07/18/30	D	06/29/2018	WELLS FARGO		4,500,000	4,500,000	
33883G-AG-2	FLATIRON CLO LTD SERIES 20181A CLASS D 5.049% 04/17/31	D	02/22/2018	JP MORGAN SECURITIES		14,500,000	14,500,000	
33883H-AA-3	FLATIRON CLO LTD SERIES 20181A CLASS E 7.600% 04/17/31	D	02/22/2018	JP MORGAN SECURITIES		9,500,000	9,500,000	
34960J-AW-5	FORTRESS CREDIT OPP CLO SERIES 20156A CLASS BTR 4.464% 07/10/30	D	09/11/2018	DEFAULT ATHENE BROKER		1,485,000	1,500,000	10,706
34960J-AY-1	FORTRESS CREDIT OPP CLO FORTRESS CREDIT OPP CLO 5.058% 07/10/30	D	06/29/2018	DEFAULT ATHENE BROKER		1,500,000	1,500,000	
34960J-BA-2	FORTRESS CREDIT OPP CLO FORTRESS CREDIT OPP CLO 6.078% 07/10/30	D	06/29/2018	DEFAULT ATHENE BROKER		1,990,000	2,000,000	
34960K-AE-2	FORTRESS CREDIT OPP CLO 15-6A FORTRESS CREDIT OPP CLO 9.794% 07/10/30	D	06/29/2018	DEFAULT ATHENE BROKER		1,477,500	1,500,000	
34961P-AG-5	FORTRESS CREDIT BSL LTD FORTRESS CREDIT BSL LTD 5.086% 07/11/30	D	01/11/2018	MITSUBISHI		1,000,000	1,000,000	
34961P-AJ-9	FORTRESS CREDIT BSL LTD FORTRESS CREDIT BSL LTD 5.920% 07/11/30	D	01/11/2018	MITSUBISHI		1,000,000	1,000,000	
36319X-AE-7	GALAXY CLO LTD SERIES 201825A CLASS C 4.436% 10/15/31	D	08/09/2018	GOLDMAN SACHS & CO.		6,000,000	6,000,000	
36319X-AG-2	GALAXY CLO LTD SERIES 201825A CLASS D 5.536% 10/15/31	D	08/09/2018	JP MORGAN SECURITIES		10,000,000	10,000,000	
36320M-AS-7	GALAXY CLO LTD SERIES 201520A CLASS D1R 5.069% 04/20/31	D	02/23/2018	GOLDMAN SACHS & CO.		9,522,000	9,522,000	58,676
36320U-AJ-9	GALAXY CLO LTD SERIES 201827A CLASS D 5.379% 05/16/31	D	04/03/2018	GOLDMAN SACHS & CO.		9,000,000	9,000,000	
38123H-AU-8	GOLDENTREE LOAN OPPORTUNITIES SERIES 20149A CLASS CR2 4.609% 10/29/29	D	09/20/2018	CITIGROUP GLOBAL MARKETS		25,000,000	25,000,000	
38137M-AR-8	GOLDENTREE LOAN OPPORTUNITIES SERIES 201612A CLASS CR 4.419% 07/21/30	D	06/29/2018	WELLS FARGO		7,400,000	7,400,000	
38137M-AT-4	GOLDENTREE LOAN OPPORTUNITIES SERIES 201612A CLASS DR 5.369% 07/21/30	D	06/29/2018	WELLS FARGO		5,250,000	5,250,000	
38137P-AW-0	GOLDENTREE LOAN OPPORTUNITIES SERIES 201510A CLASS C1R 4.569% 07/20/31	D	08/08/2018	MORGAN STANLEY		8,500,000	8,500,000	
38137P-AY-6	GOLDENTREE LOAN OPPORTUNITIES SERIES 201510A CLASS DR 5.519% 07/20/31	D	08/08/2018	MORGAN STANLEY		10,000,000	10,000,000	
38137P-BA-7	GOLDENTREE LOAN OPPORTUNITIES SERIES 201510A CLASS C2R 5.100% 07/20/31	D	08/08/2018	MORGAN STANLEY		10,000,000	10,000,000	
38137R-AJ-5	GOLDENTREE LOAN OPPORTUNITIES SERIES 201510A CLASS ER 8.119% 07/20/31	D	08/08/2018	MORGAN STANLEY		7,000,000	7,000,000	
38138B-AL-4	GoldenTree Loan Management US SERIES 20183A CLASS C 4.369% 04/20/30	D	04/26/2018	BANK OF AMERICA		8,000,000	8,000,000	
38138B-AN-0	GoldenTree Loan Management US SERIES 20183A CLASS D 5.319% 04/20/30	D	04/26/2018	BANK OF AMERICA		9,500,000	9,500,000	
38172X-AQ-2	GOLUB CAPITAL PARTNERS CLO LTD COLUB CAPITAL PARTNERS CLO LTD 5.990% 07/25/29	D	01/11/2018	GreensLedge Capital		998,750	1,000,000	11,222
38175B-AG-9	GOLUB CAPITAL PARTNERS CLO LTD SERIES 201836A CLASS D1 5.591% 02/05/31	D	02/23/2018	WELLS FARGO		10,500,000	10,500,000	
38175D-AC-4	GOLUB CAPITAL PARTNERS CLO LTD SERIES 201838A CLASS B 4.369% 07/20/30	D	10/05/2018	DEFAULT ATHENE BROKER		1,970,000	2,000,000	14,744
38175D-AE-0	GOLUB CAPITAL PARTNERS CLO LTD SERIES 201838A CLASS C 5.269% 07/20/30	D	10/05/2018	Various		24,940,000	25,000,000	35,887
38175L-AE-2	GOLUB CAPITAL PARTNERS CLO LTD SERIES 201418A CLASS CR 5.090% 10/25/29	D	09/18/2018	DEFAULT ATHENE BROKER		997,000	1,000,000	7,814
38175N-AE-8	GOLUB CAPITAL PARTNERS CLO LTD SERIES 201525A CLASS CR 5.245% 05/05/30	D	05/25/2018	WELLS FARGO		6,300,000	6,300,000	
38175U-AG-7	Golub Capital Partners CLO, LT SERIES 201837A CLASS C 4.819% 07/20/30	D	08/15/2018	DEFAULT ATHENE BROKER		1,500,000	1,500,000	
38175U-AJ-1	Golub Capital Partners CLO, LT SERIES 201837A CLASS D 5.769% 07/20/30	D	08/15/2018	DEFAULT ATHENE BROKER		1,000,000	1,000,000	
38176L-AG-6	GOLUB CAPITAL PARTNERS CLO 39(SERIES 201839A CLASS C 4.669% 10/20/28	D	09/17/2018	DEFAULT ATHENE BROKER		1,000,000	1,000,000	
38176L-AJ-0	GOLUB CAPITAL PARTNERS CLO 39(SERIES 201839A CLASS D 5.719% 10/20/28	D	10/01/2018	DEFAULT ATHENE BROKER		1,750,000	1,750,000	
39055T-AS-7	GREATLAKES CLO LTD GREAT LAKES CLO LTD 4.936% 01/16/30	D	01/04/2018	CITIGROUP GLOBAL MARKETS		1,500,000	1,500,000	
39055T-AU-2	GREATLAKES CLO LTD GREATLAKES CLO LTD 6.336% 01/16/30	D	01/04/2018	CITIGROUP GLOBAL MARKETS		2,000,000	2,000,000	
39729R-AD-0	GREENWOOD PARK CLO LTD GREENWOOD PARK CLO LTD 4.136% 04/15/31	D	01/29/2018	GOLDMAN SACHS & CO.		1,000,000	1,000,000	
39729R-AE-8	GREENWOOD PARK CLO LTD SERIES 20181A CLASS D 4.936% 04/15/31	D	01/29/2018	GOLDMAN SACHS & CO.		11,400,000	11,400,000	
39808P-AQ-9	GREYWOLF CLO LTD GREYWOLF CLO LTD 4.490% 01/25/31	D	01/17/2018	GOLDMAN SACHS & CO.		1,000,000	1,000,000	
39808P-AS-5	GREYWOLF CLO LTD GREYWOLF CLO LTD 5.490% 01/25/31	D	01/17/2018	GOLDMAN SACHS & CO.		1,000,000	1,000,000	
41154X-AL-9	Harbor Park CLO, Ltd SERIES 20181A CLASS C 4.569% 01/02/31	D	11/15/2018	MORGAN STANLEY		7,000,000	7,000,000	
41154X-AN-5	Harbor Park CLO, Ltd SERIES 20181A CLASS D 5.369% 01/02/31	D	11/15/2018	MORGAN STANLEY		5,750,000	5,750,000	
43133A-AB-3	Hildene CLO SERIES 20181A CLASS A2L 4.414% 10/10/38	D	08/13/2018	DEFAULT ATHENE BROKER		5,000,000	5,000,000	
43761A-C*-5	HOMESERVE PLC HOMESERVE PLC 4.920% 12/13/28	D	12/13/2018	BARCLAYS CAPITAL GROUP		8,000,000	8,000,000	
43761A-C8-3	HOMESERVE PLC HOMESERVE PLC 5.020% 12/13/30	D	12/13/2018	BARCLAYS CAPITAL GROUP		7,000,000	7,000,000	
449258-AC-6	ICG US CLO LTD ICG US CLO LTD 4.239% 04/21/31	D	02/01/2018	BANK OF AMERICA		2,000,000	2,000,000	
449258-AD-4	ICG US CLO LTD ICG US CLO LTD 5.069% 04/21/31	D	02/01/2018	BANK OF AMERICA		1,550,000	1,550,000	
44962L-AF-4	IHS MARKIT LTD INFO 4 3/4 08/01/28 4.750% 08/01/28	D	07/20/2018	Various		24,957,050	25,000,000	1,979
45672B-C*-6	INFORMA PLC INFORMA PLC 4.130% 01/14/28	D	01/04/2018	BANK OF AMERICA		17,000,000	17,000,000	
46603V-AC-9	IVY HILL MIDDLE MARKET CREDIT SERIES 14A CLASS B 4.795% 04/18/30	D	04/06/2018	MORGAN STANLEY		11,000,000	11,000,000	
46616A-AU-0	JFIN CLO LTD SERIES 20121A CLASS BR 4.819% 07/20/28	D	08/03/2018	DEFAULT ATHENE BROKER		1,000,000	1,000,000	
47421M-BC-6	JEFFERSON MILL CLO LTD SERIES 20151A CLASS DR 6.019% 10/20/31	D	09/21/2018	DEFAULT ATHENE BROKER		1,000,000	1,000,000	
48252K-AE-9	KKR FINANCIAL CLO LTD KKR FINANCIAL CLO LTD 4.236% 04/15/31	D	03/15/2018	DEFAULT ATHENE BROKER		1,000,000	1,000,000	
48252K-AG-4	KKR FINANCIAL CLO LTD KKR FINANCIAL CLO LTD 5.036% 04/15/31	D	03/15/2018	DEFAULT ATHENE BROKER		1,000,000	1,000,000	

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48661A-AG-1	KAYNE CLO 5.309% 07/15/31	D	07/01/2018	DEFAULT ATHENE BROKER		3,960,000	4,000,000	
48661T-AE-5	KAYNE CLO SERIES 20182A CLASS C 4.736% 10/15/31	D	09/13/2018	DEFAULT ATHENE BROKER		1,750,000	1,750,000	
48661T-AG-0	KAYNE CLO SERIES 20182A CLASS D 5.686% 10/15/31	D	09/13/2018	DEFAULT ATHENE BROKER		1,750,000	1,750,000	
50188G-AV-5	LCM LTD PARTNERSHIP SERIES 18A CLASS CR 4.319% 04/20/31	D	04/12/2018	NATIXIS		11,000,000	11,000,000	
50188G-AW-3	LCM LTD PARTNERSHIP SERIES 18A CLASS DR 5.269% 04/20/31	D	04/12/2018	NATIXIS		14,000,000	14,000,000	
50190A-AV-4	LCM LTD PARTNERSHIP SERIES 17A CLASS DR 5.436% 10/15/31	D	08/24/2018	CITIGROUP GLOBAL MARKETS		7,000,000	7,000,000	
50200J-AJ-0	LCM LTD PARTNERSHIP SERIES 27A CLASS C 4.386% 07/16/31	D	07/02/2018	MORGAN STANLEY		7,000,000	7,000,000	
50200J-AL-5	LCM LTD PARTNERSHIP SERIES 27A CLASS D 5.386% 07/16/31	D	07/02/2018	MORGAN STANLEY		6,000,000	6,000,000	
50200L-AA-4	LCM LTD PARTNERSHIP SERIES 27A CLASS E 8.036% 07/16/31	D	07/02/2018	MORGAN STANLEY		5,000,000	5,000,000	
50200Q-AA-3	LCM LTD PARTNERSHIP SERIES 28A CLASS E 8.219% 10/20/30	D	10/16/2018	BANK OF AMERICA		2,750,000	2,750,000	
50200W-AE-2	LCM LTD PARTNERSHIP SERIES 28A CLASS D 5.419% 10/20/30	D	10/16/2018	BANK OF AMERICA		8,500,000	8,500,000	
53944Y-AE-3	LLOYDS BANKING GROUP PLC LLOYDS BANKING GROUP PLC 4.344% 01/09/48	D	01/04/2018	GOLDMAN SACHS & CO.		2,500,000	2,500,000	
543064-AA-7	LST II LONGITUDINAL DE LA SIERRA TRAM 5.230% 04/30/35	D	12/19/2018	DIRECT		35,869,979	35,869,979	
55320R-AN-7	MP Clo VII, LTD SERIES 20151A CLASS DRR 5.395% 10/18/28	D	08/14/2018	DEFAULT ATHENE BROKER		1,000,000	1,000,000	
55817A-AG-9	MADISON PARK FUNDING LTD SERIES 201832A CLASS B 4.519% 01/22/31	D	12/21/2018	JP MORGAN SECURITIES		23,000,000	23,000,000	
55818T-AG-7	MADISON PARK FUNDING LTD SERIES 201414A CLASS ER 8.269% 10/22/30	D	10/12/2018	MORGAN STANLEY		8,999,990	8,999,990	
55819E-AA-2	MADISON PARK FUNDING LTD SERIES 201831A CLASS E 8.077% 01/23/31	D	11/08/2018	BANK OF AMERICA		7,000,000	7,000,000	
55820E-AA-9	MADISON PARK FUNDING LTD SERIES 201829A CLASS E 8.145% 10/18/30	D	09/28/2018	MORGAN STANLEY		6,000,000	6,000,000	
55820Y-AE-7	MADISON PARK FUNDING LTD MADISON PARK FUNDING LTD 5.069% 04/20/30	D	01/25/2018	BANK OF AMERICA		1,700,000	1,700,000	
55821A-AJ-7	MADISON PARK FUNDING LTD SERIES 201828A CLASS D 5.316% 07/15/30	D	06/01/2018	WELLS FARGO		5,000,000	5,000,000	
55821B-AA-4	MADISON PARK FUNDING LTD SERIES 201828A CLASS E 7.890% 07/15/30	D	06/01/2018	WELLS FARGO		8,000,000	8,000,000	
55953H-AW-3	MAGNETITE CLO LTD SERIES 201512A CLASS CRR 4.436% 10/15/31	D	08/14/2018	MIZUHO SECURITIES		5,000,000	5,000,000	
55953H-AY-9	MAGNETITE CLO LTD SERIES 201512A CLASS DR 5.436% 10/15/31	D	08/14/2018	Various		10,560,000	10,560,000	
55953M-AW-2	MAGNETITE CLO LTD MAGNETTITE CLO LTD 5.240% 07/25/31	D	05/18/2018	DEFAULT ATHENE BROKER		3,000,000	3,000,000	
55954E-AW-9	MAGNETITE CLO LTD SERIES 201617A CLASS DR 5.270% 07/20/31	D	06/21/2018	DEUTSCHE BANK		10,000,000	10,000,000	
55954G-AE-4	MAGNETITE CLO LTD SERIES 201617A CLASS ER 7.920% 07/20/31	D	07/02/2018	DEUTSCHE BANK		11,020,000	11,020,000	
56576L-AW-9	MARATHON CLO LTD SERIES 20158A CLASS BR 4.945% 10/18/31	D	08/14/2018	BANK OF AMERICA		10,000,000	10,000,000	
56577Q-AE-7	MARATHON CLO LTD MARATHION CLO LTD 4.269% 04/20/31	D	02/06/2018	CITIGROUP GLOBAL MARKETS		1,300,000	1,300,000	
56577Q-AG-2	MARATHON CLO LTD SERIES 201811A CLASS C 5.219% 04/20/31	D	02/06/2018	CITIGROUP GLOBAL MARKETS		10,100,000	10,100,000	
56578K-AG-4	MARATHON CLO LTD SERIES 201812A CLASS B 4.945% 04/18/31	D	09/06/2018	Various		11,400,000	11,400,000	
56578K-AJ-8	MARATHON CLO LTD SERIES 201812A CLASS C 6.045% 04/18/31	D	09/06/2018	DEFAULT ATHENE BROKER		1,000,000	1,000,000	
56844Y-AE-7	MARINER CLO LLC MARINER CLO LLC 4.290% 04/25/31	D	02/06/2018	JP MORGAN SECURITIES		1,000,000	1,000,000	
57385L-AB-4	MARVELL TECHNOLOGY GROUP MRVL 4 7/8 06/22/28 4.875% 06/22/28	D	06/26/2018	Various		19,967,990	20,000,000	4,063
59284M-AC-8	MEXICO CITY AIRPORT TRUST MEXICO CITY ARPT TRUST 3.875% 04/30/28	D	04/19/2018	NOMURA SECURITIES INTL		11,781,498	12,769,000	294,130
59801M-AJ-7	MidOcean Credit CLO SERIES 20188A CLASS D 5.222% 02/20/31	D	01/17/2018	GOLDMAN SACHS & CO.		10,000,000	10,000,000	
59802M-AG-2	MidOcean Credit CLO SERIES 20189A CLASS C 4.469% 07/20/31	D	07/03/2018	MORGAN STANLEY		13,000,000	13,000,000	
59802M-AJ-6	MidOcean Credit CLO SERIES 20189A CLASS D 5.769% 07/20/31	D	07/03/2018	MORGAN STANLEY		10,000,000	10,000,000	
59802U-AQ-2	MidOcean Credit CLO SERIES 20143A CLASS CR 4.469% 04/21/31	D	06/14/2018	MITSUBISHI		10,000,000	10,000,000	
59802U-AS-8	MidOcean Credit CLO SERIES 20143A CLASS DR 5.729% 04/21/31	D	06/14/2018	MITSUBISHI		9,900,000	10,000,000	
61767C-BA-5	MORGAN STANLEY BAML TRUST MSBAM 2017-C33 C 4.558% 05/15/50	D	04/17/2018	BANK OF AMERICA		2,294,720	2,272,000	5,178
62848F-AJ-1	Myers Park CLO LTD SERIES 20181A CLASS C 4.519% 10/20/30	D	08/16/2018	BARCLAYS CAPITAL GROUP		5,500,000	5,500,000	
62848F-AL-6	Myers Park CLO LTD SERIES 20181A CLASS D 5.519% 10/20/30	D	08/16/2018	BARCLAYS CAPITAL GROUP		7,000,000	7,000,000	
62848G-AA-8	Myers Park CLO LTD SERIES 20181A CLASS E 7.969% 10/20/30	D	08/16/2018	BARCLAYS CAPITAL GROUP		4,000,000	4,000,000	
628788-AA-9	NORWEGIAN AIR 16-1 A PTT NASNO 4 7/8 05/10/28 4.875% 05/10/28	D	02/28/2018	Various		12,327,602	13,101,861	182,617
62947Q-AY-4	NXP BV/NXP FUNDING LLC NXPI 5.55 12/01/28 5.550% 12/01/28	D	12/04/2018	Various		30,045,650	30,000,000	
64130P-AJ-2	NEUBERGER BERMAN CLO LTD SERIES 201828A CLASS D 5.319% 04/20/30	D	04/27/2018	NATIXIS		8,000,000	8,000,000	
64130Q-AA-9	NEUBERGER BERMAN CLO LTD SERIES 201828A CLASS E 8.069% 04/20/30	D	04/27/2018	NATIXIS		3,000,000	3,000,000	
64130X-AE-6	NEUBERGER BERMAN CLO LTD SERIES 201829A CLASS C 4.600% 10/19/31	D	08/30/2018	WELLS FARGO		10,000,000	10,000,000	
64130X-AG-1	NEUBERGER BERMAN CLO LTD SERIES 201829A CLASS D 5.550% 10/19/31	D	08/30/2018	WELLS FARGO		6,000,000	6,000,000	
64131F-AA-2	NEUBERGER BERMAN CLO LTD SERIES 201829A CLASS E 8.050% 10/19/31	D	08/30/2018	WELLS FARGO		10,000,000	10,000,000	
64131W-AJ-6	NEUBERGER BERMAN CLO LTD SERIES 201827A CLASS D 5.036% 01/15/30	D	01/24/2018	BARCLAYS CAPITAL GROUP		8,500,000	8,500,000	
64132M-AG-3	NEUBERGER BERMAN CLO LTD SERIES 201830A CLASS C 4.869% 01/20/31	D	12/07/2018	NATIXIS		10,000,000	10,000,000	
64132M-AJ-7	NEUBERGER BERMAN CLO LTD SERIES 201830A CLASS D 6.119% 01/20/31	D	12/07/2018	NATIXIS		10,000,000	10,000,000	
65557F-AH-9	NORDEA BANK AB BASIC 4.625% 09/13/33	D	09/06/2018	DEFAULT ATHENE BROKER		3,000,000	3,000,000	
67115W-AJ-9	OAK HILL CREDIT PARTNERS SERIES 20181A CLASS C 4.569% 10/20/30	D	08/24/2018	WELLS FARGO		10,000,000	10,000,000	
67115W-AL-4	OAK HILL CREDIT PARTNERS SERIES 20181A CLASS D 5.519% 10/20/30	D	08/24/2018	WELLS FARGO		7,500,000	7,500,000	
67115X-AA-6	OAK HILL CREDIT PARTNERS SERIES 20181A CLASS E 8.119% 10/20/30	D	08/24/2018	WELLS FARGO		7,250,000	7,250,000	
675714-AE-9	Octagon Investment Partners 26 SERIES 20161A CLASS ER 7.836% 07/15/30	D	06/01/2018	MORGAN STANLEY		9,875,000	9,875,000	
67576F-AJ-8	Octagon Investment Partners XV SERIES 201818A CLASS C 5.136% 04/16/31	D	03/23/2018	CITIGROUP GLOBAL MARKETS		15,000,000	15,000,000	
67576H-AA-3	Octagon Investment Partners XV SERIES 201818A CLASS D 7.946% 04/16/31	D	03/23/2018	CITIGROUP GLOBAL MARKETS		11,682,000	11,800,000	
67590Y-AU-4	Octagon Investment Partners 26 SERIES 20161A CLASS DR 5.286% 07/15/30	D	06/01/2018	MORGAN STANLEY		6,250,000	6,250,000	
67591Q-AA-4	Octagon Investments Partners 3 SERIES 20181A CLASS E 7.866% 04/15/31	D	03/07/2018	WELLS FARGO		9,953,512	10,000,000	
67591U-AJ-6	Octagon Investments Partners 3 SERIES 20181A CLASS C 4.149% 04/15/31	D	03/07/2018	WELLS FARGO		14,687,500	14,687,500	
67591U-AL-1	Octagon Investments Partners 3 SERIES 20181A CLASS D 5.036% 04/15/31	D	03/07/2018	WELLS FARGO		14,500,000	14,500,000	
67591V-AJ-4	Octagon Investment Partners 37 SERIES 20182A CLASS C 5.359% 07/25/30	D	05/29/2018	CITIGROUP GLOBAL MARKETS		8,550,000	8,550,000	

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
67591W-AA-1	Octagon Investment Partners 37 SERIES 20182A CLASS D 7.909% 07/25/30	D	05/29/2018	CITIGROUP GLOBAL MARKETS		9,300,000	9,300,000	
67706H-BE-7	OHA LOAN FUNDING LTD SERIES 20131A CLASS DR2 5.527% 07/23/31	D	08/07/2018	JP MORGAN SECURITIES		10,000,000	10,000,000	
67707C-AN-8	OAK HILL CREDIT PARTNERS SERIES 201410RA CLASS D 5.619% 12/12/30	D	11/20/2018	BARCLAYS CAPITAL GROUP		10,000,000	10,000,000	
69355D-AE-7	PPM CLO, LTD SERIES 20181 CLASS C 4.586% 07/15/31	D	07/02/2018	GOLDMAN SACHS & CO.		7,000,000	7,000,000	
69915Y-AE-4	PARALLEL LTD PARALLEL LTD 4.219% 04/20/31	D	02/05/2018	CITIGROUP GLOBAL MARKETS		1,500,000	1,500,000	
69915Y-AG-9	PARALLEL LTD PARALLEL LTD 5.269% 04/20/31	D	02/05/2018	CITIGROUP GLOBAL MARKETS		1,000,000	1,000,000	
721327-AG-9	PIKES PEAK CLO PIKE PEAK CLO 5.637% 07/24/31	D	06/21/2018	DEFAULT ATHENE BROKER		8,000,000	8,000,000	
73050Q-A*-9	POINSETTIA FINANCE LTD TL POINSETTIA FINANCE LTD TL 5.640% 05/15/28	D	08/01/2018	Various		16,681,886	16,794,118	
74972F-AJ-4	Rr 1 LTD SERIES 20184A CLASS B 4.386% 04/15/31	D	04/26/2018	CITIGROUP GLOBAL MARKETS		15,000,000	15,000,000	
74972F-AL-9	Rr 1 LTD SERIES 20184A CLASS C 5.386% 04/15/31	D	04/26/2018	CITIGROUP GLOBAL MARKETS		14,000,000	14,000,000	
74979V-AG-8	RR Ltd SERIES 20185A CLASS B 4.686% 10/15/31	D	09/13/2018	Various		11,000,000	11,000,000	
74979V-AJ-2	RR Ltd SERIES 20185A CLASS C 5.536% 10/15/31	D	09/13/2018	JP MORGAN SECURITIES		10,000,000	10,000,000	
74988L-AG-9	ALM LOAN FUNDING ALM LOAN FUNDING 4.936% 01/15/30	D	01/18/2018	BNP PARIBAS		1,000,000	1,000,000	
74988L-AJ-3	ALM LOAN FUNDING ALM LOAN FUNDING 4.236% 01/15/30	D	01/18/2018	BNP PARIBAS		1,000,000	1,000,000	
75887X-AJ-6	Regatta Fundinng Ltd. SERIES 20181A CLASS D 5.299% 07/17/31	D	05/15/2018	MORGAN STANLEY		6,500,000	6,500,000	
75888F-AG-0	Regatta XIII Funding LLC SERIES 20182A CLASS B 4.536% 07/15/31	D	07/02/2018	CITIGROUP GLOBAL MARKETS		12,000,000	12,000,000	
75888F-AJ-4	Regatta XIII Funding LLC SERIES 20182A CLASS C 5.536% 07/15/31	D	07/02/2018	CITIGROUP GLOBAL MARKETS		14,000,000	14,000,000	
75888M-AJ-9	Regatta XIV Funding Ltd SERIES 20183A CLASS C 4.740% 10/25/31	D	09/13/2018	Various		10,000,000	10,000,000	
75888M-AL-4	Regatta XIV Funding Ltd SERIES 20183A CLASS D 5.690% 10/25/31	D	09/13/2018	Various		9,000,000	9,000,000	
75888R-AG-4	Regatta XV Funding Ltd. SERIES 20184A CLASS B 4.840% 10/25/31	D	09/20/2018	CITIGROUP GLOBAL MARKETS		5,000,000	5,000,000	
75888R-AJ-8	Regatta XV Funding Ltd. SERIES 20184A CLASS C 5.790% 10/25/31	D	09/20/2018	Various		11,000,000	11,000,000	
767201-AL-0	RIO TINTO FIN USA LTD RIOLN 5.2 11/02/40 5.200% 11/02/40	D	08/09/2018	DEFAULT ATHENE BROKER		3,698,027	3,205,000	64,912
77342K-AG-5	Rockford Tower CLO Ltd SERIES 20182A CLASS D 5.569% 10/20/31	D	08/06/2018	DEFAULT ATHENE BROKER		1,000,000	1,000,000	
780097-BG-5	ROYAL BK SCOTLAND ROYAL BANK SCOTLAND GRP PLC 4.892% 05/18/29	D	05/15/2018	DEFAULT ATHENE BROKER		500,000	500,000	
780097-BH-3	ROYAL BK SCOTLAND 4.363% 06/25/24	D	06/20/2018	DEFAULT ATHENE BROKER		2,000,000	2,000,000	
81881C-AG-2	Shackleton CLO LTD SERIES 201812A CLASS D 5.619% 07/20/31	D	06/15/2018	BNP PARIBAS		10,000,000	10,000,000	
81881J-AG-7	Shackleton CLO LTD SERIES 20145RA CLASS C 4.739% 05/07/31	D	05/02/2018	CREDIT SUISSE SECURITIES		10,000,000	10,000,000	
81881J-AJ-1	Shackleton CLO LTD SERIES 20145RA CLASS D 5.739% 05/07/31	D	05/02/2018	CREDIT SUISSE SECURITIES		8,250,000	8,250,000	
81882H-AE-5	Shackleton CLO LTD SERIES 20134RA CLASS B 4.336% 04/13/31	D	04/04/2018	CITIGROUP GLOBAL MARKETS		6,000,000	6,000,000	
81882H-AG-0	Shackleton CLO LTD SERIES 20134RA CLASS C 5.306% 04/13/31	D	04/04/2018	CITIGROUP GLOBAL MARKETS		8,910,000	9,000,000	
81882H-AL-9	Shackleton CLO LTD SERIES 20134RA CLASS A2B 4.340% 04/13/31	D	04/04/2018	CITIGROUP GLOBAL MARKETS		7,000,000	7,000,000	
81883A-AE-9	Shackleton CLO LTD SERIES 20157RA CLASS C 4.786% 07/15/31	D	07/12/2018	MITSUBISHI		9,000,000	9,000,000	
81883A-AG-4	Shackleton CLO LTD SERIES 20157RA CLASS D 5.766% 07/15/31	D	07/12/2018	MITSUBISHI		9,950,000	10,000,000	
822582-AM-4	SHELL INTERNATIONAL FIN SHELL INTERNATIONAL FINANCE 4.375% 03/25/20	D	01/24/2018	BANK OF AMERICA		2,083,660	2,000,000	29,410
83607E-AE-2	SOUND POINT CLO LTD SERIES 20141RA CLASS C 4.545% 07/18/31	D	07/12/2018	CITIGROUP GLOBAL MARKETS		10,000,000	10,000,000	
83607E-AG-7	SOUND POINT CLO LTD SERIES 20141RA CLASS D 5.545% 07/18/31	D	07/12/2018	CITIGROUP GLOBAL MARKETS		15,000,000	15,000,000	
83608G-AU-0	SOUND POINT CLO LTD SERIES 20131A CLASS B1R 5.208% 01/26/31	D	01/22/2018	GOLDMAN SACHS & CO.		7,500,000	7,500,000	
83609Y-AG-1	SOUND POINT CLO LTD SERIES 20133RA CLASS C 4.719% 04/18/31	D	04/19/2018	CREDIT SUISSE SECURITIES		11,000,000	11,000,000	
83609Y-AJ-5	SOUND POINT CLO LTD SERIES 20133RA CLASS D 5.695% 04/18/31	D	04/19/2018	CREDIT SUISSE SECURITIES		13,000,000	13,000,000	
83610H-AG-5	SOUND POINT CLO LTD SERIES 20143RA CLASS C 4.727% 10/23/31	D	10/03/2018	CITIGROUP GLOBAL MARKETS		5,000,000	5,000,000	
83610J-AJ-5	SOUND POINT CLO LTD SERIES 20181A CLASS D 5.086% 04/15/31	D	03/27/2018	BARCLAYS CAPITAL GROUP		8,000,000	8,000,000	
83611J-AE-5	SOUND POINT CLO LTD SERIES 20182A CLASS C 4.419% 07/26/31	D	06/15/2018	CREDIT SUISSE SECURITIES		15,000,000	15,000,000	
83611J-AG-0	SOUND POINT CLO LTD SERIES 20182A CLASS D 5.469% 07/26/31	D	06/15/2018	CREDIT SUISSE SECURITIES		14,500,000	14,500,000	
83613H-AG-2	SOUND POINT CLO LTD SERIES 20183A CLASS B 4.636% 10/26/31	D	08/29/2018	MORGAN STANLEY		10,000,000	10,000,000	
83613J-AA-1	SOUND POINT CLO LTD SERIES 20183A CLASS D 8.226% 10/26/31	D	08/29/2018	MORGAN STANLEY		9,800,000	10,000,000	
87165Y-AG-8	SYMPHONY CLO LTD SERIES 201819A CLASS C 4.186% 04/16/31	D	02/22/2018	BANK OF AMERICA		14,500,000	14,500,000	
87165Y-AJ-2	SYMPHONY CLO LTD SERIES 201819A CLASS D 4.986% 04/16/31	D	02/22/2018	BANK OF AMERICA		8,750,000	8,750,000	
87166D-AA-6	SYMPHONY CLO LTD SERIES 201819A CLASS E 7.636% 04/16/31	D	02/22/2018	BANK OF AMERICA		9,500,000	9,500,000	
87166V-AB-4	SYMPHONY CLO LTD SERIES 201820A CLASS B1 4.536% 01/16/32	D	12/19/2018	NATIXIS		15,000,000	15,000,000	
87166V-AC-2	SYMPHONY CLO LTD SERIES 201820A CLASS C 5.286% 01/16/32	D	12/19/2018	NATIXIS		7,000,000	7,000,000	
87166V-AD-0	SYMPHONY CLO LTD SERIES 201820A CLASS D 6.296% 01/16/32	D	12/19/2018	NATIXIS		9,900,000	10,000,000	
87232A-AG-9	TCI-Flatiron CLO Ltd SERIES 20181A CLASS C 5.398% 01/15/32	D	12/19/2018	BARCLAYS CAPITAL GROUP		9,900,000	10,000,000	
87232A-AJ-3	TCI-Flatiron CLO Ltd SERIES 20181A CLASS D 6.488% 01/15/32	D	12/19/2018	BARCLAYS CAPITAL GROUP		10,000,000	10,000,000	
87267J-AB-9	TruPS Financials Note Securiti SERIES 20182A CLASS A2 4.646% 09/30/39	D	12/01/2018	DEFAULT ATHENE BROKER		6,000,000	6,000,000	
874060-AU-0	TAKEDA PHARMACEUTICAL TACHEM 5 11/26/28 5.000% 11/26/28	D	11/19/2018	JP MORGAN SECURITIES		19,916,000	20,000,000	
87854X-AD-3	TECHNIPFMC PLC FTI 3.45 10/01/22 3.450% 10/01/22	D	05/24/2018	Tax Free Exchange		27,631,872	27,500,000	139,677
87938W-AV-5	TELEFONICA EMISIONES SAU TELEFO 4.665 03/06/38 4.665% 03/06/38	D	02/27/2018	GOLDMAN SACHS & CO.		5,000,000	5,000,000	
88032W-AG-1	TENCENT HOLDINGS LTD TENCNT 3.595 01/19/28 3.595% 01/19/28	D	01/30/2018	Various		29,791,500	30,000,000	17,975
88322Y-AA-9	THAI OIL PCL THAIOIL TRSY CENTER 3.625% 01/23/23	D	04/10/2018	Tax Free Exchange		5,087,530	5,136,000	39,822
88432D-BJ-2	WIND RIVER CLO LTD SERIES 20143A CLASS CR2 4.769% 10/22/31	D	09/21/2018	MORGAN STANLEY		10,000,000	10,000,000	
88432D-BL-7	WIND RIVER CLO LTD SERIES 20143A CLASS DR2 5.869% 10/22/31	D	09/21/2018	MORGAN STANLEY		10,000,000	10,000,000	
88432U-AG-1	WIND RIVER CLO LTD SERIES 20183A CLASS C 4.619% 01/20/31	D	10/26/2018	CITIGROUP GLOBAL MARKETS		5,000,000	5,000,000	
88432U-AJ-5	WIND RIVER CLO LTD SERIES 20183A CLASS D 5.419% 01/20/31	D	10/26/2018	CITIGROUP GLOBAL MARKETS		6,000,000	6,000,000	
88432V-AG-9	WIND RIVER CLO LTD SERIES 20181 CLASS C 4.386% 07/15/30	D	06/22/2018	MORGAN STANLEY		10,000,000	10,000,000	
88432V-AJ-3	WIND RIVER CLO LTD SERIES 20181 CLASS D 5.336% 07/15/30	D	06/22/2018	MORGAN STANLEY		12,500,000	12,500,000	

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
88432W-AA-0	WIND RIVER CLO LTD SERIES 20181 CLASS E 7.936% 07/15/30	D	06/22/2018	MORGAN STANLEY		9,000,000	9,000,000	
88432X-AA-8	WIND RIVER CLO LTD SERIES 20183A CLASS E 8.119% 01/20/31	D	10/26/2018	CITIGROUP GLOBAL MARKETS		5,000,000	5,000,000	
88433B-AU-1	WIND RIVER CLO LTD SERIES 20162A CLASS C1R 4.691% 11/01/31	D	11/16/2018	MORGAN STANLEY		5,000,000	5,000,000	
88433L-AA-3	WIND RIVER CLO LTD SERIES 20182A CLASS E 8.186% 07/15/30	D	08/17/2018	WELLS FARGO		5,000,000	5,000,000	
88434H-AJ-2	WIND RIVER CLO LTD SERIES 20182A CLASS C 4.636% 07/15/30	D	08/17/2018	WELLS FARGO		9,000,000	9,000,000	
88434H-AL-7	WIND RIVER CLO LTD SERIES 20182A CLASS D 5.436% 07/15/30	D	08/17/2018	WELLS FARGO		10,000,000	10,000,000	
88631Y-AG-2	TIAA CMBS Trust SERIES 20181A CLASS B 4.619% 01/20/32	D	11/13/2018	CITIGROUP GLOBAL MARKETS		4,750,000	4,750,000	
88631Y-AJ-6	TIAA CMBS Trust SERIES 20181A CLASS C 5.519% 01/20/32	D	11/13/2018	CITIGROUP GLOBAL MARKETS		4,750,000	4,750,000	
89642R-AG-2	TRINITAS CLO LTD TRINITAS CLO LTD 5.569% 07/20/31	D	06/12/2018	DEFAULT ATHENE BROKER		2,250,000	2,250,000	
91532B-BA-5	Upland CLO Ltd SERIES 20161A CLASS CR 5.369% 04/20/31	D	04/25/2018	CITIGROUP GLOBAL MARKETS		10,000,000	10,000,000	
92325Q-AL-1	VENTURE CDO LTD SERIES 201832A CLASS C 4.395% 07/15/31	D	06/15/2018	JEFFRIES & CO.		10,000,000	10,000,000	
92325Q-AN-7	VENTURE CDO LTD SERIES 201832A CLASS D 5.445% 07/15/31	D	06/15/2018	JEFFRIES & CO.		9,500,000	9,500,000	
92330Y-AJ-2	VENTURE CDO LTD SERIES 201833A CLASS C 4.836% 07/15/31	D	07/19/2018	JEFFRIES & CO.		10,000,000	10,000,000	
92330Y-AL-7	VENTURE CDO LTD SERIES 201833A CLASS D 5.596% 07/15/31	D	07/19/2018	JEFFRIES & CO.		9,900,000	10,000,000	
92331L-AY-6	VENTURE CDL LTD VENTURE CDO LTD 4.336% 01/15/31	D	01/26/2018	JEFFRIES & CO.		1,000,000	1,000,000	
92331V-AG-3	VENTURE CDO LTD SERIES 201831A CLASS C1 4.419% 04/20/31	D	02/23/2018	NATIXIS		4,000,000	4,000,000	
92331V-AL-2	VENTURE CDO LTD SERIES 201831A CLASS C2 4.703% 04/20/31	D	02/28/2018	NATIXIS		4,200,000	4,200,000	
92331X-AL-8	VENTURE CDO LTD SERIES 201835A CLASS C 4.769% 10/22/31	D	10/17/2018	JEFFRIES & CO.		9,000,000	9,000,000	
92331X-AN-4	VENTURE CDO LTD SERIES 201835A CLASS D 5.969% 10/22/31	D	10/17/2018	JEFFRIES & CO.		10,000,000	10,000,000	
92332C-AC-3	VENTURE CDO LTD SERIES 201834A CLASS C 4.736% 10/15/31	D	09/19/2018	RBC CAPITAL MARKETS		5,725,000	5,725,000	
92332C-AD-1	VENTURE CDO LTD SERIES 201834A CLASS D 5.736% 10/15/31	D	09/19/2018	RBC CAPITAL MARKETS		9,525,000	9,525,000	
92557U-BA-4	VIBRANT CLO LTD SERIES 20153A CLASS BRR 4.819% 10/20/31	D	10/02/2018	BNP PARIBAS		10,000,000	10,000,000	
92557U-BC-0	VIBRANT CLO LTD SERIES 20153A CLASS CRR 5.969% 10/20/31	D	10/02/2018	BNP PARIBAS		10,000,000	10,000,000	
92558F-AG-4	VIBRANT CLO LTD SERIES 20188A CLASS C 5.319% 01/20/31	D	01/19/2018	MORGAN STANLEY		15,462,500	15,462,500	
92558K-AE-8	VIBRANT CLO LTD SERIES 201810A CLASS B1 4.669% 10/20/31	D	08/30/2018	MORGAN STANLEY		10,000,000	10,000,000	
92558K-AG-3	VIBRANT CLO LTD SERIES 201810A CLASS C 5.719% 10/20/31	D	08/30/2018	MORGAN STANLEY		10,000,000	10,000,000	
92558K-AJ-7	VIBRANT CLO LTD SERIES 201810A CLASS B2 5.120% 10/20/31	D	08/30/2018	MORGAN STANLEY		2,500,000	2,500,000	
92558V-AE-4	VIBRANT CLO LTD SERIES 20189A CLASS B 4.719% 07/20/31	D	07/03/2018	BNP PARIBAS		10,000,000	10,000,000	
92558V-AG-9	VIBRANT CLO LTD SERIES 20189A CLASS C 5.669% 07/20/31	D	07/03/2018	BNP PARIBAS		10,000,000	10,000,000	
92916W-AJ-8	VOYA CLO LTD SERIES 20132A CLASS CR 5.240% 04/25/31	D	03/15/2018	CREDIT SUISSE SECURITIES		9,000,000	9,000,000	
92916X-AN-7	VOYA CLO LTD SERIES 20133A CLASS BRR 4.695% 10/18/31	D	08/30/2018	CREDIT SUISSE SECURITIES		10,000,000	10,000,000	
92916X-AQ-0	VOYA CLO LTD SERIES 20133A CLASS CRR 5.695% 10/18/31	D	08/30/2018	CREDIT SUISSE SECURITIES		10,000,000	10,000,000	
92917A-AE-6	VOYA CLO LTD SERIES 20181A CLASS B 4.250% 04/19/31	D	02/23/2018	JP MORGAN SECURITIES		14,500,000	14,500,000	
92917A-AG-1	VOYA CLO LTD SERIES 20181A CLASS C 5.050% 04/19/31	D	02/23/2018	JP MORGAN SECURITIES		14,000,000	14,000,000	
92917B-AA-2	VOYA CLO LTD SERIES 20181A CLASS D 7.650% 04/19/31	D	02/23/2018	JP MORGAN SECURITIES		9,500,000	9,500,000	
92917J-AN-7	VOYA CLO LTD SERIES 20182A CLASS D 5.186% 07/15/31	D	05/17/2018	MORGAN STANLEY		7,200,000	7,200,000	
92917K-AD-6	VOYA CLO LTD SERIES 20183A CLASS C 4.636% 10/15/31	D	09/17/2018	NATIXIS		3,000,000	3,000,000	
92917K-AE-4	VOYA CLO LTD SERIES 20183A CLASS D 5.436% 10/15/31	D	09/17/2018	NATIXIS		3,000,000	3,000,000	
92917L-AA-0	VOYA CLO LTD SERIES 20183A CLASS E 8.186% 10/15/31	D	09/17/2018	NATIXIS		3,000,000	3,000,000	
92917T-AA-3	VOYA CLO LTD SERIES 20182A CLASS E 7.686% 07/15/31	D	05/17/2018	MORGAN STANLEY		5,625,000	5,625,000	
92917W-AG-3	VOYA CLO LTD SERIES 20184A CLASS C1 4.986% 01/15/32	D	12/17/2018	MORGAN STANLEY		10,000,000	10,000,000	
92917W-AQ-1	VOYA CLO LTD SERIES 20184A CLASS C2 5.420% 01/15/32	D	12/17/2018	MORGAN STANLEY		2,000,000	2,000,000	
92936M-AE-7	WPP FINANCE 2010 WPPLN 5 5/8 11/15/43 5.625% 11/15/43	D	01/04/2018	STIFEL NICOLAUS		5,770,850	5,000,000	41,406
94950H-AE-5	WELLFLEET CLO LTD WELLFLEET CLO LTD 4.399% 01/17/31	D	01/17/2018	BANK OF AMERICA		2,000,000	2,000,000	
94950H-AG-0	WELLFLEET CLO LTD WELL FLEET CLO LTD 5.199% 01/17/31	D	01/17/2018	BANK OF AMERICA		1,500,000	1,500,000	
AS1974-71-4	TRANSURBAN QUEENSLAND FIN PTY TRANSURBAN QLD FINANCE 4.500% 04/19/28	D	09/20/2018	Various		24,219,784	25,000,000	390,843
G2765*-AJ-3	DIONYSUS AVIATION ACTIVITY CO DIONYSUS AVIATION 5.190% 10/23/30	D	10/23/2018	JP MORGAN SECURITIES		11,000,000	11,000,000	
G3469#-AC-1	FIRSTGROUP PLC FIRST GROUP PLC 4.290% 03/27/28	D	03/27/2018	BANK OF AMERICA		25,000,000	25,000,000	
G5814#-AA-2	MARI BOYLE LTD MARI BOYLE LTD 5.580% 06/30/31	D	09/26/2018	PARETO SECURITIES		9,880,707	9,880,707	
G5814#-AB-0	MARI BOYLE LTD MARI JONE LTD 5.580% 06/30/31	D	09/26/2018	PARETO SECURITIES		9,880,707	9,880,707	
G6363#-AF-4	NAC AVIATION 29 DAC NAC AVIATION 29 DAC 5.020% 02/22/28	D	02/22/2018	BNP PARIBAS		25,000,000	25,000,000	
G7334@-AC-7	RRPF ENGINE LEASING LTD RRPF ENGINE LEASING LTD 4.230% 06/13/33	D	06/13/2018	BANK OF AMERICA		9,000,000	9,000,000	
G8781@-AC-3	THAMES WATER UTILITIES LTD THAMES WATER UTILITIES LTD 3.570% 03/22/25	D	03/22/2018	SUMITOMO MITSUI		25,000,000	25,000,000	
Q0182#-AA-6	ALINTA ENERGY FINANCE PTY LTD 4.640% 09/26/26	D	10/01/2018	SUMITOMO MITSUI		30,000,000	30,000,000	
Q1298@-AB-5	CPOF FINANCE PTY LTD CPOF FINANCE PTY LTD 4.490% 09/26/28	D	09/26/2018	Various		32,000,000	32,000,000	
Q2312*-AA-9	CHARTER HALL FUNDS MGMNT LTD CHARTER HALL FUNDS MGMNT LTD 4.610% 08/24/28	D	08/24/2018	DEFAULT ATHENE BROKER		15,000,000	15,000,000	
Q3080#-AA-3	DWPF FINANCE PTY LTD DWPF FINANCE PTY LTD 4.140% 05/22/30	D	05/22/2018	DEFAULT ATHENE BROKER		1,000,000	1,000,000	
Q3080#-AC-9	DWPF FINANCE PTY LTD DWPF FINANCE PTY LTD 4.290% 05/22/33	D	05/22/2018	DEFAULT ATHENE BROKER		1,000,000	1,000,000	
Q5664#-AA-2	LONSDALE FINANCE PTY LTD LONSDALE FINANCE PTY LTD 4.190% 10/01/28	D	10/02/2018	COMMONWEALTH BK AUST		10,000,000	10,000,000	
Q5664#-AB-0	LONSDALE FINANCE PTY LTD LONSDALE FINANCE PTY LTD 4.270% 10/01/30	D	10/02/2018	Various		19,000,000	19,000,000	
Q5664#-AC-8	LONSDALE FINANCE PTY LTD LONSDALE FINANCE PTY LTD 4.340% 10/01/33	D	10/02/2018	COMMONWEALTH BK AUST		10,000,000	10,000,000	
Q6518#-AF-7	NSW PORTS FINANCE CO PTY LTD NSW PORTS FINANCE CO PTY LTD 4.010% 07/11/30	D	07/11/2018	BANK OF AMERICA		6,000,000	6,000,000	
Q6518#-AG-5	NSW PORTS FINANCE CO PTY LTD NSW PORTS FINANCE COPTY LTD 4.160% 04/11/33	D	04/11/2018	BANK OF AMERICA		2,000,000	2,000,000	
Q7794#-AJ-2	PORT OF BRISBANE PORT OF BRISBANE 4.160% 10/18/33	D	10/18/2018	NATIONAL AUSTRALIAN BK		26,000,000	26,000,000	
Q8501*-AE-9	SHOPPING CENTRES AUSTRALASIA SHOPPING CENTRES AUSTRALASIA 4.610% 09/12/31	D	09/12/2018	DEFAULT ATHENE BROKER		2,000,000	2,000,000	

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
Q8806#-AC-1	TABCORP FINANCE PTY LTD TABCORP FINANCE PTY LTD 4.820% 06/12/30	D	06/12/2018	COMMONWEALTH BK AUST		14,000,000	14,000,000	
Q8806#-AD-9	TABCORP FINANCE PTY LTD TABCORP FINANCE PTY LTD 4.970% 06/12/33	D	06/12/2018	COMMONWEALTH BK AUST		15,000,000	15,000,000	
Q9883#-AB-7	Z ENERGY LTD Z ENERGY LIMITED 4.040% 01/04/28	D	01/04/2018	BANK OF AMERICA		18,000,000	18,000,000	
Q9883#-AC-5	Z ENERGY LTD Z ENERGY LTD 4.140% 01/04/30	D	01/04/2018	BANK OF AMERICA		4,000,000	4,000,000	
R6237#-AA-7	NORSPAN NORSPAN LNG IV AS TL 5.299% 12/17/32	D	05/31/2018	ABN/AMRO		46,083,357	46,083,357	
X5151*-AE-0	LANDSVIRKJUN LANDSVIRKJUN 4.120% 03/08/23	D	03/08/2018	CITIGROUP GLOBAL MARKETS		9,000,000	9,000,000	
X5151*-AF-7	LANDSVIRKJUN LA 4.300% 03/08/25	D	03/08/2018	CITIGROUP GLOBAL MARKETS		5,000,000	5,000,000	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						7,362,032,649	7,369,783,590	12,237,069
037389-BB-8	AON CORP AON 4 1/2 12/15/28 4.500% 12/15/28		11/29/2018	JP MORGAN SECURITIES		14,960,250	15,000,000	
4899999. Subtotal - Bonds - Hybrid Securities						14,960,250	15,000,000	
000000-00-0	GEORGIA RENEWABLE POWER GEORGIA RENEWABLE POWER 11.125% 11/30/22		11/14/2018	DEFAULT ATHENE BROKER		2,294,543	2,369,403	
000000-00-0	GENESIS HEALTHCARE INC GENESIS HEALTHCARE INC 8.025% 03/06/23		03/05/2018	DEFAULT ATHENE BROKER		20,000,000	20,000,000	
000000-00-0	ALPHASOURCE ALPHASOURCE INC 6.625% 11/17/23		03/14/2018	DEFAULT ATHENE BROKER		9,441,374	9,512,719	
000000-00-0	ANALOGIC CORPORATION ANALOGIC CORP BANK LOAN 8.340% 06/22/24		06/25/2018	DEFAULT ATHENE BROKER		4,937,625	4,987,500	
04649V-AV-2	ASURION LLC ASURION TL B6 1L ASSIGN 5.342% 11/03/23		03/02/2018	DIRECT		3,979,348	3,979,348	
41151P-AM-7	HARBOR FREIGHT HARBOR FREIGHT TOOLS 5.145% 08/16/23		01/24/2018	DIRECT		3,626,367	3,626,367	
594088-AQ-9	MICHAELS STORES INC MICHAELS STORES TER LOAN B 1L 5.020% 01/28/23		05/29/2018	DIRECT		3,868,609	3,868,609	
72749D-AC-0	PLANTRONICS PLANTRONICS 2018 TERM LOAN B 4.908% 07/02/25		07/09/2018	DIRECT		287,000	287,000	
78466D-BD-5	SS & C TECHNOLOGIES SS&C TECHNOLOGIES 4.945% 04/16/25		04/19/2018	DIRECT		1,122,456	1,122,456	
78466D-BE-3	SS & C TECHNOLOGIES SS&C TECHNOLOGIES 4.945% 04/16/25		04/19/2018	DIRECT		427,518	427,518	
82568Q-AH-7	SHUTTERFLY INC SHUTTERFLY INC TL B2 ASSIGN 5.395% 08/17/24		04/05/2018	DIRECT		448,875	448,875	
87305V-AH-3	TTM TECHNOLOGIES TTM TECHNOLOGIES INC 5.297% 09/28/24		05/01/2018	DIRECT		515,676	515,676	
89334G-AV-6	TRANS UNION LLC TRANS UNION LLC 2018 TL B4 4.790% 06/19/25		07/03/2018	DIRECT		497,500	497,500	
BANDMM-GH-5	SPRING RENEWABLES HOLDCO LLC SPRING RENEWABLES 4.900% 03/31/35		05/09/2018	DEFAULT ATHENE BROKER		9,982,000	10,000,000	(9,304)
C5184A-AK-7	LIONS GATE ENTERTAINMENT CORP LIONS GATE ENT CORP 2018 TL B 5.063% 03/24/25	A	04/04/2018	DIRECT		166,165	166,165	
C7052B-AF-1	GFL ENVIRONMENTAL GFL ENVIRONMENTAL TL B 1L 5.486% 05/31/25	A	12/18/2018	DIRECT		1,995,552	1,995,552	
C9413P-AZ-6	VALEANT PHARMACEUTICALS VALEANT PHARMA TL B 1L 5.707% 05/28/25	A	06/13/2018	DIRECT		3,256,929	3,273,296	
N0805E-AL-5	AVAST SOFTWARE BV 2017 TL B AVAST SOFTWARE BV 2018TL B ASN 5.297% 09/30/23	D	05/17/2018	DIRECT		3,608,767	3,608,767	
8299999. Subtotal - Bonds - Bank Loans						70,456,304	70,686,751	(9,304)
8399997. Total - Bonds - Part 3						7,675,136,968	7,683,687,402	12,482,390
8399998. Total - Bonds - Part 5						288,580,662	289,339,885	812,161
8399999. Total - Bonds						7,963,717,630	7,973,027,287	13,294,551
863110-20-4	STRUCT REP ASSET-BKD TST STRATS-US-04-6		03/30/2018	WELLS FARGO	378,000.000	340,238	0.00	7,095
75968N-30-9	RENAISSANCE RE HLDG LTD RENAISSNCE RE HOLDINGS LTD	D	06/11/2018	DEFAULT ATHENE BROKER	120,000.000	3,000,000	0.00	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						3,340,238	XXX	7,095
8999997. Total - Preferred Stocks - Part 3						3,340,238	XXX	7,095
8999998. Total - Preferred Stocks - Part 5						1	XXX	
8999999. Total - Preferred Stocks						3,340,239	XXX	7,095
9799997. Total - Common Stocks - Part 3							XXX	
9799998. Total - Common Stocks - Part 5						65,000,000	XXX	
9799999. Total - Common Stocks						65,000,000	XXX	
9899999. Total - Preferred and Common Stocks						68,340,239	XXX	7,095
9999999 - Totals						8,032,057,869	XXX	13,301,646

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
228027-AB-4	VESSEL MANAGEMENT SERVIC CROWL 3.477 01/16/37 3.477% 01/16/37		07/16/2018	Redemption 100.0000		317,000	317,000	326,668	326,160		(9,160)		(9,160)		317,000				8,258	01/16/2037
0599999. Subtotal - Bonds - U.S. Governments						317,000	317,000	326,668	326,160		(9,160)		(9,160)		317,000				8,258	XXX
455780-AM-8	AID-INDONESIA AID 6.65 07/15/29 6.650% 07/15/29	C	07/15/2018	Redemption 100.0000		845,113	845,113	1,031,774	969,301		(124,188)		(124,188)		845,113				42,380	07/15/2029
71647N-AT-6	PETROBRAS GLOBAL FINANCE PETROBRAS GLOBAL FINANCE 5.299% 01/27/25	D	09/24/2018	Tax Free Exchange		10,217,267	10,625,000	10,167,112	10,179,559		37,708		37,708		10,217,267				558,327	01/27/2025
1099999. Subtotal - Bonds - All Other Governments						11,062,380	11,470,113	11,198,886	11,148,860		(86,480)		(86,480)		11,062,380				600,707	XXX
34153P-PK-8	FLORIDA ST BRD OF EDU PUBLIC E BUILD AMERICA BONDS-CAP OUTLAY 5.600% 06/01/30		12/21/2018	RAYMOND JAMES & ASSOCIATES		3,031,050	3,000,000	3,082,680	3,016,175		(11,140)		(11,140)		3,005,035		26,015	26,015	179,667	06/01/2030
34153P-RZ-3	FLORIDA ST BRD OF EDU PUBLIC E BUILD AMERICA BONDS 5.650% 06/01/30		12/20/2018	RAYMOND JAMES & ASSOCIATES		2,021,400	2,000,000	1,987,860	1,990,902		511		511		1,991,413		29,987	29,987	120,219	06/01/2030
60416S-PY-0	MINNESOTA ST HSG FIN AGY TXBL-REF-RSDL HSG-SER C 3.800% 07/01/31		12/03/2018	Redemption 100.0000		90,000	90,000	90,000	90,000						90,000				3,002	07/01/2031
60416S-PZ-7	MINNESOTA ST HSG FIN AGY TXBL-REF-RSDL HSG-SER C 4.200% 07/01/37		12/03/2018	Redemption 100.0000		135,000	135,000	135,000	135,000						135,000				5,040	07/01/2037
97705M-JM-8	WISCONSIN STATE BUILD AMERICA BONDS-SER B 5.400% 05/01/30		12/21/2018	RAYMOND JAMES & ASSOCIATES		2,211,594	2,195,000	2,206,699	2,206,191		(8,189)		(8,189)		2,198,002		13,592	13,592	136,639	05/01/2030
97705M-JN-6	WISCONSIN STATE BUILD AMERICA BONDS-SER B 5.400% 05/01/30		12/20/2018	RAYMOND JAMES & ASSOCIATES		811,174	805,000	809,291	809,104		(2,986)		(2,986)		806,119		5,056	5,056	49,870	05/01/2030
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						8,300,218	8,225,000	8,311,530	8,247,372		(21,804)		(21,804)		8,225,569		74,650	74,650	494,437	XXX
088365-EB-3	BEXAR CNTY TX HOSP DIST BUILD AMERICA BONDS CTFS OBLIG 6.804% 02/15/28		12/19/2018	PIPER JAFFRAY		9,046,980	9,000,000	9,000,000	9,000,000						9,000,000		46,980	46,980	826,686	02/15/2028
110241-EH-5	BRISTOL TWP PA TAXABLE 7.150% 09/15/38		09/17/2018	Call 100.0000		6,225,000	6,225,000	6,570,986	6,258,648		(33,648)		(33,648)		6,225,000				445,088	09/15/2038
150461-VR-9	CEDAR PARK TX TAXABLE-CTFS OBLIG 6.160% 08/15/28		08/15/2018	Call 100.0000		2,300,000	2,300,000	2,325,622	2,302,210		(2,210)		(2,210)		2,300,000				141,680	08/15/2028
462668-FS-8	IREDELL CNTY NC QSCB-SER A 3.950% 02/01/35		06/01/2018	Redemption 100.0000		490,000	490,000	491,975	491,477		(1,477)		(1,477)		490,000				16,129	02/01/2035
516823-N2-3	LAREDO TX BUILD AMERICA BONDS-TAXABLE-CT 6.366% 02/15/29		12/20/2018	PIPER JAFFRAY		4,520,610	4,500,000	4,500,000	4,500,000						4,500,000		20,610	20,610	389,122	02/15/2029
535783-GR-9	LINN CNTY IA BUILD AMERICA BONDS-TAXABLE-CN 5.350% 06/01/29		06/01/2018	Redemption 100.0000		660,000	660,000	658,060	658,570		1,430		1,430		660,000				17,655	06/01/2029
535783-GS-7	LINN CNTY IA BUILD AMERICA BONDS-TAXABLE-CN 5.500% 06/01/30		06/01/2018	Call 100.0000		680,000	680,000	677,960	678,445		37		37		678,481		1,519	1,519	18,700	06/01/2030
549188-HK-9	LUBBOCK TX BUILD AMERICA BONDS 6.032% 02/15/30		12/20/2018	PIPER JAFFRAY		12,049,320	12,000,000	12,160,600	12,114,926		(9,136)		(9,136)		12,105,789		(56,469)	(56,469)	983,216	02/15/2030
623307-ES-0	MOUNT UNION PA AREA SCH DIST BUILD AMERICA BONDS-TAXABLE 6.750% 02/01/31		02/01/2018	Redemption 100.0000		15,000	15,000	15,030	15,023		(23)		(23)		15,000				506	02/01/2031
751091-KV-0	RALEIGH NC TAXABLE-HSG-SER G 5.300% 02/01/30		12/19/2018	PIPER JAFFRAY		501,215	500,000	507,215	501,212		(1,086)		(1,086)		500,126		1,089	1,089	36,806	02/01/2030
751622-CV-1	RAMSEY CNTY MN RECOVERY ZONE ECONOMIC DEV BUI 5.000% 02/01/26		07/12/2018	Call 100.0000		500,000	500,000	483,375	489,471		562		562		490,033		9,967	9,967	23,681	02/01/2026
833085-S9-5	SNOHOMISH CNTY WA LIMITED TAX-REF-SER B 4.000% 12/01/31		12/10/2018	Tax Free Exchange		8,315,000	8,315,000	8,315,000	8,315,000						8,315,000				340,915	12/01/2031
84533P-FH-2	S W WI TECH CLG DIST BUILD AMERICA BONDS-SCH IMPT 6.100% 06/01/27		12/20/2018	RAYMOND JAMES & ASSOCIATES		1,605,573	1,585,000	1,621,233	1,592,437		(5,086)		(5,086)		1,587,351		18,223	18,223	102,862	06/01/2027
950732-SC-2	WENTZVILLE MO SCH DIST #R-4 BUILD AMERICA BONDS-TAXABLE-SE 6.100% 03/01/29		12/21/2018	PIPER JAFFRAY		2,010,360	2,000,000	2,000,000	2,000,000						2,000,000		10,360	10,360	160,972	03/01/2029
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						48,919,058	48,770,000	49,327,056	48,917,419		(50,637)		(50,637)		48,866,780		52,279	52,279	3,504,018	XXX
035361-AQ-7	ANKENY IA CMNTY SCH DIST SCH I ANKEDU 5 06/01/26 5.000% 06/01/26		12/19/2018	PIPER JAFFRAY		2,092,588	2,065,000	2,043,441	2,051,007		1,330		1,330		2,052,337		40,251	40,251	108,986	06/01/2026
035361-AR-5	ANKENY IA CMNTY SCH DIST SCH I ANKEDU 5.12 06/01/27 5.125% 06/01/27		12/19/2018	PIPER JAFFRAY		2,184,976	2,155,000	2,137,501	2,143,081		981		981		2,144,062		40,914	40,914	116,580	06/01/2027
035361-AS-3	ANKENY IA CMNTY SCH DIST SCH I ANKEDU 5.25 06/01/28 5.250% 06/01/28		12/19/2018	PIPER JAFFRAY		2,282,535	2,250,000	2,237,423	2,241,084		642		642		2,241,726		40,809	40,809	124,688	06/01/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
035361-AT-1	ANKENY IA CMNTY SCH DIST SCH I ANKEDU 5.3 06/01/29 5.300% 06/01/29		12/19/2018	PIPER JAFFRAY		2,379,425	2,345,000	2,318,126	2,325,214		1,256		1,256		2,326,470		52,955	52,955	131,190	06/01/2029
155888-AY-6	CENTRL WEBER UT SWR IMPT DIST BUILD AMERICA BONDS 6.375% 03/01/34		12/21/2018	PIPER JAFFRAY		2,011,340	2,000,000	1,985,000	1,987,931		515		515		1,988,447		22,893	22,893	168,229	03/01/2034
29270C-WN-1	ENERGY N W WA ELEC REVENUE REF-TAXABLE-COLUMBIA-SER B 5.190% 07/01/24		03/29/2018	Call 112.4090		3,372,270	3,000,000	3,000,000	3,000,000						3,000,000				488,180	07/01/2024
3130A0-7B-0	FEDERAL HOME LOAN BANK FHLB 4 09/01/28 4.000% 09/01/28		12/17/2018	WELLS FARGO		30,640,530	29,000,000	28,936,200	28,950,030		3,696		3,696		28,953,726		1,686,804	1,686,804	1,504,778	09/01/2028
3130A2-HA-7	FEDERAL HOME LOAN BANK FHLB 3.6 03/26/30 3.600% 03/26/30		12/17/2018	JP MORGAN SECURITIES		25,182,025	25,000,000	25,000,000	25,000,000						25,000,000		182,025	182,025	880,000	03/26/2030
31339W-LL-8	FED HM LN MTG CORP FHR 2419 J 7.351% 02/15/32		12/01/2018	Paydown		227,140	227,140	227,140	227,140						227,140				9,128	02/15/2032
3133EA-5P-9	FEDERAL FARM CREDIT BANK FFCB 3.05 07/19/32 3.050% 07/19/32		12/17/2018	WELLS FARGO		7,881,438	8,251,000	7,471,033	7,585,100		33,808		33,808		7,618,907		262,530	262,530	355,813	07/19/2032
3133EC-3Q-5	FEDERAL FARM CREDIT BANK FFCB 2.85 11/20/30 2.850% 11/20/30		12/17/2018	WELLS FARGO		13,163,360	14,000,000	12,529,020	12,775,641		72,871		72,871		12,848,512		314,848	314,848	430,033	11/20/2030
3133EC-WP-5	FEDERAL FARM CREDIT BANK FFCB 3.92 08/06/29 3.920% 08/06/29		12/17/2018	WELLS FARGO		8,063,132	7,700,000	7,483,245	7,529,256		11,296		11,296		7,540,552		522,580	522,580	412,515	08/06/2029
3133EC-YF-5	FEDERAL FARM CREDIT BANK FFCB 4.3 08/28/29 4.300% 08/28/29		12/17/2018	BANK OF AMERICA		8,540,000	8,000,000	8,046,080	8,036,461		(2,384)		(2,384)		8,034,076		505,924	505,924	449,111	08/28/2029
3133ED-LY-6	FEDERAL FARM CREDIT BANK FFCB 3.6 12/20/29 3.600% 12/20/29		12/17/2018	WELLS FARGO		10,065,924	9,900,000	9,917,523	9,914,314		(941)		(941)		9,913,373		152,551	152,551	354,420	12/20/2029
3136AC-GN-5	FANNIE MAE - ACES FNA 2013-M3 AL 3.380% 01/25/33		12/01/2018	Paydown		44,930,089	44,930,089	44,719,479	44,732,230		197,859		197,859		44,930,089				2,096,452	01/25/2033
3137A6-TC-6	FREDDIE MAC FHR 3812 LZ 4.000% 12/15/30		12/01/2018	Paydown		16,023,917	16,023,914	14,344,898	14,993,988		1,029,929		1,029,929		16,023,917				424,789	12/15/2030
31381R-4H-4	FNMA FN 468924 5.350% 08/01/41		12/01/2018	Paydown		28,319	28,319	29,487	29,079		(760)		(760)		28,319				836	08/01/2041
31381R-G5-7	FNMA FN 468320 5.420% 07/01/41		12/01/2018	Paydown		57,776	57,776	58,967	58,508		(733)		(733)		57,776				1,728	07/01/2041
31381S-PX-4	FNMA FN 469438 4.510% 10/01/41		12/01/2018	Paydown		141,629	141,629	145,878	144,361		(2,732)		(2,732)		141,629				3,524	10/01/2041
31381T-7A-2	FNMA FN 470789 4.400% 03/01/42		12/01/2018	Paydown		16,479	16,479	17,256	17,131		(652)		(652)		16,479				400	03/01/2042
31381T-WA-4	FNMA FN 470541 4.830% 03/01/42		12/01/2018	Paydown		23,885	23,885	25,304	24,847		(962)		(962)		23,885				631	03/01/2042
31381V-BT-1	FNMA FN 471750 3.970% 07/01/42		12/01/2018	Paydown		129,717	129,717	132,636	131,691		(1,974)		(1,974)		129,717				2,840	07/01/2042
31381V-J7-1	FNMA FN 471986 4.070% 07/01/42		12/01/2018	Paydown		50,981	50,981	52,430	51,948		(968)		(968)		50,981				1,133	07/01/2042
3138L0-VV-0	FNMA FN AM0627 3.950% 09/01/42		12/01/2018	Paydown		25,270	25,270	26,060	25,824		(554)		(554)		25,270				550	09/01/2042
3138L1-NU-9	FNMA FN AM1302 3.490% 11/01/42		12/01/2018	Paydown		90,560	90,560	90,956	90,796		(236)		(236)		90,560				1,742	11/01/2042
3138L2-3B-1	FNMA POOL FN AM2593 3.900% 03/01/43		12/01/2018	Paydown		49,554	49,554	51,536	51,008		(1,454)		(1,454)		49,554				1,065	03/01/2043
3138L2-GN-1	FNMA POOL FN AM2004 3.490% 01/01/31		12/01/2018	Paydown		27,022	27,022	25,535	25,806		1,216		1,216		27,022				520	01/01/2031
3138L2-GP-6	FNMA POOL FN AM2005 3.490% 01/01/31		12/01/2018	Paydown		27,075	27,075	25,585	25,856		1,218		1,218		27,075				521	01/01/2031
3138L2-NT-0	FNMA POOL FN AM2201 3.880% 02/01/43		12/01/2018	Paydown		51,404	51,404	53,106	52,638		(1,234)		(1,234)		51,404				1,089	02/01/2043
3138L2-YY-7	FNMA POOL FN AM2526 3.460% 03/01/43		12/01/2018	Paydown		85,029	85,029	84,976	84,945		84		84		85,029				1,622	03/01/2043
3138L2-ZY-6	FNMA POOL FN AM2558 3.730% 03/01/38		12/01/2018	Paydown		71,655	71,655	73,603	73,073		(1,418)		(1,418)		71,655				1,475	03/01/2038
3138L3-4D-4	FNMA POOL FN AM3519 3.490% 06/25/43		12/01/2018	Paydown		85,376	85,376	85,309	85,293		83		83		85,376				1,626	06/25/2043
3138L3-6E-0	FNMA POOL FN AM3568 4.100% 05/01/43		12/01/2018	Paydown		19,099	19,099	19,857	19,601		(502)		(502)		19,099				432	05/01/2043
3138L3-AH-8	FNMA POOL FN AM2707 4.020% 03/01/43		12/01/2018	Paydown		31,597	31,597	33,048	32,661		(1,065)		(1,065)		31,597				694	03/01/2043
3138L3-AQ-8	FNMA POOL FN AM2714 3.730% 03/01/43		12/01/2018	Paydown		62,274	62,274	63,928	63,476		(1,203)		(1,203)		62,274				1,280	03/01/2043
3138L3-AZ-8	FNMA POOL FN AM2723 3.690% 03/01/43		12/01/2018	Paydown		91,676	91,676	93,967	93,337		(1,662)		(1,662)		91,676				1,865	03/01/2043
3138L3-CW-3	FNMA POOL FN AM2784 3.820% 03/01/43		12/01/2018	Paydown		64,346	64,346	66,598	65,995		(1,648)		(1,648)		64,346				1,355	03/01/2043
3138L3-H7-3	FNMA POOL FN AM2953 3.960% 04/01/43		12/01/2018	Paydown		22,359	22,359	23,247	23,011		(652)		(652)		22,359				488	04/01/2043
3138L3-PC-3	FNMA POOL FN AM3118 3.770% 05/01/43		12/01/2018	Paydown		40,407	40,407	41,707	41,361		(954)		(954)		40,407				840	05/01/2043
3138L3-Q4-0	FNMA POOL FN AM3174 4.000% 05/01/43		12/01/2018	Paydown		25,655	25,655	26,674	26,413		(757)		(757)		25,655				566	05/01/2043
3138L3-QY-4	FNMA POOL FN AM3170 4.000% 04/01/43		12/01/2018	Paydown		21,013	21,013	21,847	21,628		(615)		(615)		21,013				463	04/01/2043
3138L4-3T-8	FANNIE MAE FN AM4409 4.020% 10/01/25		12/01/2018	Paydown		126,874	126,874	127,231	127,027		(153)		(153)		126,874				2,811	10/01/2025
3138L4-AK-9	FANNIE MAE FN AM3609 3.950% 06/01/43		12/01/2018	Paydown		23,484	23,484	24,416	24,178		(694)		(694)		23,484				512	06/01/2043
3138L4-AW-3	FANNIE MAE FN AM3620 3.695% 06/01/43		12/01/2018	Paydown		89,263	89,263	91,456	90,880		(1,617)		(1,617)		89,263				1,818	06/01/2043
3138L4-DR-1	FANNIE MAE FN AM3711 3.700% 06/01/33		04/30/2018	PNC CAPITAL MARKETS		4,245,532	4,204,267	4,330,395	4,306,771		(1,675)		(1,675)		4,305,095		(59,563)	(59,563)	52,285	06/01/2033
3138L4-DR-1	FANNIE MAE FN AM3711 3.700% 06/01/33		05/01/2018	Paydown		31,935	31,935	32,893	32,713		(779)		(779)		31,935				13,266	06/01/2033
3138L4-DY-6	FANNIE MAE FN AM3718 3.920% 07/01/43		12/01/2018	Paydown		29,860	29,860	30,998	30,712		(852)		(852)		29,860				645	07/01/2043
3138L4-HX-4	FANNIE MAE FN AM3845 3.740% 07/01/28		04/30/2018	PNC CAPITAL MARKETS		1,233,707	1,203,602	1,238,958	1,229,700		(710)		(710)		1,228,990		4,717	4,717	15,130	07/01/2028
3138L4-HX-4	FANNIE MAE FN AM3845 3.740% 07/01/28		05/01/2018	Paydown		9,475	9,475	9,753	9,680		(205)		(205)		9,475				3,842	07/01/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3138L4-KG-7	FANNIE MAE FN AM3894 3.850% 07/01/28		04/30/2018	PNC CAPITAL MARKETS		1,149,703	1,112,778	1,156,594	1,145,419		(867)		(867)		1,144,552		5,152	5,152	14,400	07/01/2028
3138L4-KG-7	FANNIE MAE FN AM3894 3.850% 07/01/28		05/01/2018	Paydown		8,601	8,601	8,939	8,853		(252)		(252)		8,601				3,655	07/01/2028
3138L4-KZ-5	FANNIE MAE FN AM3911 3.730% 07/01/28		04/30/2018	PNC CAPITAL MARKETS		1,097,754	1,073,299	1,104,156	1,096,118		(626)		(626)		1,095,492		2,262	2,262	13,456	07/01/2028
3138L4-KZ-5	FANNIE MAE FN AM3911 3.730% 07/01/28		05/01/2018	Paydown		8,007	8,007	8,237	8,177		(170)		(170)		8,007				3,413	07/01/2028
3138L4-LD-3	FANNIE MAE FN AM3923 4.330% 07/01/33		12/01/2018	Paydown		194,923	194,923	202,659	199,604		(4,682)		(4,682)		194,923				4,664	07/01/2033
3138L4-MH-3	FANNIE MAE FN AM3959 3.450% 07/01/25		05/01/2018	PNC CAPITAL MARKETS		43,925,297	43,600,000	43,872,500	43,721,727		(12,535)		(12,535)		43,709,192		216,105	216,105	639,285	07/01/2025
3138L4-NZ-2	FANNIE MAE FN AM4007 4.110% 08/01/28		12/01/2018	Paydown		100,534	100,534	102,105	101,672		(1,138)		(1,138)		100,534				2,281	08/01/2028
3138L4-TR-4	FANNIE MAE FN AM4159 4.390% 08/25/33		12/01/2018	Paydown		45,291	45,291	46,635	46,404		(1,113)		(1,113)		45,291				1,096	08/25/2033
3138L4-V5-9	FANNIE MAE FN AM4235 4.440% 08/01/38		12/01/2018	Paydown		230,019	230,019	235,697	234,322		(4,304)		(4,304)		230,019				5,639	08/01/2038
3138L4-ZP-1	FANNIE MAE FN AM4349 4.720% 09/01/33		12/01/2018	Paydown		43,223	43,223	44,939	44,526		(1,303)		(1,303)		43,223				1,115	09/01/2033
3138L5-SM-3	FANNIE MAE FN AM5023 4.290% 01/01/34		12/01/2018	Paydown		365,981	365,981	367,354	366,916		(935)		(935)		365,981				8,654	01/01/2034
3138L5-YU-8	FNMA POOL FN AM5222 4.200% 07/01/29		12/01/2018	Paydown		371,527	371,527	372,282	371,948		(421)		(421)		371,527				8,585	07/01/2029
3138L9-EG-3	FNMA POOL FN AM8234 3.030% 04/01/30		12/01/2018	Paydown		200,697	200,697	201,325	201,049		(352)		(352)		200,697				4,371	04/01/2030
3138LA-B8-1	FNMA POOL FN AM9062 3.470% 06/01/35		04/30/2018	PNC CAPITAL MARKETS		5,662,421	5,881,141	5,949,142	5,932,243		545		545		5,932,788		(270,366)	(270,366)	68,592	06/01/2035
3138LA-B8-1	FNMA POOL FN AM9062 3.470% 06/01/35		05/01/2018	Paydown		42,406	42,406	42,896	42,774		(368)		(368)		42,406				17,384	06/01/2035
3138LA-KZ-1	FNMA POOL FN AM9311 3.390% 07/01/35		04/30/2018	PNC CAPITAL MARKETS		2,251,478	2,339,690	2,325,707	2,324,014		263		263		2,324,277		(72,799)	(72,799)	26,659	07/01/2035
3138LA-KZ-1	FNMA POOL FN AM9311 3.390% 07/01/35		05/01/2018	Paydown		25,223	25,223	25,073	25,054		169		169		25,223				6,828	07/01/2035
3138LC-3G-8	FNMA POOL FN AN0798 3.630% 01/01/33		12/01/2018	Paydown		31,932	31,932	31,917	31,875		57		57		31,932				679	01/01/2033
3138LC-PW-9	FNMA POOL FN AN0436 3.720% 12/25/35		12/01/2018	Paydown		177,177	177,177	179,060	178,568		(1,391)		(1,391)		177,177				3,629	12/25/2035
3138LC-TZ-8	FNMA POOL FN AN0567 3.640% 12/01/33		12/01/2018	Paydown		29,361	29,361	29,487	29,434		(74)		(74)		29,361				583	12/01/2033
3138LC-WA-9	FNMA POOL FN AN0640 3.600% 01/01/34		12/01/2018	Paydown		192,637	192,637	193,359	193,041		(404)		(404)		192,637				3,816	01/01/2034
3138LC-Z7-3	FNMA POOL FN AN0765 3.910% 01/25/36		12/01/2018	Paydown		50,513	50,513	52,202	52,045		(1,532)		(1,532)		50,513				1,090	01/25/2036
3138LE-XC-0	FNMA DUS FN AN2474 3.350% 08/01/46		12/01/2018	Paydown		15,479	15,479	16,031	15,972		(493)		(493)		15,479				286	08/01/2046
3138LE-ZQ-7	FNMA DUS FN AN2550 3.420% 08/01/46		12/01/2018	Paydown		18,018	18,018	18,677	18,608		(590)		(590)		18,018				336	08/01/2046
3138LG-PC-4	FNMA POOL FN AN4018 3.890% 01/01/47		12/01/2018	Paydown		12,104	12,104	12,543	12,515		(411)		(411)		12,104				259	01/01/2047
3138LH-A2-0	FNMA DUS FN AN4524 3.920% 11/01/47		12/01/2018	Paydown		21,047	21,047	21,876	21,811		(763)		(763)		21,047				454	11/01/2047
3138NJ-BD-9	FANNIE MAE FN FN0035 3.290% 12/01/32		12/01/2018	Paydown		153,533	153,527	137,791	140,183		13,350		13,350		153,533				2,783	12/01/2032
31393E-TS-8	FANNIE MAE FNR 2003-90 BA 5.500% 09/25/33		12/01/2018	Paydown		2,712,286	2,712,286	2,668,657	2,690,165		22,121		22,121		2,712,286				78,100	09/25/2033
31398N-5W-0	FANNIE MAE FNR 2010-133 BZ 4.000% 11/25/40		12/01/2018	Paydown		3,686,638	3,686,638	3,255,740	3,420,857		265,781		265,781		3,686,638				80,432	11/25/2040
31398S-4P-5	FANNIE MAE FNR 2010-156 ZB 4.000% 12/25/40		12/01/2018	Paydown		2,523,325	2,523,325	2,295,388	2,425,456		97,869		97,869		2,523,325				57,344	12/25/2040
31398S-GH-0	FANNIE MAE FNR 2010-129 KZ 4.000% 11/25/40		12/01/2018	Paydown		1,057,560	1,057,560	938,861	981,964		75,596		75,596		1,057,560				16,432	11/25/2040
31398S-SD-6	FANNIE MAE FNR 2010-136 AZ 4.000% 12/25/40		12/01/2018	Paydown		840,560	840,560	742,894	778,990		61,569		61,569		840,560				28,317	12/25/2040
31398S-SF-1	FANNIE MAE FNR 2010-136 MZ 4.000% 12/25/40		12/01/2018	Paydown		677,525	677,525	599,403	628,591		48,933		48,933		677,525				12,601	12/25/2040
31398S-UD-3	FANNIE MAE FNR 2010-138 Z 4.000% 12/25/40		12/01/2018	Paydown		4,247,504	4,247,504	3,764,810	3,934,691		312,813		312,813		4,247,504				70,323	12/25/2040
31398S-YU-1	FANNIE MAE FNR 2010-141 BZ 4.000% 12/25/40		12/01/2018	Paydown		2,072,494	2,072,494	1,837,236	1,922,936		149,558		149,558		2,072,494				44,183	12/25/2040
36194S-PD-4	GN AU4920 UNION HEALTH GN AU4920 3.020% 09/15/41		12/01/2018	Paydown		3,306,192	3,306,192	3,367,150	3,360,654		(54,462)		(54,462)		3,306,192				54,359	09/15/2041
38376R-MF-0	GNMA GNR 2015-H29 VI 1.770% 11/20/65		11/01/2018	Paydown				159,911	145,023		(145,023)		(145,023)						12,009	11/20/2065
38376R-RV-0	GNMA GNMA 2016-H07 1.496% 03/20/66		10/01/2018	Paydown				238,167	206,718		(206,718)		(206,718)						20,542	03/20/2066
412493-AG-3	HARFORD CNTY MD ECON DEV REVEN ABERDEEN PROVING GROUND-MILITA 7.600% 12/15/39		12/15/2018	Redemption 100.0000		240,000	240,000	240,000	240,000						240,000				18,240	12/15/2039
46257T-BC-2	IOWA ST SPL OBLG BUILD AMERICA BONDS-IOWA IJOBS 6.750% 06/01/34		12/20/2018	RAYMOND JAMES & ASSOCIATES		12,693,625	12,500,000	12,427,000	12,440,714		2,722		2,722		12,443,435		250,190	250,190	897,656	06/01/2034
486296-LZ-7	KAUKAUNA WI ELEC SYS REVENUE TXBL-SER C-NEW CLEAN RENEWABLE 5.000% 12/15/30		12/15/2018	Redemption 100.0000		190,000	190,000	190,000	190,000						190,000				9,500	12/15/2030
558614-CS-0	MADISON WI WTR UTILITY REVENUE BUILD AMERICA BONDS-TAXABLE 5.250% 01/01/31		12/19/2018	PIPER JAFFRAY		4,011,008	4,005,000	4,005,000	4,005,000						4,005,000		6,008	6,008	309,553	01/01/2031
563039-AK-2	MANHATTAN KS SALES TAX SPL OBL BUILD AMERICA BONDS TAXABLE-DO 6.515% 12/01/26		12/03/2018	Redemption 100.0000		150,000	150,000	151,341	150,781		(781)		(781)		150,000				9,773	12/01/2026

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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
64469D-B4-2	NEW HAMPSHIRE ST HSG FIN AUTHS TXBL-REF-ACQ-SER A SER A 3.611% 07/01/28		11/01/2018	Redemption 100.0000		75,000	75,000	75,000	75,000						75,000				2,687	07/01/2028
64469D-B5-9	NEW HAMPSHIRE ST HSG FIN AUTHS TXBL-REF-ACQ-SER A SER A 4.077% 01/01/34		11/01/2018	Redemption 100.0000		440,000	440,000	440,000	440,000						440,000				17,593	01/01/2034
64469D-E7-2	NEW HAMPSHIRE ST HSG FIN AUTHS SINGLE FAMILY HSG 3.736% 01/01/33		08/01/2018	Redemption 100.0000		85,000	85,000	85,000	85,000						85,000				1,924	01/01/2033
646139-X8-3	NEW JERSEY ST TURNPIKE AUTH 7.102% 01/01/41		05/22/2018	DEFAULT ATHENE BROKER		8,360,940	6,000,000	6,000,000	6,000,000						6,000,000		2,360,940	2,360,940	382,324	01/01/2041
64711N-JV-8	NEW MEXICO ST FIN AUTH REVENUE TAXABLE-SR LIEN-PUB PJ-D2 6.070% 06/01/36		12/20/2018	PIPER JAFFRAY		4,556,250	4,500,000	4,500,000	4,500,000						4,500,000		56,250	56,250	290,601	06/01/2036
65830T-AG-0	NORTH CAROLINA ST TURNPIKE AUT BUILD AMERICA BONDS-TAXABLE-SE 6.700% 01/01/39		05/24/2018	Tax Free Exchange		1,996,009	2,000,000	1,995,260	1,996,128		(118)		(118)		1,996,009				120,228	01/01/2039
677555-YE-8	OHIO ST ECON DEV REVENUE TAXABLE-OHIO ENTERPRISE-SER 2 8.000% 03/01/29		12/03/2018	Redemption 100.0000		310,000	310,000	310,000	310,000						310,000				16,700	03/01/2029
677555-YG-3	OHIO ST ECON DEV REVENUE TAXABLE-OHIO ENTERPRISE BD-4 6.000% 12/01/20		12/03/2018	Redemption 100.0000		330,000	330,000	330,000	330,000						330,000				15,150	12/01/2020
899647-LQ-2	TULSA OKLA ARPTS IMPT TR 7.759% 06/01/31		12/03/2018	DEFAULT ATHENE BROKER		9,213,120	9,000,000	9,354,960	9,285,634		(16,452)		(16,452)		9,269,182		(56,062)	(56,062)	702,190	06/01/2031
91417K-NC-1	UNIV OF COLORADO CO ENTERPRISE BUILD AMERICA BONDS-TAXABLE-SU 6.114% 06/01/29		12/20/2018	RAYMOND JAMES & ASSOCIATES		2,278,710	2,250,000	2,250,000	2,250,000						2,250,000		28,710	28,710	146,354	06/01/2029
914455-JT-8	UNIV OF MICHIGAN MI BUILD AMERICA BONDS - TAXABLE 6.172% 04/01/30		12/20/2018	RAYMOND JAMES & ASSOCIATES		7,560,675	7,500,000	7,500,000	7,500,000						7,500,000		60,675	60,675	569,624	04/01/2030
914460-ER-7	UNIV OF MINNESOTA MN BUILD AMERICA BONDS-TXBL 6.300% 12/01/28		12/20/2018	RAYMOND JAMES & ASSOCIATES		9,603,481	9,475,000	9,499,096	9,489,009		(1,356)		(1,356)		9,487,652		115,829	115,829	635,062	12/01/2028
917435-AA-7	UTAH ST HSG CORP MILITARY HSG TAXABLE-BOYER HILL-SER A CL I 5.392% 07/01/50		07/01/2018	Redemption 100.0000		65,676	65,676	65,435	65,462		213		213		65,676				2,667	07/01/2050
917435-AB-5	UTAH ST HSG CORP MILITARY HSG TAXABLE-BOYER HILL-SER A-CL II 5.442% 07/01/50		07/01/2018	Redemption 100.0000		40,000	40,000	38,108	38,294		1,706		1,706		40,000				1,633	07/01/2050
928170-R2-0	VIRGINIA ST RESOURCES AUTH INF BUILD AMERICA BONDS 5.690% 11/01/30		08/23/2018	Tax Free Exchange		2,375,000	2,375,000	2,375,000	2,375,000						2,375,000				109,612	11/01/2030
98322Q-ML-8	WYOMING ST CMNTY DEV AUTH HSGR HSG REVENUE BONDS 2017-SER 2 3.750% 12/01/38		03/01/2018	Redemption 100.0000		5,000	5,000	5,000	5,000						5,000				47	12/01/2038
3199999. Subtotal - Bonds - U.S. Special Revenues						328,299,440	322,910,955	318,115,306	319,536,364		1,917,670		1,917,670		321,454,039		6,473,132	6,473,132	13,752,238	XXX
000000-00-0	AVIATION CAPITAL GROUP SENIOR NOTES SERIES D 6.000% 04/05/18		04/05/2018	Maturity		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				300,000	04/05/2018
000000-00-0	AMETEK, INC SERIES E 7.080% 09/17/18		09/17/2018	Maturity		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				212,400	09/17/2018
000000-00-0	YANKEE GAS SERVICES CO 1ST MTG SERIES J 6.900% 10/01/18		10/01/2018	Maturity		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				414,000	10/01/2018
000000-00-0	NATURAL RESOURCE PARTNERS LLC SERIES F NOTE 8.380% 03/25/19		03/25/2018	Redemption 100.0000		852,737	852,737	852,737	852,737						852,737				35,504	03/25/2019
000000-00-0	AMERICAN WATER CAPITAL SERIES E SENIOR NOTES 5.620% 03/29/19		09/11/2018	Call 101.4754		10,147,537	10,000,000	8,254,000	9,703,401		161,813		161,813		9,865,214		134,786	134,786	681,437	03/29/2019
000000-00-0	CHICAGO BRIDGE & IRON COMPANY SENIOR NOTES SERIES B 7.570% 12/27/19		05/10/2018	Call 101.0877		5,632,612	5,572,007	5,572,007	6,115,349		(96,057)		(96,057)		6,019,292		(447,285)	(447,285)	243,468	12/27/2019
000000-00-0	PEAKS TRUST 2009-1 8.022% 01/15/20		12/27/2018	Redemption 100.0000		343,403	343,403	343,403	279,530	63,873			63,873		343,403				13,798	01/15/2020
000000-00-0	BTMU CAP CORP BNSF RAILWAY CORP SERIES A 6.550% 02/26/21		02/26/2018	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		02/26/2018	Redemption 100.0000		33,513	33,513	33,513	33,513						33,513				1,098	02/26/2021
000000-00-0	BTMU CAP CORP BNSF RAILWAY CORP SERIES C 6.550% 02/26/21		02/26/2018	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		02/26/2018	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		02/26/2018	Redemption 100.0000		14,902	14,902	14,902	14,902						14,902				488	02/26/2021

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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
000000-00-0	BTMU CAP CORP BNSF RAILWAY CORP SERIES A 6.550% 02/26/21		08/26/2018	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		08/26/2018	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		08/26/2018	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		08/26/2018	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		08/26/2018	Redemption 100.0000		16,038	16,038	16,038	16,038						16,038				1,050	02/26/2021
000000-00-0	AMERICAN WATER CAPITAL SERIES F SENIOR NOTES 5.770% 03/29/22		09/11/2018	Call 108.2825		10,828,252	10,000,000	7,974,600	9,100,725		126,456		126,456		9,227,181		772,819	772,819	1,376,402	03/29/2022
000000-00-0	CHICAGO BRIDGE & IRON COMPANY SENIOR NOTES SERIES C 8.150% 12/27/22		05/10/2018	Call 103.8134		5,786,471	5,573,917	5,573,917	6,597,526		(67,059)		(67,059)		6,530,467		(956,550)	(956,550)	409,082	12/27/2022
000000-00-0	DELOITTE LLP SERIES A NOTES 6.730% 08/20/23		08/20/2018	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		12/30/2018	Redemption 100.0000		458,333	458,333	458,333	458,333						458,333				22,481	06/30/2024
000000-00-0	KCP&L GREATER MISSOURI OPER CO SENIOR NOTES SERIES A 3.490% 08/15/25		07/13/2018	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				317,978	08/15/2025
000000-00-0	MILLENNIUM PIPELINE CO LLC SENIOR SECURED NOTES 5.330% 06/30/27		12/30/2018	Redemption 100.0000		539,924	539,924	539,924	539,924						539,924				4,139	06/30/2027
000000-00-0	CURTISS WRIGHT CORPORATION 4.050% 02/26/28		10/15/2018	Call 100.0000		500,000	500,000	500,000	500,000						500,000				37,566	02/26/2028
000000-00-0	HD SALEM OR LANDLORD LLC 6.250% 11/30/30		12/31/2018	Redemption 100.0000		190,749	190,749	190,749	190,749						190,749				6,519	11/30/2030
000000-00-0	CAITHNESS LONG ISLAND LLC 5.710% 01/15/32		07/15/2018	Redemption 100.0000		415,119	415,119	415,119	415,119						415,119				17,806	01/15/2032
000000-00-0	LEROY HOUSE TRUSTEE /WALGREENS 6.410% 09/21/32		12/15/2018	Redemption 100.0000		71,775	71,775	71,775	71,775						71,775				2,544	09/21/2032
000000-00-0	STRUCT REP ASSET-BKD TST STRATS-US-04-6 6.375% 12/15/33		03/30/2018	WELLS FARGO		340,238	378,000	331,849	339,919		316		316		340,234		4	4	7,095	12/15/2033
000000-00-0	74TH STREET - DORAL ASSOCIATES 4.850% 01/31/34		01/05/2018	Redemption 100.0000		15,758	15,758	15,758	15,758						15,758				66	01/31/2034
000000-00-0	152ND ST HOMESTEAD ASSOC LLC 4.850% 01/31/34		01/01/2018	Redemption 100.0000		14,912	14,912	14,912	14,912						14,912				62	01/31/2034
000000-00-0	74TH STREET - DORAL ASSOCIATES 4.850% 01/31/34		02/05/2018	Redemption 100.0000		15,823	15,823	15,823	15,823						15,823				132	01/31/2034
000000-00-0	152ND ST HOMESTEAD ASSOC LLC 4.850% 01/31/34		02/01/2018	Redemption 100.0000		14,974	14,974	14,974	14,974						14,974				124	01/31/2034
000000-00-0	74TH STREET - DORAL ASSOCIATES 4.850% 01/31/34		03/05/2018	Redemption 100.0000		17,799	17,799	17,799	17,799						17,799				216	01/31/2034
000000-00-0	152ND ST HOMESTEAD ASSOC LLC 4.850% 01/31/34		03/01/2018	Redemption 100.0000		16,845	16,845	16,845	16,845						16,845				202	01/31/2034
000000-00-0	74TH STREET - DORAL ASSOCIATES 4.850% 01/31/34		04/05/2018	Redemption 100.0000		15,964	15,964	15,964	15,964						15,964				260	01/31/2034
000000-00-0	152ND ST HOMESTEAD ASSOC LLC 4.850% 01/31/34		04/01/2018	Redemption 100.0000		15,107	15,107	15,107	15,107						15,107				244	01/31/2034
000000-00-0	74TH STREET - DORAL ASSOCIATES 4.850% 01/31/34		05/05/2018	Redemption 100.0000		16,663	16,663	16,663	16,663						16,663				339	01/31/2034
000000-00-0	152ND ST HOMESTEAD ASSOC LLC 4.850% 01/31/34		05/01/2018	Redemption 100.0000		15,769	15,769	15,769	15,769						15,769				318	01/31/2034
000000-00-0	74TH STREET - DORAL ASSOCIATES 4.850% 01/31/34		06/05/2018	Redemption 100.0000		16,100	16,100	16,100	16,100						16,100				395	01/31/2034
000000-00-0	152ND ST HOMESTEAD ASSOC LLC 4.850% 01/31/34		06/01/2018	Redemption 100.0000		15,236	15,236	15,236	15,236						15,236				370	01/31/2034
000000-00-0	74TH STREET - DORAL ASSOCIATES 4.850% 01/31/34		07/05/2018	Redemption 100.0000		16,795	16,795	16,795	16,795						16,795				480	01/31/2034

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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
000000-00-0	152ND ST HOMESTEAD ASSOC LLC 4.850% 01/31/34		07/01/2018	Redemption 100.0000		15,894	15,894	15,894	15,894						15,894				450	01/31/2034
000000-00-0	74TH STREET - DORAL ASSOCIATES 4.850% 01/31/34		08/05/2018	Redemption 100.0000		16,237	16,237	16,237	16,237						16,237				532	01/31/2034
000000-00-0	152ND ST HOMESTEAD ASSOC LLC 4.850% 01/31/34		08/01/2018	Redemption 100.0000		15,366	15,366	15,366	15,366						15,366				498	01/31/2034
000000-00-0	74TH STREET - DORAL ASSOCIATES 4.850% 01/31/34		09/05/2018	Redemption 100.0000		16,305	16,305	16,305	16,305						16,305				602	01/31/2034
000000-00-0	152ND ST HOMESTEAD ASSOC LLC 4.850% 01/31/34		09/01/2018	Redemption 100.0000		15,430	15,430	15,430	15,430						15,430				564	01/31/2034
000000-00-0	74TH STREET - DORAL ASSOCIATES 4.850% 01/31/34		10/05/2018	Redemption 100.0000		16,994	16,994	16,994	16,994						16,994				696	01/31/2034
000000-00-0	152ND ST HOMESTEAD ASSOC LLC 4.850% 01/31/34		10/01/2018	Redemption 100.0000		16,083	16,083	16,083	16,083						16,083				653	01/31/2034
000000-00-0	74TH STREET - DORAL ASSOCIATES 4.850% 01/31/34		11/05/2018	Redemption 100.0000		16,444	16,444	16,444	16,444						16,444				742	01/31/2034
000000-00-0	152ND ST HOMESTEAD ASSOC LLC 4.850% 01/31/34		11/01/2018	Redemption 100.0000		15,562	15,562	15,562	15,562						15,562				696	01/31/2034
000000-00-0	74TH STREET - DORAL ASSOCIATES 4.850% 01/31/34		12/05/2018	Redemption 100.0000		17,129	17,129	17,129	17,129						17,129				842	01/31/2034
000000-00-0	152ND ST HOMESTEAD ASSOC LLC 4.850% 01/31/34		12/01/2018	Redemption 100.0000		16,211	16,211	16,211	16,211						16,211				790	01/31/2034
000000-00-0	KBCM CTL PASS THRU TR /RIVERSIDE WILLIAMSBURG MOB 8.250% 03/10/34		12/10/2018	Redemption 100.0000		56,661	56,661	56,661	56,661						56,661				2,672	03/10/2034
000000-00-0	NGM INSURANCE NGM INSURANCE 7.250% 10/24/36		07/18/2018	DEFAULT ATHENE BROKER		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				776,354	10/24/2036
000000-00-0	301 NORTH FEDERAL WAY LLC 4.350% 07/18/38		12/01/2018	Redemption 100.0000		66,605	66,605	66,605	66,605						66,605				1,587	07/18/2038
000000-00-0	SOUTHERN ILLINOIS POWER COOP SENIOR SECURED SERIES A NOTES 5.750% 06/15/40		12/15/2018	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		12/09/2018	Redemption 100.0000		235,744	235,744	235,744	235,744						235,744				9,590	12/09/2040
000000-00-0	HARBOUR AIRCRAFT INV LTD HARBOUR AIRCRAFT INV LTD 4.703% 07/15/41		01/01/2018	Paydown		9,333	9,333	9,333	9,316		17		17		9,333				36	07/15/2041
000000-00-0	HARBOUR AIRCRAFT INV LTD HARBOUR AIRCRAFT INV LTD 4.703% 07/15/41		02/01/2018	Tax Free Exchange		1,702,932	1,702,274	1,702,228	1,699,123		3,809		3,809		1,702,932				10,329	07/15/2041
000000-00-0	HARBOUR AIRCRAFT INV LTD HARBOUR AIRCRAFT INV LTD 6.413% 07/15/41		01/01/2018	Paydown		13,333	13,333	13,333	13,297		36		36		13,333				78	07/15/2041
000000-00-0	HARBOUR AIRCRAFT INV LTD HARBOUR AIRCRAFT INV LTD 6.413% 07/15/41		02/01/2018	Tax Free Exchange		1,185,237	1,184,792	1,184,753	1,181,580		3,657		3,657		1,185,237				10,495	07/15/2041
000000-00-0	EAST KENTUCKY POWER COOP INC FIRST MTG BONDS SERIES 2014A 4.610% 02/06/44		02/06/2018	Redemption 100.0000		300,000	300,000	300,000	300,000						300,000				6,915	02/06/2044
000366-AA-2	APOLLO AVIATION SEC EQUITY TRS APOLLO AVIATION SEC EQUITY TRU 3.967% 05/16/42		12/16/2018	Paydown		180,970	180,970	180,969	181,152		(182)		(182)		180,970				3,848	05/16/2042
00164T-AA-6	AMC EAST COMMUNITIES LLC 2007 SERIES A CLASS I 5.740% 01/15/28		07/15/2018	Redemption 100.0000		584,097	584,097	611,316	598,961		(14,863)		(14,863)		584,097				25,272	01/15/2028
00192J-AD-8	APS RESCURITIZATION TRUST APS RESECURITIZATION TRUST 2.906% 09/30/55		12/25/2018	Paydown		177,438	175,433	107,014	99,518		77,920		77,920		177,438				6,418	09/30/2055
00206R-EM-0	AT&T INC AT&t INC 3.900% 08/14/27		05/23/2018	Redemption 101.0000		2,020,000	2,000,000	1,996,540	1,996,664		23,336		23,336		2,020,000				61,967	08/14/2027
00206R-EP-3	AT&T INC AT&T INC 5.150% 02/14/50		04/10/2018	Tax Free Exchange		9,978,211	10,000,000	9,977,900	9,978,104		107		107		9,978,211				372,625	02/14/2050
00206R-EZ-1	AT&T INC T 6.55 01/15/28 6.550% 01/15/28		11/26/2018	Tax Free Exchange		14,185,799	13,880,000	14,209,060	14,207,607		(21,808)		(21,808)		14,185,799				1,239,966	01/15/2028
00206R-FA-5	AT&T INC T 6 3/8 06/01/28 6.375% 06/01/28		11/26/2018	Tax Free Exchange		5,248,980	5,000,000	5,267,983	5,266,399		(17,419)		(17,419)		5,248,980				314,323	06/01/2028
00206R-FB-3	AT&T INC T 6 1/2 03/15/29 6.500% 03/15/29		11/26/2018	Tax Free Exchange		5,988,636	5,710,000	6,006,988	6,005,605		(16,969)		(16,969)		5,988,636				444,349	03/15/2029

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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
00206R-FH-0	AT&T INC T 6.55 06/15/34 6.550% 06/15/34		11/26/2018	Tax Free Exchange		12,624,979	11,000,000	12,690,587	12,685,441		(60,462)		(60,462)		12,624,979				682,474	06/15/2034
002474-A*-5	AZZ Inc 6.240% 03/31/18		03/31/2018	Redemption 100.0000		1,714,286	1,714,286	1,714,286	1,714,286						1,714,286				53,486	03/31/2018
00287Y-AL-3	ABBVIE INC ABBV 2.9 11/06/22 2.900% 11/06/22		06/01/2018	BANK OF AMERICA		13,127,535	13,500,000	13,391,680	13,439,697		4,976		4,976		13,444,673		(317,138)	(317,138)	227,288	11/06/2022
00432C-DK-4	Access Group Inc 2007-A Class B 3.227% 02/25/37		11/26/2018	Paydown		1,424,696	1,424,696	1,207,430	1,238,297		186,399		186,399		1,424,696				21,516	02/25/2037
00440E-AK-3	CHUBB INA HOLDINGS INC CB 5.8 03/15/18 5.800% 03/15/18		03/15/2018	Maturity		12,000,000	12,000,000	11,757,860	11,992,824		7,176		7,176		12,000,000				348,000	03/15/2018
007036-PG-5	ADJUSTABLE RATE MORTGAGE TRUST ARMT 2005-6A 2A1 3.126% 11/25/35		12/26/2018	Paydown		338,426	338,426	283,325	303,199		35,227		35,227		338,426				3,163	11/25/2035
007036-VG-8	ADJUSTABLE RATE MORTGAGE TRUST Adj Rate Mtge Trust 2005-11 4A 4.290% 02/01/56		12/01/2018	Paydown		1,659,767	1,887,681	1,348,687	1,366,234		293,532		293,532		1,659,767				34,135	02/01/2056
00724F-AB-7	ADOBE SYSTEMS INC ADBE 4 3/4 02/01/20 4.750% 02/01/20		04/12/2018	BANK OF AMERICA		22,245,835	21,500,000	23,836,409	22,250,433		(102,435)		(102,435)		22,147,997		97,838	97,838	723,385	02/01/2020
00724F-AC-5	ADOBE SYSTEMS INC ADBE 3 1/4 02/01/25 3.250% 02/01/25		10/04/2018	BANK OF AMERICA		24,268,250	25,000,000	24,513,875	25,070,506		(5,435)	549,615	(555,050)		24,515,456		(247,206)	(247,206)	965,972	02/01/2025
00764M-CF-2	AEGIS ABS TRUST 2004-3 M1 3.406% 09/25/34		12/26/2018	Paydown		1,256,112	1,256,112	834,411	1,062,548		193,564		193,564		1,256,112				21,346	09/25/2034
00846U-AH-4	AGILENT TECHNOLOGIES INC A 3.2 10/01/22 3.200% 10/01/22		10/04/2018	BANK OF AMERICA		27,027,918	27,688,000	27,087,835	27,787,874		(11,698)	685,222	(696,920)		27,090,954		(63,036)	(63,036)	905,705	10/01/2022
009363-AM-4	AIRGAS INC AIFP 2.9 11/15/22 2.900% 11/15/22		06/01/2018	BANK OF AMERICA		25,320,880	26,000,000	25,776,210	25,881,814		9,697		9,697		25,891,511		(570,631)	(570,631)	418,889	11/15/2022
01185*-AA-3	ALASKA VENTURES LLC ALASKA VENTURES LLC 4.670% 06/30/33		12/31/2018	Redemption 100.0000		285,144	285,144	285,144	285,144						285,144				6,742	06/30/2033
01741R-AE-2	ALLEGHENY TECHNOLOGIES ATI 5.95 01/15/21 5.950% 01/15/21		12/18/2018	STIFEL NICOLAUS		9,154,000	9,200,000	9,821,828	9,433,545		(77,631)		(77,631)		9,355,914		(201,914)	(201,914)	783,086	01/15/2021
02079K-AC-1	ALPHABET INC GOOGL 1.998 08/15/26 1.998% 08/15/26		06/01/2018	BANK OF AMERICA		44,592,500	50,000,000	48,959,500	49,091,004		41,134		41,134		49,132,138		(4,539,638)	(4,539,638)	804,750	08/15/2026
020908-AH-2	COUNTRYWIDE ALTERNATIVE LN TR CWALT 2007-J2 2A5 6.000% 07/25/37		12/01/2018	Paydown		1,442,152	2,380,211	1,864,493	1,738,802		(296,651)		(296,651)		1,442,152				66,240	07/25/2037
021345-AA-1	ALTA WIND HOLDINGS LLC 144A 7.000% 06/30/35		12/31/2018	Redemption 100.0000		208,177	208,177	239,838	236,894		(28,717)		(28,717)		208,177				7,020	06/30/2035
02146T-AY-3	COUNTRYWIDE ALT LOAN TRUST 2006-24CB A23 6.000% 06/25/36		12/01/2018	Paydown		135,431	149,524	107,657	103,620		31,811		31,811		135,431				4,946	06/25/2036
02147G-AF-1	COUNTRYWIDE ALTERNATIVE LN TR 2006-21CB A6 3.094% 07/25/36		12/25/2018	Paydown				118,971	46,625		(46,625)		(46,625)						15,185	07/25/2036
02147R-AG-5	COUNTRYWIDE ALT LOAN TRUST 2006-23CB 1A7 6.000% 08/25/36		12/01/2018	Paydown		154,149	192,977	148,384	150,184		3,965		3,965		154,149				7,001	08/25/2036
02147R-AJ-9	COUNTRYWIDE ALT LOAN TRUST CWALT 2006-23CB 1A9 6.000% 08/25/36		12/01/2018	Paydown		197,029	246,659	215,653	216,655		(19,626)		(19,626)		197,029				8,949	08/25/2036
02147V-AA-9	COUNTRYWIDE ALTERNATIVE LN TR 2006-25C A1 6.000% 05/25/42		12/01/2018	Paydown		119,346	130,808	83,698	73,878		45,468		45,468		119,346				3,877	05/25/2042
02149M-AQ-2	COUNTRYWIDE ALTERNATIVE LN TR 2007-J1 2A2 3.294% 03/25/37		12/25/2018	Paydown				12,868	13,706	2,889	(16,595)		(13,706)						1,612	03/25/2037
02149V-AJ-8	COUNTRYWIDE ALTERNATIVE LN TR CWALT 2007-3T1 1A9 6.000% 04/25/37		12/01/2018	Paydown		482,444	694,073	507,254	383,274		99,170		99,170		482,444				22,389	04/25/2037
02150E-AD-5	COUNTRYWIDE ALT LOAN TRUST CWALT 2007-5CB 1A4 6.000% 04/25/37		10/31/2018	DEFAULT ATHENE BROKER		3,882,804	4,689,553	4,050,602	4,036,459		(97,400)		(97,400)		3,939,058		(56,254)	(56,254)	235,259	04/25/2037
02150E-AD-5	COUNTRYWIDE ALT LOAN TRUST CWALT 2007-5CB 1A4 6.000% 04/25/37		10/01/2018	Paydown		437,700	531,239	458,858	457,256		(19,556)		(19,556)		437,700				48,083	04/25/2037
02150E-BG-7	COUNTRYWIDE ALT LOAN TRUST CWALT 2007-5CB 1A31 5.500% 04/25/37		12/01/2018	Paydown		113,644	135,470	110,493	110,379		3,266		3,266		113,644				3,830	04/25/2037
02150V-AD-7	COUNTRYWIDE ALT LOAN TRUST COUNTRYWIDE ALT LOANTRUST 2.736% 08/25/37		12/26/2018	Paydown		403,933	423,501	382,540	423,501		(19,567)		(19,567)		403,933				4,878	08/25/2037
02151B-BX-5	COUNTRYWIDE ALTERNATIVE LN TR CWALT 2007-22 1A17 6.250% 09/25/37		12/01/2018	Paydown		680,431	772,421	655,033	557,946		122,485		122,485		680,431				22,392	09/25/2037

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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
02151C-AX-4	COUNTRYWIDE ALTERNATIVE LN TR CWALT 2007-15CB A13 5.750% 07/25/37		12/01/2018	Paydown		867,105	982,990	763,199	632,967		234,138		234,138		867,105				27,319	07/25/2037
023135-AJ-5	AMAZON.COM INC AMZN 2 1/2 11/29/22 2.500% 11/29/22		06/01/2018	BANK OF AMERICA		29,117,100	30,000,000	28,743,600	29,319,747		55,329		55,329		29,375,075		(257,975)	(257,975)	387,500	11/29/2022
023135-BA-3	AMAZON.COM INC AMAZON COM INC 3.150% 08/22/27		06/08/2018	Tax Free Exchange		2,994,998	3,000,000	2,994,630	2,994,795		203		203		2,994,998				75,075	08/22/2027
023135-BD-7	AMAZON.COM INC AMAZON.COM INC 3.875% 08/22/37		06/08/2018	Tax Free Exchange		16,958,805	17,000,000	16,957,670	16,958,178		626		626		16,958,805				523,340	08/22/2037
023135-BG-0	AMAZON.COM INC AMAZON COM INC 4.050% 08/22/47		06/08/2018	Tax Free Exchange		992,712	1,000,000	992,610	992,656		56		56		992,712				32,175	08/22/2047
023135-BK-1	AMAZON.COM INC AMAZON.COM INC 4.250% 08/22/57		06/08/2018	Tax Free Exchange		11,902,595	12,000,000	11,901,840	11,902,178		417		417		11,902,595				405,167	08/22/2057
02361D-AG-5	AMEREN ILLINOIS CO AEE 9 3/4 11/15/18 9.750% 11/15/18		11/15/2018	Maturity		5,279,000	5,279,000	5,503,642	5,311,576		(32,576)		(32,576)		5,279,000				514,703	11/15/2018
023767-AA-4	AMERICAN AIRLINES AAL 5 1/4 01/31/21 5.250% 01/31/21		07/31/2018	Redemption 100.0000		539,664	539,664	539,664	539,664						539,664				21,106	01/31/2021
023770-AA-8	AMER AIRLN 15-1 A PTT AAL 3 3/8 05/01/27 3.375% 05/01/27		11/01/2018	Redemption 100.0000		1,011,433	1,011,433	1,011,433	1,011,433						1,011,433				25,596	05/01/2027
02377B-AA-4	AMER AIRLN 15-2 A PASS T AAL 4 09/22/27 4.000% 09/22/27		09/22/2018	Redemption 100.0000		1,184,269	1,184,269	1,184,269	1,184,269						1,184,269				35,528	09/22/2027
02377C-AA-2	AMER AIRLINE 17-2 A PTT AMER AIRLINE 17-2 A PTT 3.600% 10/15/29		10/15/2018	Redemption 100.0000		270,613	270,613	270,613	270,613						270,613				11,393	10/15/2029
02378A-AA-5	AMER AIRLINE 17-1 A PTT AAL 4 02/15/29 4.000% 02/15/29		08/15/2018	Redemption 100.0000		305,000	305,000	305,000	305,000						305,000				9,080	02/15/2029
02529B-AC-7	AMERICAN CREDIT 2015-3 B Mtge 3.560% 10/12/21		07/12/2018	Paydown		2,373,163	2,373,163	2,372,924	2,375,658		(2,495)		(2,495)		2,373,163				25,017	10/12/2021
025816-BD-0	AMERICAN EXPRESS CO AXP 2.65 12/02/22 2.650% 12/02/22		06/01/2018	BANK OF AMERICA		19,210,400	20,000,000	19,410,782	19,682,128		25,806		25,806		19,707,934		(497,534)	(497,534)	269,417	12/02/2022
02660T-DJ-9	AMERICAN HOME MTG INV TRUST 2005-1 7A1 4.908% 06/25/45		12/01/2018	Paydown		967,493	967,493	876,644	980,130		(12,637)		(12,637)		967,493				19,406	06/25/2045
02660T-FJ-7	AMERICAN HOME MTG INV TRUST AHM 2005-2 5A4C 5.408% 09/25/35		12/01/2018	Paydown		367,046	367,046	283,715	288,507		78,538		78,538		367,046				7,729	09/25/2035
02660T-FK-4	AMERICAN HOME MTG INV TRUST AMERICAN HOME MTGE INV 5.383% 09/25/35		03/27/2018	DEFAULT ATHENE BROKER		2,940,053	3,532,921	2,919,628	2,920,376		4,922		4,922		2,925,298		14,755	14,755	50,400	09/25/2035
02660T-FK-4	AMERICAN HOME MTG INV TRUST AMERICAN HOME MTGE INV 5.383% 09/25/35		03/01/2018	Paydown		102,581	102,581	84,774	84,796		17,786		17,786		102,581				693	09/25/2035
03065D-AG-2	AMERICREDIT AUTO RECEIVABLES AMCAR 2016-3 D 2.710% 09/08/22		04/26/2018	JP MORGAN SECURITIES		9,338,945	9,500,000	9,497,294	9,498,138		(558)		(558)		9,497,580		(158,635)	(158,635)	101,550	09/08/2022
03065T-AG-7	AMERICREDIT AUTO RECEIVABLES AMCAR 2016-4 D 2.740% 11/08/22		04/26/2018	WELLS FARGO		39,318,750	40,000,000	39,992,108	39,993,678		498		498		39,994,176		(675,426)	(675,426)	432,311	11/08/2022
03066D-AG-1	AMERICREDIT AUTO RECEIVABLES AMERICREDIT AUTO REC 3.650% 05/09/22		11/07/2018	DEFAULT ATHENE BROKER		3,014,118	3,000,000	2,999,132	2,999,426		(56)		(56)		2,999,370		14,748	14,748	100,071	05/09/2022
03072S-KR-5	AMERIQUEST MORTGAGE SECS INC 3.556% 12/25/33		12/26/2018	Paydown		200,128	200,128	182,367	186,962		13,166		13,166		200,128				2,549	12/25/2033
03073E-AJ-4	AMERISOURCEBERGEN CORP ABC 3 1/2 11/15/21 3.500% 11/15/21		06/01/2018	BANK OF AMERICA		9,928,914	9,931,000	10,280,472	10,096,833		(18,615)		(18,615)		10,078,217		(149,303)	(149,303)	193,103	11/15/2021
03349M-AA-3	ANDEAVOR BASIC 3.800% 04/01/28		10/02/2018	Tax Free Exchange		13,017,312	13,000,000	13,018,970	13,018,952		(1,639)		(1,639)		13,017,312				398,594	04/01/2028
035242-AA-4	ANHEUSER-BUSCH INBEV FIN ABIBB 2 5/8 01/17/23 2.625% 01/17/23		03/20/2018	BANK OF AMERICA		27,828,110	29,000,000	28,096,940	28,494,494		21,020		21,020		28,515,514		(687,404)	(687,404)	518,073	01/17/2023
037411-AN-5	APACHE CORP APA 7 02/01/18 7.000% 02/01/18		02/01/2018	Maturity		5,000,000	5,000,000	5,798,350	5,006,577		(6,577)		(6,577)		5,000,000				175,000	02/01/2018
037411-AR-6	APACHE CORP APA 6 01/15/37 6.000% 01/15/37		08/22/2018	Redemption 113.1130		1,004,443	888,000	1,053,452	1,052,703		(48,260)		(48,260)		1,004,443				85,692	01/15/2037
037411-BD-6	APACHE CORP APA 2 5/8 01/15/23 2.625% 01/15/23		04/25/2018	BANK OF AMERICA		9,478,400	10,000,000	9,678,800	9,825,832		10,394		10,394		9,836,226		(357,826)	(357,826)	205,625	01/15/2023
03766K-AA-1	APOLLO AVIATION SEC EQUITY APOLLO AVIATION SEC EQUITY 4.875% 03/17/36		12/15/2018	Paydown		1,847,328	1,847,328	1,820,994	1,839,217		8,111		8,111		1,847,328				71,402	03/17/2036

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										11	12	13	14	15						
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03766K-AB-9	APOLLO AVIATION SEC EQUITY APOLLO AVIATION SEC EQUITY 6.500% 03/17/36		12/15/2018	Paydown		369,466	369,466	361,950	366,876		2,590		2,590		369,466				19,041	03/17/2036
037833-CR-9	APPLE INC APPLE INC 3.200% 05/11/27		01/11/2018	US BANCORP		2,256,323	2,250,000	2,250,000	2,250,000						2,250,000		6,323	6,323	13,000	05/11/2027
037833-CT-5	APPLE INC APPLE INC 2.688% 05/11/20		02/07/2018	MIZUHO SECURITIES		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				18,536	05/11/2020
03789X-AA-6	APPLEBEES/IHOP FUNDING LLC 144A 4.277% 09/05/44		12/05/2018	Redemption 100.0000		150,000	150,000	149,784	149,786		214		214		150,000				4,010	09/05/2044
038779-AA-2	ARBYS FUNDING ARBYS FUNDING LLC 4.969% 10/30/45		10/30/2018	Paydown		38,571	38,571	38,571	38,571						38,571				1,198	10/30/2045
039483-BL-5	ARCHER DANIELS ADM 2 1/2 08/11/26 2.500% 08/11/26		10/04/2018	DEUTSCHE BANK		22,587,000	25,000,000	22,848,350	24,901,997		13,012	2,061,356	(2,048,344)		22,853,652		(266,652)	(266,652)	725,694	08/11/2026
04015U-AC-2	ARES CLO LTD ARES 2015-38A B2 3.840% 01/20/27		03/13/2018	Call 100.0000		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				120,320	01/20/2027
04015U-AD-0	ARES CLO LTD ARES 2015-38A C 5.619% 01/20/27		03/13/2018	Call 100.0000		19,000,000	19,000,000	18,872,700	18,554,614		(494)		(494)		18,554,120		445,880	445,880	353,041	01/20/2027
04248N-AA-1	ARMY HAWAII FAMILY HSG ARMYHW 5.524 06/15/50 5.524% 06/15/50		12/15/2018	Paydown		435,084	435,084	523,375	520,666		(85,582)		(85,582)		435,084				18,109	06/15/2050
04281B-AG-2	ARROWPOINT CLO LTD ARROWPOINT CLO LTD 7.086% 07/15/28		10/15/2018	Paydown		6,050,000	6,050,000	5,643,440	5,767,807		282,193		282,193		6,050,000				403,180	07/15/2028
048677-AB-4	ATLANTIC MARINE CORP ATLMAR 5.343 12/01/50 5.343% 12/01/50		12/01/2018	Redemption 100.0000		160,187	160,187	151,104	152,181		8,006		8,006		160,187				6,482	12/01/2050
048677-AG-3	ATLANTIC MARINE CORP ATLMAR 6.158 12/01/51 6.158% 12/01/51		12/01/2018	Redemption 100.0000		43,077	43,077	45,944	45,645		(2,568)		(2,568)		43,077				1,999	12/01/2051
05178T-AA-9	AURORA MILITARY HOUSING III AURMIL 5.82 07/15/34 5.820% 07/15/34		07/15/2018	Redemption 100.0000		352,663	352,663	352,663	352,663						352,663				12,828	07/15/2034
053332-AN-2	AUTOZONE INC AZO 2 7/8 01/15/23 2.875% 01/15/23		04/12/2018	BANK OF AMERICA		14,411,925	14,850,000	14,668,365	14,753,355		5,218		5,218		14,758,573		(346,648)	(346,648)	321,389	01/15/2023
053332-AP-7	AUTOZONE INC AZO 3 1/8 07/15/23 3.125% 07/15/23		04/12/2018	BANK OF AMERICA		3,422,685	3,500,000	3,480,645	3,488,880		540		540		3,489,419		(66,734)	(66,734)	82,335	07/15/2023
05367A-AG-8	AVIATION CAPITAL 2.875% 09/17/18		08/17/2018	Call 100.0000		4,750,000	4,750,000	4,799,685	4,782,731		(32,731)		(32,731)		4,750,000				125,182	09/17/2018
05526D-AS-4	BAT CAPITAL CORP BAT CAPITAL CORP 3.219% 08/14/20		05/24/2018	DEFAULT ATHENE BROKER		4,017,560	4,000,000	4,000,000	4,000,000						4,000,000		17,560	17,560	49,347	08/14/2020
05526D-BC-8	BAT CAPITAL CORP BAT CAPITAL CORP 4.390% 08/15/37		11/23/2018	Tax Free Exchange		11,341,814	11,300,000	11,343,225	11,343,134		(1,320)		(1,320)		11,341,814				631,111	08/15/2037
05531U-AD-2	BCAP LLC TRUST BCAP LLC TRUST 6.000% 02/26/37		12/01/2018	Paydown		525,610	675,063	537,519	535,980		(10,370)		(10,370)		525,610				21,577	02/26/2037
05531X-AG-9	BCAP LLC TRUST BCAP LLC TRUST 6.000% 07/28/37		12/01/2018	Paydown		296,841	485,968	392,837	394,650		(97,809)		(97,809)		296,841				16,517	07/28/2037
05531Y-AB-8	BCAP LLC TRUST BCAP 2009-RR6 1A2 Mtge 4.535% 10/26/35		12/01/2018	Paydown		312,143	312,143	283,855	289,575		22,568		22,568		312,143				10,313	10/26/2035
05532E-AD-7	BCAP LLC TRUST BCAP LLC TRUST 4.367% 08/26/35		12/01/2018	Paydown		662,834	674,790	567,258	579,619		83,215		83,215		662,834				14,316	08/26/2035
05532E-AP-0	BCAP LLC TRUST BCAP 2009-RR10 7A2 MTGE 4.770% 10/26/35		12/01/2018	Paydown		29,402	29,402	26,609	26,873		2,529		2,529		29,402				1,134	10/26/2035
05532L-AA-7	BCAP LLC TRUST BCAP 2009-RR14 1A1 9.416% 05/26/37		07/01/2018	Paydown		96,123	95,826	96,186	95,803		320		320		96,123				2,266	05/26/2037
05532U-AL-3	BCAP LLC TRUST BCAP LLC TRUST 6.100% 04/28/37		12/01/2018	Paydown		13,844	13,844	13,792	13,791		54		54		13,844				845	04/28/2037
05532V-BB-2	BCAP LLC TRUST BCAP LLC TRUST 3.106% 08/26/37		12/25/2018	Paydown		872,747	872,747	657,833	658,655		214,092		214,092		872,747				11,813	08/26/2037
05536L-AD-7	BCAP LLC TRUST BCAP 2011-RR8 1A4 4.478% 07/26/36		12/01/2018	Paydown		952,615	1,108,317	874,354	885,318		67,297		67,297		952,615				24,692	07/26/2036
05537L-AA-2	BCAP BCAP 2011-RR10 1A1 5.000% 03/26/37		12/01/2018	Paydown		368,817	368,817	370,200	369,537		(721)		(721)		368,817				9,983	03/26/2037
05539B-AY-0	BCAP LLC TRUST 3.560% 07/26/37		12/01/2018	Paydown		2,112,079	2,112,079	1,981,394	2,088,426		23,653		23,653		2,112,079				34,376	07/26/2037
05539Q-AW-1	BCAP LLC TRUST BCAP LLC TRUST 2.766% 11/27/35		06/28/2018	DEFAULT ATHENE BROKER		10,014,231	10,921,420	8,834,641	9,264,626		92,511		92,511		9,357,137		657,094	657,094	124,398	11/27/2035
05539Q-AW-1	BCAP LLC TRUST BCAP LLC TRUST 2.766% 11/27/35		06/25/2018	Paydown		815,591	840,192	679,655	712,734		102,857		102,857		815,591				5,226	11/27/2035
05540X-AJ-2	BCAP LLC TRUST 3.167% 04/26/37		12/01/2018	Paydown		2,282,089	2,282,089	2,125,196	2,246,048		36,041		36,041		2,282,089				36,590	04/26/2037

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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
05540X-AT-0	BCAP LLC TRUST 3.560% 09/01/19		12/01/2018	Paydown		3,270,642	3,270,642	3,118,353	3,240,876		29,766		29,766		3,270,642				53,232	09/01/2019
055482-AJ-2	WESTERN ATLAS INC BHI 6 06/01/18 6.000% 06/01/18		01/10/2018	Call 101.6050		2,606,168	2,565,000	2,494,719	2,560,785		253		253		2,561,038		3,962	3,962	57,841	06/01/2018
05604F-AJ-4	BWAY MORTGAGE TRUST BWAY 2013-1515 B 3.473% 03/10/33		05/24/2018	JP MORGAN SECURITIES		5,371,094	5,500,000	5,431,774	5,453,974		2,105		2,105		5,456,079		(84,985)	(84,985)	94,444	03/10/2033
05604F-AN-5	BWAY MORTGAGE TRUST BWAY 2013-1515 D 3.633% 03/10/33		05/24/2018	JP MORGAN SECURITIES		4,346,367	4,500,000	4,552,578	4,544,948		(2,583)		(2,583)		4,542,365		(195,998)	(195,998)	80,839	03/10/2033
05723K-AC-4	BAKER HUGHES A GE CO LLC BASIC 4.080% 12/15/47		02/01/2018	Tax Free Exchange		30,000,000	30,000,000	30,000,000	30,000,000						30,000,000				170,000	12/15/2047
059469-AE-6	BANC OF AMERICA ALT LOAN BANC OF AMERICA ALT LOAN 6.226% 01/01/56		12/01/2018	Paydown		606,635	606,635	386,540	375,737		230,898		230,898		606,635				10,146	01/01/2056
05946X-XH-1	BANC OF AMERICA MORTGAGE SEC BAFC 2005-E 1A1 3.050% 05/20/35		12/20/2018	Paydown		372,969	400,850	274,081	351,013		21,956		21,956		372,969				5,959	05/20/2035
059475-AB-9	BANC OF AMERICA ALT LN TR BOAA 2007-2 1A2 5.500% 06/25/37		12/01/2018	Paydown		514,636	611,915	476,022	431,828		82,808		82,808		514,636				19,126	06/25/2037
059487-AC-2	BANC OF AMERICA ALT LOAN BOAA 2006-6CB3 6.000% 07/25/46		12/01/2018	Paydown		242,344	317,033	261,552	263,719		(21,375)		(21,375)		242,344				10,437	07/25/2046
05948K-Y3-7	BANC OF AMERICA ALT LOAN TRUST 2005-12 1CB5 5.750% 01/25/36		12/01/2018	Paydown		261,304	266,426	239,450	243,967		17,338		17,338		261,304				8,339	01/25/2036
059497-BA-4	BANK OF AMERICA COMM MTG INC BANC OF AMERICA COMM MTGE TR 5.482% 01/15/49		11/01/2018	Paydown		373,863	373,153	371,945	377,532		(3,669)		(3,669)		373,863				9,927	01/15/2049
05949A-6J-4	BANK OF AMERICA MTG SECURITIES 2005-E 2A7 4.363% 06/25/35		12/01/2018	Paydown		2,373,357	2,498,324	1,806,600	2,114,805		258,552		258,552		2,373,357				58,548	06/25/2035
05949C-PL-4	BANC OF AMERICA MORTGAGE 2005-L 2A5 4.707% 01/25/36		12/01/2018	Paydown		146,652	165,933	130,496	149,694		(3,042)		(3,042)		146,652				4,027	01/25/2036
05949T-BF-5	BANC OF AMERICA FUNDING CORP BAFC 2006-1 3A1 5.500% 01/25/36		12/01/2018	Paydown		180,051	183,671	163,311	159,593		20,458		20,458		180,051				4,276	01/25/2036
05951F-AK-0	BANC AMERICA FUNDING CORP BANC AMERICA FUNDING CORP 5.847% 07/01/55		12/01/2018	Paydown		96,553	142,651	113,702	118,751		(22,198)		(22,198)		96,553				5,717	07/01/2055
05951G-AC-6	BANC AMERICA FUNDING CORP 2.636% 03/25/37		12/26/2018	Paydown		479,643	637,904	440,951	441,057		38,586		38,586		479,643				6,242	03/25/2037
059529-AJ-6	BANC OF AMERICA FUNDING CORP BAFC 2007-7 3A2 5.306% 09/25/37		12/01/2018	Paydown		724,046	1,238,982	957,609	840,983		(116,937)		(116,937)		724,046				38,427	09/25/2037
05952F-AK-9	BANC OF AMERICA MORTGAGE SEC BOAMS 2007-2 A10 5.850% 05/25/37		12/01/2018	Paydown		104,612	179,862	146,707	151,810		(47,198)		(47,198)		104,612				5,726	05/25/2037
05952X-AE-4	BANC OF AMERICA FUNDING BANC OF AMERICA FUNDING CORP 6.000% 07/26/36		12/01/2018	Paydown		351,788	551,744	427,601	448,779		(96,990)		(96,990)		351,788				25,146	07/26/2036
05963S-AE-2	BANC OF AMERICA FUNDING BACF 14 -R7 0.529% 09/26/36		12/26/2018	Paydown			230,944	135,968	144,685		(144,685)		(144,685)						5,776	09/26/2036
06051G-FH-7	BANK OF AMERICA CORP 4.200% 08/26/24		05/16/2018	DEFAULT ATHENE BROKER		2,003,060	2,000,000	1,998,540	1,998,963		52		52		1,999,014		4,046	4,046	60,900	08/26/2024
06051G-GW-3	BANK OF AMERICA CORP BASIC 3.419% 12/20/28		05/23/2018	Tax Free Exchange		24,997,958	25,000,000	24,997,750	24,997,753		205		205		24,997,958				363,269	12/20/2028
06406F-AE-3	BANK OF NY MELLON CORP BK 2.45 08/17/26 2.450% 08/17/26		10/04/2018	MORGAN STANLEY		9,007,100	10,000,000	9,097,600	9,966,067		4,886	871,137	(866,251)		9,099,816		(92,716)	(92,716)	280,389	08/17/2026
06849R-AF-9	BARRICK NA FINANCE LLC ABXCN 4.4 05/30/21 4.400% 05/30/21		07/17/2018	Call 104.2727		5,213,637	5,000,000	4,483,050	4,745,913		37,166		37,166		4,783,079		216,921	216,921	352,359	05/30/2021
070101-E@-5	BASIN ELECTRIC POWER COOP SERIES 2011A 4.000% 10/01/31		10/01/2018	Redemption 100.0000		428,580	428,580	428,580	428,580						428,580				17,143	10/01/2031
07131R-AG-2	BATTALION CLO LTD SER 13-4A CLASS C 5.837% 10/22/25		04/22/2018	Paydown		3,000,000	3,000,000	2,720,550	2,828,764		171,236		171,236		3,000,000				74,371	10/22/2025
07131T-AA-1	BATTALION CLO LTD SERIES 13-4A CLASS D 7.087% 10/22/25		04/22/2018	Paydown		1,800,000	1,800,000	1,505,520	1,592,335		207,665		207,665		1,800,000				55,998	10/22/2025
07177M-AB-9	BAXALTA INC SHPLN 4 06/23/25 4.000% 06/23/25		09/11/2018	TENDER OFFER		14,178,059	14,047,000	13,959,465	13,972,288		6,036		6,036		13,978,324		199,734	199,734	402,681	06/23/2025
073730-AE-3	BEAM SUNTORY INC SUNTOR 3 1/4 05/15/22 3.250% 05/15/22		04/12/2018	BANK OF AMERICA		5,127,512	5,200,000	5,298,020	5,248,181		(3,205)		(3,205)		5,244,976		(117,464)	(117,464)	70,886	05/15/2022
07386H-ZE-4	BEAR STEARNS ALT A TRUST BEAR STEARNS ALT A TRUST 4.196% 01/25/36		12/01/2018	Paydown		572,996	659,166	530,199	484,781		88,215		88,215		572,996				13,350	01/25/2036

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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
073875-AK-2	BEAR STEARNS ALT A TRUST BEAR STEARNS ALT A TRUST 4.099% 12/25/46		12/01/2018	Paydown		903,927	1,078,262	756,805	681,609		222,318		222,318		903,927				17,133	12/25/2046
073879-PS-1	BEAR STEARNS ASSET BACKED SEC 2005-HE1 M2 3.751% 01/25/35		12/26/2018	Paydown		1,076,951	1,076,951	838,162	948,986		127,964		127,964		1,076,951				14,278	01/25/2035
07387A-BR-5	BEAR STEARNS ADJ RATE MTGE BEAR STEARNS ADJ RATE MTGE 4.181% 08/25/35		12/01/2018	Paydown		492,550	507,051	457,605	446,023		46,527		46,527		492,550				11,824	08/25/2035
07389K-AA-9	BEAR STEARNS ALT_A TRUST II SER 07-1 CLASS 1A1 3.989% 09/25/47		12/01/2018	Paydown		782,358	914,556	627,569	554,631		227,727		227,727		782,358				19,844	09/25/2047
07401A-AA-5	BEAR STEARNS MTGE FUNDING BEAR STEARNS MTGE FUNDING 2.706% 09/25/46		12/26/2018	Paydown		609,731	612,849	501,195	445,899		163,832		163,832		609,731				6,417	09/25/2046
075887-BK-4	BECTON DICKINSON BDX 3.3 03/01/23 3.300% 03/01/23		04/12/2018	BANK OF AMERICA		4,857,000	5,000,000	5,006,922	5,004,844		(252)		(252)		5,004,591		(147,591)	(147,591)	103,125	03/01/2023
075887-CD-9	BECTON DICKINSON BCR 6.7 12/01/26 6.700% 12/01/26		05/01/2018	Tax Free Exchange		18,540,474	16,850,000	18,592,747	18,591,890		(51,415)		(51,415)		18,540,474				470,396	12/01/2026
081331-AB-6	BELVOIR LAND LLC FTBELV 5.03 12/15/25 5.030% 12/15/25		12/15/2018	Redemption 100.0000		437,340	437,340	431,874	434,694		2,647		2,647		437,340				16,568	12/15/2025
081331-AE-0	BELVOIR LAND LLC FTBELV 5.3 12/15/35 5.300% 12/15/35		12/15/2018	Paydown		58,534	58,534	63,570	63,185		(4,650)		(4,650)		58,534				2,339	12/15/2035
10112R-AQ-7	BOSTON PROPERTIES LP BXP 5 7/8 10/15/19 5.875% 10/15/19		12/13/2018	Call 102.2820		6,597,189	6,450,000	6,432,456	6,446,112		2,016		2,016		6,448,128		1,872	1,872	587,172	10/15/2019
10922N-AA-1	BRIGHTHOUSE FINANCIAL INC BRIGHTHOUSE FINANCIAL INC 3.700% 06/22/27		05/01/2018	Tax Free Exchange		23,931,130	24,000,000	23,926,520	23,929,039		2,092		2,092		23,931,130				318,200	06/22/2027
111022-AA-7	BRITISH TRANSCO FINANCE NGGLN 6 5/8 06/01/18 6.625% 06/01/18		06/01/2018	Maturity		5,000,000	5,000,000	5,104,150	5,006,179		(6,179)		(6,179)		5,000,000				165,625	06/01/2018
11134L-AG-4	BROADCOM CRP / CAYMN FI AVGO 3 7/8 01/15/27 3.875% 01/15/27		02/21/2018	Tax Free Exchange		39,990,915	40,000,000	39,990,200	39,990,801		114		114		39,990,915				930,000	01/15/2027
11134L-AQ-2	BROADCOM CRP / CAYMN FI BASIC 3.500% 01/15/28		02/21/2018	Tax Free Exchange		5,997,455	6,000,000	5,997,300	5,997,300		155		155		5,997,455				72,333	01/15/2028
121575-AJ-3	BURLINGTON COAT FACTORY BURLINGTON COAT FACTORY TL B5 5.118% 11/09/24		11/07/2018	Redemption 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				181,588	11/09/2024
12543D-AY-6	CHS /COMMUNITY CHS/COMMUNITY HEALTH SYS 6.250% 03/31/23		03/16/2018	DEFAULT ATHENE BROKER		295,600	320,000	321,200	321,030		(37)		(37)		320,993		(25,393)	(25,393)	9,444	03/31/2023
12543K-AM-6	COMMUNITY HEALTH SYSTEMS, INC 5.253% 12/31/19		05/25/2018	DIRECT		1,610,714	1,620,120	1,618,264	1,619,008		204		204		1,619,213		(8,499)	(8,499)	32,665	12/31/2019
12543K-AN-4	COMMUNITY HEALTH SYSTEMS, INC 5.349% 01/27/21		04/16/2018	DIRECT		627,909	628,469	628,469	628,469						628,469		(561)	(561)	11,789	01/27/2021
12543R-AT-6	COUNTRYWIDE HOME LOANS CWHL 2007-3 A18 6.000% 04/25/37		12/01/2018	Paydown		444,698	534,159	450,146	423,904		20,793		20,793		444,698				16,178	04/25/2037
12543R-BJ-7	COUNTRYWIDE HOME LOANS CWHL 2007-3 A33 6.000% 04/25/37		12/01/2018	Paydown		481,761	578,679	470,559	442,475		39,286		39,286		481,761				17,527	04/25/2037
12543T-AB-1	COUNTRYWIDE HOME LOANS CWHL 2006-13 1A2 6.250% 09/25/36		12/01/2018	Paydown		950,691	1,017,422	831,875	751,532		199,159		199,159		950,691				27,886	09/25/2036
12543U-AE-2	COUNTRYWIDE HOME LOANS CWHL 2006-15 A5 6.250% 10/25/36		12/01/2018	Paydown		691,452	755,629	615,265	551,735		139,717		139,717		691,452				29,165	10/25/2036
12544D-AW-9	COUNTRYWIDE HOME LOANS CWHL 2007-14 A21 6.250% 09/25/37		12/01/2018	Paydown		330,668	344,551	301,148	288,058		42,611		42,611		330,668				11,118	09/25/2037
12544L-AQ-4	COUNTRYWIDE HOME LOANS CWHL 2007-11 A15 6.000% 08/25/37		12/01/2018	Paydown		425,993	502,763	437,850	392,027		33,965		33,965		425,993				12,324	08/25/2037
12545A-AX-2	COUNTRYWIDE HOME LOANS CWHL 2007-8 1A22 6.000% 01/25/38		12/01/2018	Paydown		525,448	606,875	538,386	481,111		44,337		44,337		525,448				20,865	01/25/2038
12545B-AC-6	COUNTRYWIDE HOME LOANS CWHL 2008-3R 2A1 6.000% 08/25/37		12/01/2018	Paydown		747,046	931,372	848,897	781,943		(34,897)		(34,897)		747,046				32,226	08/25/2037
125634-AN-5	CLIF FUNDING LLC CLI FUNDING LLC 3.290% 06/18/29		12/18/2018	Paydown		520,004	520,004	484,619	493,533		26,471		26,471		520,004				10,145	06/18/2029
125634-AQ-8	CLIF FUNDING LLC CLI FUNDING LLC 3.380% 10/18/29		12/18/2018	Paydown		307,161	307,161	288,048	292,965		14,196		14,196		307,161				5,900	10/18/2029
12563L-AA-5	CLIF FUNDING LLC CLIF FUNDING LLC 4.210% 02/18/41		12/18/2018	Paydown		159,324	159,324	159,307	161,024		(1,700)		(1,700)		159,324				3,580	02/18/2041

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
12563L-AE-7	CLIF FUNDING LLC CLI FUNDING LLC 3.620% 05/18/42		12/18/2018	Paydown		217,791	235,336	235,310	235,358		(17,567)		(17,567)		217,791				4,783	05/18/2042
12566V-AE-2	CITIMORTGAGE ALT LN TR CMALT 2007-A4 1A5 5.750% 04/25/37		12/01/2018	Paydown		492,959	631,655	489,340	486,537		6,422		6,422		492,959				18,603	04/25/2037
12572Q-AE-5	CME GROUP INC CME 3 09/15/22 3.000% 09/15/22		06/01/2018	BANK OF AMERICA		27,775,246	28,222,000	27,967,686	28,083,868		11,725		11,725		28,095,593		(320,347)	(320,347)	611,477	09/15/2022
12572Q-AG-0	CME GROUP INC CME 3 03/15/25 3.000% 03/15/25		10/05/2018	BANK OF AMERICA		20,944,440	22,000,000	21,189,586	21,936,072		8,818	752,482	(743,664)		21,192,408		(247,968)	(247,968)	705,833	03/15/2025
12589G-BK-5	CMS ENERGY CORP CMS 5.05 03/15/22 5.050% 03/15/22		10/04/2018	GOLDMAN SACHS & CO.		5,420,732	5,215,000	5,435,657	5,598,216		(70,528)	93,480	(164,008)		5,434,208		(13,476)	(13,476)	280,915	03/15/2022
12624P-AF-2	COMM MORTGAGE TRUST COMM 2012-CR3 XA 1.871% 11/15/45		12/01/2018	Paydown				262,916	128,917		(128,917)		(128,917)						21,807	11/15/2045
12624Q-AS-2	COMMERCIAL MORTGAGE TRUST COMM 2012-CR4 XA 1.784% 10/15/45		12/01/2018	Paydown				193,755	98,474		(98,474)		(98,474)						14,939	10/15/2045
12625C-AJ-2	COMMERCIAL MORTGAGE TRUST COMM 2013-WWP B 3.726% 03/10/31		05/29/2018	DEUTSCHE BANK		25,700,195	25,000,000	25,624,973	25,342,589		(25,842)		(25,842)		25,316,747		383,448	383,448	465,688	03/10/2031
12625C-AL-7	COMMERCIAL MORTGAGE TRUST COMM 2013-WWP C 3.544% 03/10/31		06/05/2018	CITIGROUP GLOBAL MARKETS		12,668,945	12,500,000	12,364,575	12,418,337		5,864		5,864		12,424,201		244,744	244,744	228,896	03/10/2031
12625F-AF-3	COMMERCIAL MORTGAGE TRUST COMM 2013-CR7 XA 1.236% 03/10/46		12/01/2018	Paydown				1,674,624	902,568		(902,568)		(902,568)						298,725	03/10/2046
12625F-AU-0	COMMERCIAL MORTGAGE TRUST COMM 2013-CR7 B 3.613% 03/10/46		05/31/2018	WELLS FARGO		5,898,984	6,000,000	6,089,645	6,048,919		(3,844)		(3,844)		6,045,075		(146,091)	(146,091)	139,402	03/10/2046
12625U-AC-7	COMM MORTGAGE TRUST COMM 2013-CR9 AM 4.257% 07/10/45		07/01/2018	Paydown		8					8		8		8					07/10/2045
12625U-BC-6	COMM MORTGAGE TRUST COMM 2013-CR9 XA 0.122% 07/10/45		12/01/2018	Paydown				386,095	109,382		(109,382)		(109,382)						15,060	07/10/2045
126379-AH-9	CREDIT SUISSE MORTGAGE CAP CER CSMC 2007-4 2A3 6.000% 06/25/37		12/01/2018	Paydown		219,781	299,435	246,785	268,318		(48,536)		(48,536)		219,781				7,406	06/25/2037
12638P-BT-5	CREDIT SUISSE MORTGAGE CAP CER CSMC 2007-3 4A4 5.500% 04/25/37		12/01/2018	Paydown		1,552,227	1,553,215	1,296,935	1,395,772		156,455		156,455		1,552,227				36,244	04/25/2037
12641R-AS-9	CREDIT SUISSE MTGE TRUST Credit suisse mtge trust 5.500% 10/26/35		12/01/2018	Paydown			151,591	119,757	121,319		(121,319)		(121,319)						2,558	10/26/2035
12641T-AS-5	CREDIT SUISSE MTGE CAPITAL CREDIT SUISSE MTGE TRUST 3.955% 07/26/49		12/01/2018	Paydown		1,071,517	1,075,150	871,544	902,730		168,787		168,787		1,071,517				20,008	07/26/2049
12645Q-AC-2	CREDIT SUISSE MTGE TRST CREDIT SUISSE MTGE TRST 4.421% 12/01/55		12/01/2018	Paydown		1,050,516	1,174,987	771,636	822,470		228,046		228,046		1,050,516				25,327	12/01/2055
12645Q-CN-6	CREDIT SUISSE MTGE TRST CREDIT SUISSE MTGE CAPITAL 4.027% 07/28/36		12/01/2018	Paydown		900,212	934,874	631,040	615,329		284,883		284,883		900,212				18,292	07/28/2036
12645V-AY-3	CEDIT SUISSE MTGE TRUST CREDIT SUISSE MTGE TRUST 3.363% 02/27/37		12/01/2018	Paydown			102,097	70,064	72,942		(72,942)		(72,942)						3,341	02/27/2037
12646P-AE-9	CREDIT SUISSE MTGE TRUST 3.649% 05/28/36		12/01/2018	Paydown			(886)	(707)	(723)		723		723						287	05/28/2036
12646P-CW-7	CREDIT SUISSE MTGE TRUST CREDIT SUISSE MTGE TRUST 4.100% 03/27/36		12/01/2018	Paydown		816,257	952,182	709,376	733,995		82,262		82,262		816,257				18,041	03/27/2036
12646T-CE-9	CREDIT SUISSE MTGE TRUST CREDIT SUISSE MORTGAGE TRST 4.119% 10/27/36		12/01/2018	Paydown		576,209	443,608	369,027	355,943		220,266		220,266		576,209				16,326	10/27/2036
126650-BS-8	CVS HEALTH CORP 144A 7.507% 01/10/32		12/10/2018	Redemption 100.0000		3,429	3,429	3,429	3,429						3,429				141	01/10/2032
126671-YC-4	CWL RESIDENTIAL ASSET SEC TR 3.556% 03/25/33		12/26/2018	Paydown		545,514	545,514	484,144	537,905		7,610		7,610		545,514				9,246	03/25/2033
12667F-2R-5	COUNTRYWIDE ALT LN TR CWALT 2005-1CB 2A2 5.500% 03/25/35		12/01/2018	Paydown		115,065	155,558	119,411	111,294		3,771		3,771		115,065				4,983	03/25/2035
12667F-A4-7	COUNTRYWIDE ALT LN TR 2004-33 3A1 4.300% 12/25/34		12/01/2018	Paydown		8,889	8,889	8,355	8,988		(100)		(100)		8,889				173	12/25/2034
12667F-R6-4	COUNTRYWIDE ALT LN TR COUNTRYWIDE ALT LOAN TRST 5.500% 03/01/36		12/01/2018	Paydown		399,833	412,915	382,744	389,010		10,823		10,823		399,833				12,038	03/01/2036
12668A-AG-0	COUNTRYWIDE ALT LOAN TRUST 2005-47CB A7 5.500% 10/25/35		12/01/2018	Paydown		307,978	397,136	309,012	303,852		4,126		4,126		307,978				11,735	10/25/2035

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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
12668A-Q2-4	COUNTRYWIDE ALT LOAN TRUST CWALT 2005-J14 A3 5.500% 12/25/35		12/01/2018	Paydown		761,574	941,009	730,684	738,886		22,688		22,688		761,574				26,612	12/25/2035
12668A-X9-1	COUNTRYWIDE ALT LOAN TRUST 2005-65CB 1A7 5.500% 01/25/36		12/01/2018	Paydown		40,897	40,897	34,967	32,907		7,990		7,990		40,897				1,052	01/25/2036
12668B-VB-6	COUNTRYWIDE ALT LN TR CWALT 2006-9T1 A2 5.750% 05/25/36		12/01/2018	Paydown		259,230	316,374	243,573	188,505		70,725		70,725		259,230				8,159	05/25/2036
12668B-XC-2	COUNTRYWIDE ALT LN TR CWALT 2006-12CB A7 6.000% 05/25/36		12/01/2018	Paydown		125,426	152,296	119,552	118,390		7,036		7,036		125,426				4,323	05/25/2036
126694-GU-6	COUNTRYWIDE HOME LOANS CWHL 2005-23 A1 5.500% 11/25/35		12/01/2018	Paydown		681,705	848,395	725,852	731,469		(44,396)	5,368	(49,764)		681,705				21,121	11/25/2035
126694-JG-4	COUNTRYWIDE HOME LOANS CWHL 2005-R3 AF MTGE 2.906% 09/25/35		12/25/2018	Paydown		678,570	678,570	604,133	617,281		61,289		61,289		678,570				8,279	09/25/2035
126694-JH-2	COUNTRYWIDE HOME LOANS COUNTRYWIDE HOME LOAN 3.554% 09/25/35		12/01/2018	Paydown				215,069	202,585		(202,585)		(202,585)						29,911	09/25/2035
126694-JT-6	COUNTRYWIDE HOME LOANS CWHL 2005-24 A3 5.500% 11/25/35		12/01/2018	Paydown		323,181	323,181	276,724	290,011		33,170		33,170		323,181				10,075	11/25/2035
126694-K3-1	COUNTRYWIDE HOME LOANS CWHL 2006-6 A1 6.000% 04/25/36		12/01/2018	Paydown		57,498	77,204	73,187	67,413		(9,915)		(9,915)		57,498				3,191	04/25/2036
126694-NV-6	COUNTRYWIDE HOME LOANS 2005-27 2A1 5.500% 12/25/35		12/01/2018	Paydown		412,871	413,097	360,479	329,498		83,374		83,374		412,871				7,846	12/25/2035
126694-TD-0	COUNTRYWIDE HOME LOANS CWHL 2005-29 A1 5.750% 12/25/35		12/01/2018	Paydown		1,688,247	2,124,225	1,865,256	1,630,508		57,739		57,739		1,688,247				65,878	12/25/2035
126694-TS-7	COUNTRYWIDE HOME LOANS CWHL 2005-30 A3 5.500% 01/25/36		12/01/2018	Paydown		669,631	878,590	766,968	736,633		(67,001)		(67,001)		669,631				22,222	01/25/2036
126694-VM-7	COUNTRYWIDE HOME LOANS 2005-HY10 CLASS 3A1A 4.261% 02/20/36		12/01/2018	Paydown		160,577	171,297	125,903	138,911		21,666		21,666		160,577				3,595	02/20/2036
12669D-6H-6	COUNTRYWIDE HOME LOANS CWHL 2003-J3 1A10 5.750% 05/25/33		12/01/2018	Paydown		47,590	47,590	44,259	45,221		2,369		2,369		47,590				1,495	05/25/2033
12669F-RG-0	COUNTRYWIDE HOME LOANS CWHL 2004-4 A5 5.250% 05/25/34		12/01/2018	Paydown		828,015	828,015	834,225	830,806		(2,791)		(2,791)		828,015				23,797	05/25/2034
12669G-K6-7	COUNTRYWIDE ALT LN TR CWHL 2005-14 A2 5.500% 07/25/35		12/01/2018	Paydown		112,896	112,896	92,151	96,561		16,335		16,335		112,896				3,152	07/25/2035
12702*-AA-4	CVS LSE BACKD PT PP TR SER 201 CVS LSE BCKD PT PP TR SERIES 2 3.901% 10/10/39		12/10/2018	Redemption 100.0000		144,517	144,517	144,517	144,517						144,517				3,072	10/10/2039
12803P-AB-4	CAJUN GLOBAL LLC CAJUN GLOBAL LLC 6.500% 08/20/47		11/20/2018	Paydown		120,000	120,000	119,069	120,230		(230)		(230)		120,000				4,875	08/20/2047
13342B-AC-9	CAMERON INTL CORP CAM 6 3/8 07/15/18 6.375% 07/15/18		07/15/2018	Maturity		3,000,000	3,000,000	3,123,300	3,009,425		(9,425)		(9,425)		3,000,000				191,250	07/15/2018
134011-AJ-4	CAMP PENDLETON QUANTICO PENDLE 5.572 10/01/50 5.572% 10/01/50		10/01/2018	Redemption 100.0000		340,000	340,000	355,929	354,442		(14,442)		(14,442)		340,000				15,184	10/01/2050
134429-AY-5	CAMPBELL SOUP CO CPB 2 1/2 08/02/22 2.500% 08/02/22		04/25/2018	BANK OF AMERICA		19,462,631	20,509,000	19,671,322	20,054,724		29,956		29,956		20,084,680		(622,049)	(622,049)	377,423	08/02/2022
13976A-AH-3	CAPITAL AUTO RECEIVABLES TRST AFIN 2016-3 D 2.650% 01/22/24		04/26/2018	GOLDMAN SACHS & CO.		3,964,219	4,000,000	3,999,571	3,999,725		(385)		(385)		3,999,340		(35,121)	(35,121)	38,278	01/22/2024
14040H-BK-0	CAPITAL ONE FINANCIAL CO COF 3 3/4 07/28/26 3.750% 07/28/26		04/12/2018	BANK OF AMERICA		9,443,900	10,000,000	9,964,500	9,968,783		907		907		9,969,690		(525,790)	(525,790)	268,750	07/28/2026
14069B-AA-2	CAPMARK MILITARY HSG CPMRK 2007-AETC A1 5.746% 02/10/52		12/10/2018	Paydown		133,538	133,538	120,852	121,811		11,727		11,727		133,538				4,194	02/10/2052
14069E-AA-6	CAPMARK MILITARY HOUSING TRUST CPMRK 2007-ACC A1 6.084% 07/10/52		12/10/2018	Paydown		288,003	288,003	316,668	315,842		(27,840)		(27,840)		288,003				9,581	07/10/2052
14149Y-AV-0	CARDINAL HEALTH INC CAH 3.2 06/15/22 3.200% 06/15/22		04/25/2018	BANK OF AMERICA		21,368,499	21,834,000	22,125,128	21,982,941		(10,128)		(10,128)		21,972,812		(604,313)	(604,313)	256,186	06/15/2022
14312E-AE-3	CARLYLE GROUP MARKET STRATEGIE CGMS 2012-3A BR 4.936% 10/14/28		12/14/2018	Call 100.0000		10,500,000	10,500,000	10,500,000	10,500,000						10,500,000				557,861	10/14/2028
144531-AE-0	CARRINGTON MTGE LOAN TRUST CARRINGTON MTGE LOAN TRUST 3.404% 05/25/34		09/25/2018	Paydown		71,534	71,534	67,242	66,804		4,730		4,730		71,534				509	05/25/2034
14855J-AB-1	CASTLE LAKE CASTLE LAKE AIRCRAFT 4.450% 08/15/41		12/15/2018	Paydown		1,111,008	1,111,008	1,110,683	1,114,981		(3,973)		(3,973)		1,111,008				30,289	08/15/2041

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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
14855J-AC-9	CASTLE LAKE CASTLE LAKE AIRCRAFT 6.150% 08/15/41		12/15/2018	Paydown		701,109	701,109	700,628	704,211		(3,102)		(3,102)		701,109				26,411	08/15/2041
14855T-AA-1	CASTLELAKE AIRCRAFT CLAST 2015-1A A 4.703% 12/15/40		12/15/2018	Paydown		924,385	924,385	924,364	933,413		(9,027)		(9,027)		924,385				25,355	12/15/2040
151020-AM-6	CELGENE CORP CELGENE CORP 4.625% 05/15/44		07/18/2018	DEFAULT ATHENE BROKER		2,809,905	3,000,000	3,228,180	3,227,239		(2,644)		(2,644)		3,224,594		(414,689)	(414,689)	93,656	05/15/2044
151020-AR-5	CELGENE CORP 3.550% 08/15/22		04/13/2018	DEFAULT ATHENE BROKER		3,002,400	3,000,000	2,991,870	2,994,409		330		330		2,994,739		7,661	7,661	71,592	08/15/2022
15137K-AC-3	CENT CLO LP CECLO 2015-24A B 5.186% 10/15/26		08/08/2018	Call 100.0000		15,250,000	15,250,000	15,272,875	15,269,805		21,006		21,006		15,290,811		(40,811)	(40,811)	576,712	10/15/2026
15672G-AA-7	CERBERUS ONSHORE CERBERUS ONSHORE II CLO 4.586% 09/07/26		10/15/2018	Paydown		1,485,544	1,485,544	1,485,544	1,485,544						1,485,544				32,185	09/07/2026
161631-AX-4	CHASE MORTGAGE FINANCE CORP CHASE 2007-S5 1A22 6.000% 07/25/37		12/01/2018	Paydown		885,725	902,780	756,612	698,649		187,076		187,076		885,725				25,995	07/25/2037
16163B-AW-4	CHASE MORTGAGE FINANCE CORP CHASE 2006-S2 2A1 6.000% 10/25/36		12/01/2018	Paydown		2,273,527	1,879,642	1,533,680	1,412,279		861,248		861,248		2,273,527				72,315	10/25/2036
16165L-AF-7	CHASEFLEX TRUST CHASEFLEX TRUST 4.701% 06/25/36		05/01/2018	Paydown			(310,338)	(262,042)	(262,642)		262,642		262,642						4,525	06/25/2036
16165Y-AC-6	CHASEFLEX TRUST 2007-M1 1A3 2.846% 08/25/37		12/26/2018	Paydown		537,535	634,426	478,199	431,446		106,089		106,089		537,535				7,524	08/25/2037
165069-AP-0	VERIZON MARYLAND LLC VZ 8 10/15/29 8.000% 10/15/29		02/01/2018	Tax Free Exchange															(831,667)	10/15/2029
16678W-AA-4	CHEVY CHASE MTGE CHEVY CHASE MOTGAGE 2.636% 04/25/47		12/26/2018	Paydown		765,110	824,356	712,037	721,010		44,100		44,100		765,110				11,659	04/25/2047
17025T-AV-3	COUNTRYWIDE HOME LOANS CWHL 2007-15 1A20 6.250% 09/25/37		12/01/2018	Paydown		687,313	710,637	654,134	609,733		77,580		77,580		687,313				18,424	09/25/2037
171232-AP-6	CHUBB CORP CB 0 04/15/37 4.695% 03/29/67		04/06/2018	Call 100.0000		20,000,000	20,000,000	21,162,500	20,000,009		(10)		(10)		20,000,000				360,981	03/29/2067
172973-W8-8	CITICORP MORTGAGE SECURITIES CMSI 2005-4 2A1 5.000% 07/25/20		12/01/2018	Paydown		143,847	143,847	137,374	141,479		2,368		2,368		143,847				4,099	07/25/2020
17307G-AJ-7	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2003-UST1 A1 5.500% 12/25/18		12/01/2018	Paydown		209,567	209,567	203,542	208,200		1,366		1,366		209,567				6,756	12/25/2018
17307G-FQ-6	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2004-NCM1 1A2 6.500% 07/25/34		12/01/2018	Paydown		646,299	646,299	630,950	634,098		12,201		12,201		646,299				21,579	07/25/2034
17307G-T4-0	CITIGROUP MORTGAGE LOAN TRUST 2005-10 1A1A 4.453% 12/25/35		12/01/2018	Paydown		311,638	440,893	234,626	282,340		29,298		29,298		311,638				10,118	12/25/2035
17309Y-AE-7	CITIGROUP MTGE LOAN TRUST CITIGROUP MTGE LOAN TRST INC 6.255% 10/25/36		12/01/2018	Paydown		294,612	294,612	227,956	226,480		68,133		68,133		294,612				8,018	10/25/2036
17311L-AA-9	CITIGROUP MTGE LN TRUST INC CITIGROUP MTGE LN TRUST 4.362% 04/25/37		12/01/2018	Paydown		1,520,769	1,627,136	1,354,433	1,359,312		161,456		161,456		1,520,769				34,188	04/25/2037
17312F-AL-7	CITICORP MORTGAGE SEC INC CMSI 2007-3 1A11 6.000% 04/25/37		12/01/2018	Paydown		368,001	405,711	383,529	386,119		(18,118)		(18,118)		368,001				14,004	04/25/2037
17313E-AB-1	CITIGROUP MTGE LOAN TRUST INC CITIGROUP MTGE LOAN TRUST INC 3.504% 10/25/37		07/19/2018	DEFAULT ATHENE BROKER		1,801,261	1,926,482	1,603,796	1,609,927		7,699		7,699		1,617,626		183,635	183,635	31,887	10/25/2037
17313E-AB-1	CITIGROUP MTGE LOAN TRUST INC CITIGROUP MTGE LOAN TRUST INC 3.504% 10/25/37		06/25/2018	Paydown		265,369	265,369	220,920	221,764		43,605		43,605		265,369				2,496	10/25/2037
17315A-AB-7	CITI MTGE LN TRUST INC CMLTI 2009-2 1A2 Mtge 3.832% 04/25/36		12/01/2018	Paydown		892,067	744,974	640,231	623,288		268,778		268,778		892,067				20,082	04/25/2036
17316Y-AG-3	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2010-6 4A1 5.500% 12/25/36		12/01/2018	Paydown		554,255	553,699	550,931	551,458		2,797		2,797		554,255				15,761	12/25/2036
17316Y-AH-1	CITIGROUP MORTGAGE LOAN TRUST CITIGROUP MTGE LOAN TRUST INC 5.798% 12/25/36		12/01/2018	Paydown			79,091	61,049	64,793		(64,793)		(64,793)						2,452	12/25/2036
17317K-BE-6	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2010-5 6A1 5.500% 02/25/37		12/01/2018	Paydown		835,307	835,307	832,175	832,216		3,091		3,091		835,307				22,526	02/25/2037
17318V-AB-8	CITIGROUP MTGE LOAN TRUST INC CITIGROUP MTGE LOAN TRST 4.272% 04/25/37		12/01/2018	Paydown		561,029	580,117	433,094	454,617		106,412		106,412		561,029				14,037	04/25/2037
17319G-AJ-3	CITIGROUP MTGE LOAN TRUST CITIGROUP MTGE LON TRUST 4.083% 03/25/36		12/01/2018	Paydown		1,542,663	1,559,307	1,333,825	1,370,716		171,947		171,947		1,542,663				32,418	03/25/2036
17320D-AQ-1	CITIGROUP COMMERCIAL MTG TR CGCMT 2013-GC11 B 3.732% 04/10/23		05/24/2018	CITIGROUP GLOBAL MARKETS		14,878,711	15,000,000	15,449,579	15,251,088		(18,420)		(18,420)		15,232,667		(353,956)	(353,956)	276,790	04/10/2023

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
17321B-AH-4	CITIGROUP MTGE LOAN TRUST CITIGROUP MTGE LOAN TRUST INC 0.000% 10/25/35		12/01/2018	Paydown		822,216	786,775	660,276	669,131		153,085		153,085		822,216				28,514	10/25/2035
17322J-AB-9	CITIGROUP MTGE LOAN TRUST INC CITIGROUP MTGE LOAN TRUST INC 3.357% 02/20/36		12/03/2018	Paydown		681,979	822,257	635,270	669,991		11,988		11,988		681,979				23,255	02/20/2036
17323X-AP-6	CITIGROUP MTGE LOAN TRUST CITIGROUP MTGE LOAN TRUST INC 2.756% 01/25/36		12/25/2018	Paydown			17,580	11,844	12,290		(12,289)		(12,289)						762	01/25/2036
174610-AL-9	CITIZENS FINANCIAL GROUP CITIZENS FINANCIAL GROUP 3.750% 07/01/24		02/15/2018	DEFAULT ATHENE BROKER		2,967,009	3,000,000	2,937,570	2,948,840		851		851		2,949,691		17,318	17,318	70,000	07/01/2024
18976G-AN-6	CITIMORTGAGE ALTERNATIVE LN TR CMALT 2007-A6 1A13 6.000% 06/25/37		12/01/2018	Paydown		540,357	689,030	538,994	540,436		(80)		(80)		540,357				20,468	06/25/2037
191216-BZ-2	COCA-COLA CO/THE KO 2 1/4 09/01/26 2.250% 09/01/26		06/01/2018	BANK OF AMERICA		18,090,600	20,000,000	19,976,800	19,979,601		917		917		19,980,518		(1,889,918)	(1,889,918)	342,500	09/01/2026
191216-CE-8	COCA-COLA CO/THE COCA-COLA CO 2.900% 05/25/27		04/09/2018	BANK OF AMERICA		19,205,600	20,000,000	19,919,000	19,923,225		1,980		1,980		19,925,205		(719,605)	(719,605)	219,111	05/25/2027
19416Q-EK-2	COLGATE-PALMOLIVE CO COLGATE - PALMOLIVE 3.700% 08/01/47		02/23/2018	JP MORGAN SECURITIES		14,173,200	15,000,000	14,897,700	14,898,530		304		304		14,898,834		(725,634)	(725,634)	322,208	08/01/2047
20030N-BF-7	COMCAST CORP CMCSA 2.85 01/15/23 2.850% 01/15/23		10/02/2018	BANK OF AMERICA		4,848,800	5,000,000	4,848,360	4,965,167		5,142	121,671	(116,529)		4,848,638		162	162	173,771	01/15/2023
200474-BH-6	COMM MTG TRUST Comm 2015 - LC19 4.262% 07/10/25		03/01/2018	SANDLER O'NEILL				(32,099)												07/10/2025
202795-HU-7	COMMONWEALTH EDISON CO EXC 5.8 03/15/18 5.800% 03/15/18		03/15/2018	Maturity		5,000,000	5,000,000	4,237,300	4,976,656		23,344		23,344		5,000,000				145,000	03/15/2018
205887-BJ-0	CONAGRA BRANDS INC CAG 3 1/4 09/15/22 3.250% 09/15/22		04/25/2018	BANK OF AMERICA		8,804,790	9,000,000	8,949,780	8,974,333		1,633		1,633		8,975,966		(171,176)	(171,176)	180,375	09/15/2022
209111-EV-1	CONSOLIDATED EDISON CO O ED 7 1/8 12/01/18 7.125% 12/01/18		12/01/2018	Maturity		10,000,000	10,000,000	9,981,050	9,997,648		2,353		2,353		10,000,000				712,500	12/01/2018
210795-QB-9	CONTINENTAL AIRLINES UAL 4 10/29/24 4.000% 10/29/24		10/29/2018	Redemption 100.0000		587,863	587,863	592,150	590,591		(2,727)		(2,727)		587,863				17,543	10/29/2024
21079N-AA-9	CONTINENTAL AIRLINES UAL 5.983 04/19/22 5.983% 04/19/22		10/19/2018	Redemption 100.0000		438,420	438,420	434,475	436,626		1,795		1,795		438,420				19,653	04/19/2022
210805-BU-0	CONTINENTAL AIRLINES UAL 6.9 01/02/18 6.900% 01/02/18		01/02/2018	Redemption 100.0000		30,279	30,279	30,842	30,280						30,279				1,045	01/02/2018
212168-AA-6	CONTINENTAL WIND EXC 6 02/28/33 6.000% 02/28/33		08/31/2018	Redemption 100.0000		1,178,916	1,178,916	1,178,916	1,178,916						1,178,916				51,575	02/28/2033
224044-BV-8	COX COMMUNICATIONS INC COX COMMUNICATIONS 8.375% 03/01/39		07/18/2018	DEFAULT ATHENE BROKER		1,571,566	1,200,000	1,510,080	1,503,526		(3,897)		(3,897)		1,499,629		71,936	71,936	88,496	03/01/2039
225410-7L-0	CREDIT SUISSE FIRST BOSTON CREDIT SUISSE FIRST BOSTON MTG 4.133% 03/25/34		12/01/2018	Paydown		207,360	207,360	170,035	179,210		28,150		28,150		207,360				4,136	03/25/2034
22541S-G3-6	CREDIT SUISSE FIRST BOSTON 2004-AA1 M3 3.631% 02/25/35		10/25/2018	Paydown		578,089	578,089	469,246	556,196		21,893		21,893		578,089				3,862	02/25/2035
225458-2N-7	CREDIT SUISSE FIRST BOSTON MTG CSFB MTGE SEC 05-08 CLS 9A4 5.500% 09/25/35		12/01/2018	Paydown		410,487	470,125	412,535	416,907		(6,420)		(6,420)		410,487				10,238	09/25/2035
225458-QS-0	CREDIT SUISSE FIRST BOSTON MTG CSFB 2005-4 3A20 5.500% 06/25/35		10/01/2018	Paydown		1,099,550	1,099,550	1,026,362	1,075,092		24,458		24,458		1,099,550				24,558	06/25/2035
225458-XX-1	CREDIT SUISSE FIRST BOSTON MTG CSFB 2005-6 6A1 6.000% 07/25/35		12/01/2018	Paydown		882,815	1,082,867	927,655	937,382		(45,396)	9,172	(54,568)		882,815				40,218	07/25/2035
225458-YA-0	CREDIT SUISSE FIRST BOSTON MTG CSFB 2005-6 8A1 4.500% 12/25/38		12/01/2018	Paydown		640,436	640,436	614,018	628,622		11,814		11,814		640,436				15,807	12/25/2038
22822R-AR-1	CROWN CASTLE TOWERS LLC CCI 6.113 01/15/20 6.113% 01/15/20		01/16/2018	Call 105.9057		20,394,261	19,257,000	20,227,240	19,521,343		(5,133)		(5,133)		19,516,210		(259,210)	(259,210)	1,140,537	01/15/2020
22822R-AZ-3	CROWN CASTLE TOWERS LLC CCI 4.883 08/15/20 4.883% 08/15/20		07/16/2018	Call 102.8788		9,259,089	9,000,000	9,182,180	9,061,158		(12,103)		(12,103)		9,049,056		(49,056)	(49,056)	515,446	08/15/2020
22943Y-HG-7	CSMC CSMC 2009-3R 12A1 6.000% 12/27/36		04/01/2018	Paydown		225,053	225,053	214,644	217,719		7,334		7,334		225,053				3,585	12/27/2036
22943Y-MV-8	CSMC CSMC 2009-3R 18A1 6.000% 11/27/36		12/01/2018	Paydown		755,818	754,473	710,148	726,440		29,378		29,378		755,818				23,830	11/27/2036
22943Y-NP-0	CSMC CSMC 2009-3R 19A1 6.000% 01/27/38		12/01/2018	Paydown		810,417	810,134	782,792	791,764		18,653		18,653		810,417				26,775	01/27/2038
22943Y-PJ-2	CSMC CSMC 2009-3R 20A1 6.000% 10/27/36		12/01/2018	Paydown		716,173	714,625	681,573	691,379		24,794		24,794		716,173				22,626	10/27/2036
22943Y-RM-3	CSMC CSMC 2009-3R 22A1 6.500% 10/27/36		12/01/2018	Paydown		513,221	512,062	488,379	495,344		17,877		17,877		513,221				18,184	10/27/2036
22943Y-SE-0	CSMC CSMC 2009-3R 23A1 6.000% 06/27/36		12/01/2018	Paydown		1,148,287	1,148,287	1,095,179	1,111,100		37,187		37,187		1,148,287				38,587	06/27/2036

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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
22966R-AC-0	CUBESMART LP CUBE 4 11/15/25 4.000% 11/15/25		02/15/2018	DEFAULT ATHENE BROKER		2,996,355	3,000,000	3,061,020	3,056,948		(766)		(766)		3,056,182		(59,827)	(59,827)	30,000	11/15/2025
22970*-AA-8	BNFS LEASE BACKED SECURITY 4.070% 05/15/34		12/15/2018	Redemption 100.0000		212,184	212,184	212,184	212,184						212,184				4,785	05/15/2034
22976#-AA-8	CTL 2016-05 TR (DOW CHEMICAL) CTL 2016-05 TR (DOW CHEMICAL) 4.010% 10/15/36		12/15/2018	Redemption 100.0000		113,392	113,392	113,392	113,392						113,392				2,495	10/15/2036
22977@-AA-9	PENNSYLVANIA MANUFACTURERS PENNSYLVANIA MAN ASSOC 3.870% 12/15/38		12/15/2018	Redemption 100.0000		453,085	453,085	453,085	453,085						453,085				9,554	12/15/2038
23280H-AE-5	CYPRESS SEMICONDUCTOR CYPRESS SEMI CORP-2016 TL B 7.908% 07/05/21		03/13/2018	Redemption 100.0000		4,482,076	4,482,076	4,482,076	4,482,076						4,482,076				43,431	07/05/2021
233046-AD-3	DB MASTER FINANCE LLC DNKN 2015-1A A2II 3.980% 02/20/22		05/09/2018	GUGGENHEIM CAPITAL MKTS		4,853,031	4,850,000	4,918,961	4,894,752		(3,853)		(3,853)		4,890,899		(37,868)	(37,868)	91,689	02/20/2022
233046-AD-3	DB MASTER FINANCE LLC DNKN 2015-1A A2II 3.980% 02/20/22		02/20/2018	Paydown		12,500	12,500	12,678	12,615		(115)		(115)		12,500				124	02/20/2022
233046-AE-1	DB MASTER FINANCE LLC DB MASTER FINANCE LLC 3.629% 11/20/47		11/20/2018	Paydown		12,000	12,000	12,000	12,000						12,000				305	11/20/2047
233046-AF-8	DB MASTER FINANCE LLC DB MASTER FINANCE LLC 4.030% 11/20/47		11/20/2018	Paydown		20,000	20,000	20,000	20,000						20,000				564	11/20/2047
233326-E#-0	DST SYSTEMS INC DST SYSTEMS INC 4.290% 01/09/33		05/01/2018	Call 108.8970		20,690,432	19,000,000	19,000,000	19,000,000		355,880		355,880		19,355,880				1,732,142	01/09/2033
233326-E@-2	DST SYSTEMS INC DST SYSTEMS INC 4.140% 01/09/30		05/01/2018	Call 106.2983		18,070,708	17,000,000	17,000,000	17,000,000		125,966		125,966		17,125,966				1,289,715	01/09/2030
237194-AE-5	DARDEN RESTAURANTS INC DRI 6 08/15/35 6.000% 08/15/35		02/22/2018	TENDER OFFER		5,785,650	5,000,000	5,113,010	5,096,642		(453)		(453)		5,096,188		689,462	689,462	405,833	08/15/2035
24422E-QV-4	JOHN DEERE CAPITAL CORP DE 5 3/4 09/10/18 5.750% 09/10/18		09/10/2018	Maturity		4,000,000	4,000,000	3,486,200	3,950,166		49,834		49,834		4,000,000				231,278	09/10/2018
247361-ZH-4	DELTA AIR LINES SERIES 2010-2A 4.950% 05/23/19		11/23/2018	Redemption 100.0000		102,218	102,218	103,073	102,384		(166)		(166)		102,218				4,513	05/23/2019
247367-BH-7	DELTA AIR LINES DAL 6.821 08/10/22 6.821% 08/10/22		08/10/2018	Redemption 100.0000		577,458	577,458	573,208	575,138		2,320		2,320		577,458				30,557	08/10/2022
24736V-AA-0	DELTA AIR LINES DAL 6.2 07/02/18 6.200% 07/02/18		07/02/2018	Redemption 100.0000		1,959,811	1,959,811	1,959,811	1,959,811						1,959,811				115,021	07/02/2018
24736X-AA-6	DELTA AIR LINES 2015-1AA DAL 3 5/8 07/30/27 3.625% 07/30/27		07/30/2018	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		07/30/2018	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		09/01/2018	Paydown		500,116	500,050	483,943	490,993		9,123		9,123		500,116				7,958	11/26/2036
25470D-AM-1	DISCOVERY COMMUNICATIONS DISCOVERY COMMUNICATIONS 3.800% 03/13/24		04/09/2018	DEFAULT ATHENE BROKER		1,986,860	2,000,000	1,982,580	1,984,074		633		633		1,984,707		2,153	2,153	43,911	03/13/2024
25674D-AF-0	DOLLAR TREE INC DOLLAR TREE INC TERM LN B2 4.250% 07/06/22		04/20/2018	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				24,205	07/06/2022
25746U-BE-8	DOMINION ENERGY INC D 6.4 06/15/18 6.400% 06/15/18		06/15/2018	Maturity		6,350,000	6,350,000	6,190,552	6,339,841		10,159		10,159		6,350,000				203,200	06/15/2018
25755T-AH-3	DOMINOS PIZZA MASTER ISSUER DOMINOS PIZZA MASTER ISSUER LL 4.118% 07/25/47		10/25/2018	Paydown		240,000	240,000	240,000	240,000						240,000				6,177	07/25/2047
25820L-AE-8	DORPK 2015 - 1A C DORPK 2015-1A C 5.559% 01/20/27		06/20/2018	Call 100.0000		13,000,000	13,000,000	12,877,800	12,921,290		69,159		69,159		12,990,449		9,551	9,551	434,452	01/20/2027
26138E-AP-4	DR PEPPER SNAPPLE GROUP DPS 3.2 11/15/21 3.200% 11/15/21		06/01/2018	BANK OF AMERICA		24,829,028	25,125,000	25,482,049	25,294,572		(18,990)		(18,990)		25,275,581		(446,554)	(446,554)	446,667	11/15/2021
26138E-BA-6	DR PEPPER SNAPPLE GROUP DR PEPPER SNAPPLE GROUP 4.500% 11/15/45		06/15/2018	Tax Free Exchange		5,243,619	5,000,000	5,248,450	5,245,768		(2,149)		(2,149)		5,243,619				131,250	11/15/2045
26208A-AF-9	DRIVE AUTO RECEIVABLES TRUST DRIVE AUTO REC TRUST 3.190% 07/15/22		12/15/2018	Paydown		1,873,418	1,873,418	1,873,264	1,873,352		66		66		1,873,418				41,270	07/15/2022
26208L-AA-6	DRIVEN BRANDS FUNDING LLC 5.216% 07/20/22		10/20/2018	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		10/20/2018	Paydown		64,000	64,000	63,758	63,842		158		158		64,000				2,450	07/20/2046

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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
26244M-AE-2	DRYDEN SR LOAN FUND DRSLF 2016-45A C 4.836% 07/15/27		10/24/2018	Call 100.0000		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				405,873	07/15/2027
263534-BG-3	E.I. DU PONT DE NEMOURS DD 6 1/2 01/15/28 6.500% 01/15/28		11/29/2018	TENDER OFFER		7,707,934	6,116,000	6,212,572	6,178,363		(4,189)		(4,189)		6,174,174		1,533,759	1,533,759	545,513	01/15/2028
263534-BR-9	E.I. DU PONT DE NEMOURS DD 5.6 12/15/36 5.600% 12/15/36		11/29/2018	TENDER OFFER		6,589,066	5,073,000	5,509,030	5,469,985		(12,708)		(12,708)		5,457,277		1,131,789	1,131,789	271,462	12/15/2036
263534-CK-3	E.I. DU PONT DE NEMOURS DD 2.8 02/15/23 2.800% 02/15/23		11/29/2018	TENDER OFFER		20,000,000	20,000,000	19,259,800	19,578,475		70,010		70,010		19,648,485		351,515	351,515	721,778	02/15/2023
26439R-AK-2	SPECTRA ENERGY CAPITAL SE 6 3/4 02/15/32 6.750% 02/15/32		03/09/2018	Redemption 124.9450		7,496,700	6,000,000	7,166,340	7,015,065		481,635		481,635		7,496,700				202,500	02/15/2032
26442C-AG-9	DUKE ENERGY CAROLINAS DUK 7 11/15/18 7.000% 11/15/18		11/15/2018	Maturity		5,000,000	5,000,000	5,022,280	5,002,586		(2,586)		(2,586)		5,000,000				350,000	11/15/2018
26483E-AG-5	DUN & BRADSTREET CORP DNB 4 3/8 12/01/22 4.375% 12/01/22		11/29/2018	JP MORGAN SECURITIES		21,240,463	20,885,000	20,776,332	20,825,515		10,185		10,185		20,835,700		404,762	404,762	971,298	12/01/2022
268602-AB-5	ELM TRUST MDCP ELM TRUST MDCP 5.535% 06/20/25		12/20/2018	Paydown		1,783,194	1,783,194	1,783,150	1,783,158		35		35		1,783,194				98,700	06/20/2025
26875P-AK-7	EOG RESOURCES INC EOG 2 5/8 03/15/23 2.625% 03/15/23		04/25/2018	BANK OF AMERICA		42,656,817	44,785,000	43,369,150	43,981,334		46,187		46,187		44,027,521		(1,370,704)	(1,370,704)	724,957	03/15/2023
26971H-AB-8	EAGLE 2014-1A A2 EGLE 2014-1A A2 4.310% 12/15/39		12/15/2018	Paydown		2,241,611	2,241,611	2,254,372	2,246,479		(4,868)		(4,868)		2,241,611				50,391	12/15/2039
27430*-AK-9	EAST PENN MFG CO INC 7.260% 05/22/18		05/22/2018	Maturity		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				254,100	05/22/2018
278865-AZ-3	ECOLAB INC BASIC 3.950% 12/01/47		04/19/2018	Tax Free Exchange		9,948,094	10,000,000	9,947,700	9,947,786		308		308		9,948,094				155,806	12/01/2047
28932M-AG-0	ELM RD GENERATING STAT WEC 4.673 01/19/31 4.673% 01/19/31		07/19/2018	Redemption 100.0000		432,684	432,684	490,572	474,947		(42,264)		(42,264)		432,684				15,223	01/19/2031
29252B-AA-7	ENBRIDGE PIPELINES SRN LIGHTS 3.980% 06/30/40		12/31/2018	Redemption 100.0000		1,780,500	1,780,500	1,780,500	1,780,500						1,780,500				85,791	06/30/2040
29379V-BH-5	ENTERPRISE PRODUCTS OPER ENTERPRISE PRODUCTS OPERATING 3.700% 02/15/26		01/25/2018	FTN FINANCIAL		2,045,080	2,000,000	2,039,240	2,034,679		(287)		(287)		2,034,392		10,688	10,688	33,711	02/15/2026
30161N-AV-3	EXELON CORP EXELON CORP 4.450% 04/15/46		03/26/2018	DEFAULT ATHENE BROKER		2,021,236	2,000,000	1,989,800	1,990,115		41		41		1,990,156		31,080	31,080	39,803	04/15/2046
30162A-AC-2	HARRIS CORPORATION HRS 5.55 10/01/21 5.550% 10/01/21		06/22/2018	Call 107.2636		21,452,730	20,000,000	19,955,942	19,980,134		2,297		2,297		19,982,431		17,569	17,569	2,257,480	10/01/2021
30212P-AN-5	EXPEDIA INC EXPEDIA INC 3.800% 02/15/28		01/03/2018	Tax Free Exchange		9,975,071	10,000,000	9,974,700	9,975,064		7		7		9,975,071				107,667	02/15/2028
30290X-AN-3	FREMF MTGE TRUST FREMF 2013-K24 B 3.501% 11/25/45		05/29/2018	Performance Trust Capital		13,144,423	13,180,000	13,771,041	13,655,715		(37,982)		(37,982)		13,617,734		(473,310)	(473,310)	232,067	11/25/2045
30571#-AA-0	FAIRVIEW FAIRVIEW HEALTH SERVICES 4.160% 11/15/43		11/15/2018	Redemption 100.0000		340,580	340,580	340,580	340,580						340,580				14,021	11/15/2043
30605X-AB-9	FAIRWAY OUTDOOR FUNDING LLC 2012-1 B 144A 8.835% 10/15/42		12/15/2018	Paydown		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				95,713	10/15/2042
30605Y-AB-7	FLCON 2017-1A FLCON 2017-1 A 4.581% 02/15/42		12/15/2018	Paydown		850,555	850,555	850,552	852,164		(1,610)		(1,610)		850,555				27,265	02/15/2042
30711X-AK-0	CONNECTICUT AVENUE SECURITIES 5.506% 07/25/24		12/26/2018	Paydown		2,096,844	2,096,844	2,013,307	2,094,326		2,518		2,518		2,096,844				53,642	07/25/2024
313747-AR-8	FEDERAL REALTY INVS TRUST FRT 5.9 04/01/20 5.900% 04/01/20		01/02/2018	Call 107.9530		2,159,060	2,000,000	1,996,240	1,999,006		1		1		1,999,007		993	993	188,560	04/01/2020
31428X-AR-7	FEDEX CORP FDX 8 01/15/19 8.000% 01/15/19		11/14/2018	Call 100.8660		10,590,934	10,500,000	10,733,070	10,532,857		(27,390)		(27,390)		10,505,467		(5,467)	(5,467)	1,208,600	01/15/2019
31428X-AV-8	FEDEX CORP FDX 2.7 04/15/23 2.700% 04/15/23		06/01/2018	BANK OF AMERICA		3,380,300	3,500,000	3,410,715	3,449,009		3,832		3,832		3,452,840		(72,540)	(72,540)	60,375	04/15/2023
32051G-NT-8	FIRST HORIZON ALTERNATIVE MTG 2005-FA4 1A2 5.000% 06/25/35		06/25/2018	Paydown				210,737	68,299		(68,299)		(68,299)						35,702	06/25/2035
32051G-T2-1	FIRST HORIZON ALTERNATIVE MTG FIRST HORIZON ALT MTGE 5.750% 04/25/36		12/01/2018	Paydown			47,056	30,586	31,242		(31,242)		(31,242)						1,149	04/25/2036
33616C-AB-6	FIRST REPUBLIC BANK FRC 4 3/8 08/01/46 4.375% 08/01/46		03/26/2018	DEFAULT ATHENE BROKER		1,984,078	2,000,000	1,958,740	1,959,699		166		166		1,959,865		24,213	24,213	57,118	08/01/2046
33616C-AC-4	FIRST REPUBLIC BANK FRC 4 5/8 02/13/47 4.625% 02/13/47		03/26/2018	DEFAULT ATHENE BROKER		2,064,906	2,000,000	2,110,260	2,110,047		(401)		(401)		2,109,646		(44,740)	(44,740)	57,299	02/13/2047
337738-AJ-7	FISERV INC FISV 4 5/8 10/01/20 4.625% 10/01/20		10/31/2018	Call 102.8030		10,270,020	9,990,000	10,403,691	10,133,603		(41,842)		(41,842)		10,091,761		(101,761)	(101,761)	780,560	10/01/2020

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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
33843P-AG-1	FLAGSHIP CREDIT AUTO TRUST FCAT 2016-3 C 2.720% 07/15/22		04/26/2018	JP MORGAN SECURITIES		21,255,605	21,500,000	21,498,955	21,499,372		(1,258)		(1,258)		21,498,114		(242,508)	(242,508)	219,300	07/15/2022
33844F-AD-9	FLAGSHIP CREDIT AUTO TRUST FCAT 2016-4 C 2.710% 11/15/22		04/26/2018	WELLS FARGO		10,085,250	10,200,000	10,199,436	10,199,564		28		28		10,199,591		(114,341)	(114,341)	103,658	11/15/2022
34417M-AA-5	FOCUS 2017-1A A2I FOCUS 2017-1A A2I 3.857% 04/30/47		10/31/2018	Paydown		100,000	100,000	100,000	100,000						100,000				2,411	04/30/2047
347508-AB-9	FORT KNOX MILITARY HOUSING I-B 144A 2.795% 02/15/52		12/15/2018	Paydown		67,187	66,742	41,046	52,905		14,282		14,282		67,187				795	02/15/2052
354613-AK-7	FRANKLIN RESOURCES INC BEN 2.85 03/30/25 2.850% 03/30/25		04/12/2018	BANK OF AMERICA		37,432,590	39,000,000	38,110,350	38,285,188		25,464		25,464		38,310,653		(878,063)	(878,063)	605,150	03/30/2025
36185M-AM-4	GMAC MTG CORP LOAN TRUST GMACM 2005-AF1 A5 5.750% 07/25/35		12/01/2018	Paydown		1,681,432	1,681,432	1,565,531	1,543,617		137,815		137,815		1,681,432				39,702	07/25/2035
36185M-BJ-0	GMAC MTG CORP LOAN TRUST 4.055% 11/19/35		12/01/2018	Paydown		61,605	61,707	56,779	57,351		4,254		4,254		61,605				1,318	11/19/2035
36185N-H7-8	GMAC MTG CORP LOAN TRUST GMACM 2003-J8 A 5.250% 12/25/33		12/01/2018	Paydown		206,230	206,230	185,607	190,759		15,471		15,471		206,230				6,114	12/25/2033
361863-AA-1	GMACN 2004-BUCK A1 GMACN 2004-BUCK A1 6.033% 08/10/42		12/10/2018	Paydown		272,850	272,850	281,078	281,390		(8,540)		(8,540)		272,850				9,005	08/10/2042
36186V-AA-9	GMACN 2003-CAMP A GMACN 2003-CAMP A 6.049% 12/10/43		12/10/2018	Paydown		556,270	556,261	637,136	636,007		(79,737)		(79,737)		556,270				18,407	12/10/2043
36186X-AD-9	GMAC COMM MTG ASSET CORP GMACN 2012-BLIS A 5.174% 07/10/50		12/10/2018	Paydown		421,792	421,792	421,736	421,739		53		53		421,792				11,925	07/10/2050
36186X-AE-7	GMAC COMM MTG ASSET CORP GMACN 2012-BLIS A I/O 0.576% 07/10/50		09/10/2018	Paydown				44,690	39,900		(39,900)		(39,900)						1,483	07/10/2050
36192C-AL-9	GS MORTGAGE SECURITIES TRUST GSMS 2013-GC10 B 3.682% 02/10/46		05/30/2018	Various		14,895,898	15,000,000	15,449,103	15,239,508		(20,902)		(20,902)		15,218,606		(322,707)	(322,707)	275,127	02/10/2046
36192Q-AA-2	GS MTG SECURITIES TRUST GSMS 2012-TMSQ A 3.007% 12/10/30		05/24/2018	Performance Trust Capital		24,513,202	25,172,000	24,468,051	24,773,433		28,481		28,481		24,801,915		(288,713)	(288,713)	374,256	12/10/2030
36221*-AB-3	GRAMERCY PROPERTY TRUST GRAMERCY PROPERTY TRUST 3.890% 12/15/22		10/22/2018	Call 100.0000		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				375,874	12/15/2022
3622E8-AC-9	GSAA HOME EQUITY TRUST GSAA 2006-15 AF3A 5.882% 09/25/36		12/01/2018	Paydown		630,629	630,629	402,026	370,969		259,661		259,661		630,629				9,328	09/25/2036
362320-AZ-6	GTE LLC VZ 6.84 04/15/18 6.840% 04/15/18		04/15/2018	Maturity		10,385,000	10,385,000	10,684,503	10,397,297		(12,297)		(12,297)		10,385,000				355,167	04/15/2018
362320-BA-0	GTE LLC VZ 6.94 04/15/28 6.940% 04/15/28		02/01/2018	Tax Free Exchange															(548,917)	04/15/2028
362334-JV-7	GSR MORTGAGE LOAN TRUST GSR 2006-3F 2A7 5.750% 03/25/36		12/01/2018	Paydown		377,271	401,096	366,435	366,555		10,716		10,716		377,271				10,897	03/25/2036
362334-NB-6	GSR MORTGAGE LOAN TRUST 5.995% 03/25/46		12/01/2018	Paydown		79,648	79,648	60,041	60,319		19,329		19,329		79,648				1,309	03/25/2046
36242D-3R-2	GSR MORTGAGE LOAN TRUST 2.121% 04/25/35		03/27/2018	DEFAULT ATHENE BROKER		2,297,072	2,792,793	2,198,685	2,424,051		4,813		4,813		2,428,864		(131,792)	(131,792)	15,245	04/25/2035
36242D-3R-2	GSR MORTGAGE LOAN TRUST 2.121% 04/25/35		03/25/2018	Paydown		99,642	99,692	78,485	86,530		13,113		13,113		99,642				283	04/25/2035
36242D-5W-9	GSR MORTGAGE LOAN TRUST GSR 2005-5F 2A2 5.500% 06/25/35		12/01/2018	Paydown		69,177	69,177	69,393	69,279		(102)		(102)		69,177				1,560	06/25/2035
36248P-AJ-9	GS MORTGAGE SEC TRUST GSMS 2014-NEW B 3.790% 01/10/21		06/01/2018	Call 100.0000		5,491,000	5,491,000	5,758,257	5,678,019		(26,168)		(26,168)		5,651,852		(160,852)	(160,852)	321,283	01/10/2021
36248P-AN-0	GS MORTGAGE SEC TRUST GSMS 2014-NEW D 3.790% 01/10/31		06/01/2018	Call 100.0000		11,000,000	11,000,000	10,931,172	10,961,553		8,059		8,059		10,969,612		30,388	30,388	643,618	01/10/2031
36251E-AH-2	GSMSC RESECURITIZATION GSMSC RECURITIZATION TRUST 4.271% 01/26/36		12/01/2018	Paydown			280,534	182,522	170,606		(170,606)		(170,606)						5,454	01/26/2036
36251X-AA-5	GS MORTGAGE SEC TRUST GS MTGE SEC TRUST 3.233% 11/10/49		10/25/2018	DEFAULT ATHENE BROKER		1,191,148	1,400,365	1,031,858	1,060,903		23,311		23,311		1,084,214		106,934	106,934	40,746	11/10/2049
36251X-AY-3	GS MORTGAGE SEC TRUST GSMS 2016-GS4 C 3.802% 11/10/49		10/25/2018	DEFAULT ATHENE BROKER		986,579	1,022,391	994,847	998,149		2,336		2,336		1,000,486		(13,907)	(13,907)	35,405	11/10/2049
36251X-BK-2	GS MORTGAGE SEC TRUST GSMS 2016-GS4 3.557% 10/10/31		10/25/2018	DEFAULT ATHENE BROKER		5,865,742	6,088,900	5,882,512	5,909,304		17,863		17,863		5,927,167		(61,425)	(61,425)	194,940	10/10/2031
36252R-BJ-7	GS MORTGAGE SECURITIES TRUST GSMS 2014-GC18 C 5.108% 01/10/47		04/26/2018	SANDLER O'NEILL		12,671,548	12,795,000	13,570,557	13,359,333		(24,748)		(24,748)		13,334,585		(663,037)	(663,037)	265,270	01/10/2047
362611-AC-9	GSR MORTGAGE LOAN TRUST GSR 2006-8F 2A1 6.000% 09/25/36		12/01/2018	Paydown		518,560	556,842	510,507	506,954		11,605		11,605		518,560				13,640	09/25/2036

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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
36297T-AG-7	GSR MTGE LOAN TRUST 3.878% 04/25/36		12/01/2018	Paydown		351,392	343,700	306,008	307,668		43,724		43,724		351,392				7,850	04/25/2036
37045V-AK-6	GENERAL MOTORS CO GENERAL MOTORS CO 6.600% 04/01/36		07/18/2018	DEFAULT ATHENE BROKER		5,525,510	5,000,000	4,996,000	4,996,823		51		51		4,996,874		528,636	528,636	263,083	04/01/2036
37331N-AD-3	GEORGIA-PACIFIC LLC GP 3.734 07/15/23 3.734% 07/15/23		06/01/2018	BANK OF AMERICA		7,032,200	7,000,000	7,548,940	7,444,233		(32,198)		(32,198)		7,412,035		(379,835)	(379,835)	232,338	07/15/2023
377372-AH-0	GLAXOSMITHKLINE CAP INC GSK 2.8 03/18/23 2.800% 03/18/23		06/01/2018	BANK OF AMERICA		17,106,320	17,600,000	17,302,836	17,431,268		12,881		12,881		17,444,149		(337,829)	(337,829)	351,804	03/18/2023
37956A-AA-1	GLOBAL SC FINANCE SRL GLOBAL SC FINANCE SRL 3.850% 04/15/37		12/17/2018	Paydown		509,276	559,254	559,054	559,237		(49,961)		(49,961)		509,276				12,799	04/15/2037
38012L-AA-7	GMACN GMACN 2006-NELL A 5.364% 05/10/51		12/10/2018	Paydown		50,807	50,807	50,807	50,807						50,807				1,489	05/10/2051
38013A-AB-8	GMACN GMACN 2011-DRUM A 5.587% 05/10/50		12/10/2018	Paydown		202,214	202,209	202,194	202,195		18		18		202,214				6,182	05/10/2050
38013A-AC-6	GMACN GMACN 2011-DRUM A IO 1.013% 05/10/50		10/10/2018	Paydown				154,815	134,762		(134,762)		(134,762)						3,827	05/10/2050
38081E-AA-9	GOLDEN BEAR 2016-1A A GLDN 2016-1A A 3.750% 09/20/47		09/20/2018	Paydown		1,412,150	1,412,150	1,412,150	1,412,150						1,412,150				40,112	09/20/2047
39121J-AE-0	GREAT RIVER ENERGY GRRIVE 6.254 07/01/38 6.254% 07/01/38		07/01/2018	Redemption 100.0000		2,244,622	2,244,622	2,224,914	2,235,898		8,724		8,724		2,244,622				140,379	07/01/2038
39121J-C@-7	GREAT RIVER ENERGY GREAT RIVER ENERGY 3.590% 10/15/45		10/15/2018	Redemption 100.0000		350,000	350,000	350,000	350,000						350,000				14,136	10/15/2045
39538W-EE-4	GREENPOINT MORTGAGE FUNDING TR GREENPOINT MTGE FUND TRST 3.066% 11/25/45		12/26/2018	Paydown		897,789	1,025,474	574,710	448,206		449,583		449,583		897,789				10,078	11/25/2045
39538W-FH-6	GREENPOINT MORTGAGE FUNDING TR GPMF 2006-1AR1 A1A 3.086% 02/25/36		12/26/2018	Paydown		51,112	51,112	37,682	37,508		13,604		13,604		51,112				551	02/25/2036
39538W-GF-9	GREENPOINT MORTGAGE FUNDING TR 2006-AR2 CL G3A1 2.646% 03/25/36		12/25/2018	Paydown		5,142,187	5,142,187	4,324,257	4,504,122		638,064		638,064		5,142,187				53,794	03/25/2036
404122-AV-5	HCA, INC HCA INC TL B9 ASSIGN 4.792% 03/18/23		03/14/2018	Redemption 100.0000		492,528	492,528	492,528	492,528						492,528				3,629	03/18/2023
40414L-AD-1	HCP INC HCP 5 3/8 02/01/21 5.375% 02/01/21		07/16/2018	Call 105.8980		20,808,957	19,650,000	20,071,577	19,805,733		(27,313)		(27,313)		19,778,420		(128,420)	(128,420)	2,171,137	02/01/2021
40414L-AG-4	HCP INC 3.150% 08/01/22		04/13/2018	DEFAULT ATHENE BROKER		3,927,200	4,000,000	3,774,000	3,832,688		9,845		9,845		3,842,533		84,667	84,667	89,600	08/01/2022
40433J-AA-9	HOOTY 2014-1A A2 HOOTY 2014-1a 2a 4.846% 08/20/44		11/20/2018	Paydown		30,000	30,000	27,338	27,676		2,324		2,324		30,000				909	08/20/2044
406216-BE-0	HALLIBURTON COMPANY HALLIBURTON CO 4.750% 08/01/43		03/26/2018	DEFAULT ATHENE BROKER		5,175,220	5,000,000	5,309,925	5,301,848		(1,537)		(1,537)		5,300,310		(125,090)	(125,090)	155,035	08/01/2043
40867#-AD-6	HAMPAC LLC HAMPAC LLC 4.250% 08/10/42		12/10/2018	Redemption 100.0000		71,018	71,018	71,018	71,018						71,018				2,021	08/10/2042
41161P-VJ-9	HARBORVIEW MTG LN TRUST HVMLT 2005-12 2A11 3.657% 08/19/50		12/03/2018	Paydown		908,156	908,156	791,235	780,525		127,631		127,631		908,156				16,094	08/19/2050
41161U-AE-2	HARBORVIEW MTGE LN TRUST HARBORVIEW MTGE LN TRUST 4.092% 03/01/56		12/01/2018	Paydown		1,046,276	1,039,733	827,555	850,932		195,345		195,345		1,046,276				19,205	03/01/2056
411707-AA-0	CKE RESTAURANT'S HOLDINGS INC. HNGRY 2013-1A A2 4.474% 03/20/43		06/20/2018	Call 100.0000		8,598,053	8,598,053	8,598,053	8,598,053						8,598,053				219,384	03/20/2043
411707-AA-0	CKE RESTAURANT'S HOLDINGS INC. HNGRY 2013-1A A2 4.474% 03/20/43		06/20/2018	Paydown		4,022,026	4,022,026	4,008,284	4,014,523		7,503		7,503		4,022,026				97,230	03/20/2043
412822-AD-0	HARLEY-DAVIDSON INC HOG 3 1/2 07/28/25 3.500% 07/28/25		04/25/2018	BANK OF AMERICA		28,990,800	30,000,000	29,834,700	29,869,600		4,874		4,874		29,874,474		(883,674)	(883,674)	784,583	07/28/2025
41283D-AB-9	HARLEY-DAVIDSON FUNDING HOG 6.8 06/15/18 6.800% 06/15/18		06/15/2018	Maturity		15,000,000	15,000,000	13,197,900	14,848,591		151,409		151,409		15,000,000				510,000	06/15/2018
413086-AH-2	HARMAN INTL IND HARMAN INTL IND 4.150% 05/15/25		05/21/2018	DEFAULT ATHENE BROKER		1,988,840	2,000,000	1,965,480	1,971,171		1,318		1,318		1,972,489		16,351	16,351	43,344	05/15/2025
413875-AM-7	HARRIS CORPORATION HRS 4.4 12/15/20 4.400% 12/15/20		06/22/2018	Call 103.7847		1,556,771	1,500,000	1,522,335	1,508,340		(1,272)		(1,272)		1,507,068		(7,068)	(7,068)	91,054	12/15/2020
419838-AA-5	HAWAIIAN AIRLINES 13-1A HA 3.9 01/15/26 3.900% 01/15/26		07/15/2018	Redemption 100.0000		1,199,459	1,199,459	1,163,611	1,168,911		30,548		30,548		1,199,459				33,805	01/15/2026
423457-AB-6	HELMERICH & PAYNE INTL HP 4.65 03/15/25 4.650% 03/15/25		12/20/2018	Tax Free Exchange		26,559,336	26,000,000	26,694,387	26,641,258		(81,922)		(81,922)		26,559,336				1,593,042	03/15/2025
42770Q-AA-0	HERO 2014-2A HERO 2014-2A A 3.990% 09/21/40		09/20/2018	Paydown		1,281,972	1,281,972	1,281,100	1,281,135		838		838		1,281,972				40,409	09/21/2040

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
42770W-AA-7	HERO FUNDING TRUST HERO 2016-2A A 3.750% 09/20/41		12/20/2018	Paydown		1,189,598	1,061,735	1,061,387	1,072,400		117,198		117,198		1,189,598				4,977	09/20/2041
437084-BL-9	HOME EQUITY ASSET TRUST 3.301% 07/25/34		12/26/2018	Paydown		326,264	326,264	303,323	328,883		(2,620)		(2,620)		326,264				5,513	07/25/2034
438516-BL-9	HONEYWELL INTERNATIONAL HON 2 1/2 11/01/26 2.500% 11/01/26		10/02/2018	BANK OF AMERICA		9,235,000	10,000,000	9,250,760	9,967,761		3,149	719,467	(716,318)		9,251,443		(16,443)	(16,443)	231,250	11/01/2026
44043V-AH-1	HORIZON PHARMA HORIZON PHARMA TL B 1L 6.047% 03/29/24		07/03/2018	DIRECT		3,689,909	3,690,460	3,690,460	3,690,460						3,690,460		(551)	(551)	78,140	03/29/2024
44043V-AH-1	HORIZON PHARMA HORIZON PHARMA TL B 1L 6.047% 03/29/24		10/24/2018	Redemption 100.0000		4,117,520	4,117,520	4,117,520	4,117,520						4,117,520				197,926	03/29/2024
44107T-AX-4	HOST HOTELS & RESORTS LP HST 3 7/8 04/01/24 3.875% 04/01/24		02/15/2018	DEFAULT ATHENE BROKER		4,969,930	5,000,000	4,978,750	5,084,217		26,186		26,186		5,110,402		(140,472)	(140,472)	48,438	04/01/2024
44266R-AC-1	HOWARD HUGHES MEDICAL IN HUGHES 3 1/2 09/01/23 3.500% 09/01/23		12/20/2018	Call 102.8861		35,654,156	34,654,000	35,157,431	34,991,555		(53,634)		(53,634)		34,937,921		(283,921)	(283,921)	2,580,282	09/01/2023
448579-AB-8	HYATT HOTELS CORP H 6 7/8 08/15/19 6.875% 08/15/19		09/04/2018	Call 103.6409		15,546,135	15,000,000	15,497,100	15,107,494		(43,456)		(43,456)		15,064,038		(64,038)	(64,038)	1,626,083	08/15/2019
44891A-AF-4	HYUNDAI CAPITAL AMERICA HYNMTR 3 03/18/21 3.000% 03/18/21		04/25/2018	BANK OF AMERICA		28,409,270	29,000,000	28,957,370	28,971,875		2,697		2,697		28,974,572		(565,302)	(565,302)	529,250	03/18/2021
44919*-AC-2	I 595 EXPRESS I 595 EXPRESS 3.310% 12/31/31		12/31/2018	Redemption 100.0000		649,513	649,513	649,513	649,513						649,513				13,346	12/31/2031
44988E-AC-7	INC RESEARCH INC RESEARCH 2017 TL B ASSIGN 5.063% 06/26/24		05/09/2018	Redemption 100.0000		2,906,250	2,906,250	2,906,250	2,906,250						2,906,250				39,710	06/26/2024
45112A-AA-5	ICONX ICONX 2012-1A A 4.229% 01/25/43		10/25/2018	Paydown		1,073,412	1,073,412	1,073,412	1,073,412						1,073,412				28,372	01/25/2043
45660L-2V-0	RESIDENTIAL ASSET SEC TR RAST 2005-A16 A3 6.000% 02/25/36		12/01/2018	Paydown		901,953	974,480	801,470	748,437		153,516		153,516		901,953				31,271	02/25/2036
45660L-4E-6	RESIDENTIAL ASSET SEC TR RESIDENTIAL ASSET SEC TRST 5.750% 02/25/36		12/01/2018	Paydown		298,566	331,420	308,605	310,680		(12,113)		(12,113)		298,566				11,447	02/25/2036
45660L-4G-1	RESIDENTIAL ASSET SEC TR RAST 2005-A15 5A1 5.750% 02/25/36		12/01/2018	Paydown		539,641	562,150	441,916	412,763		126,878		126,878		539,641				16,635	02/25/2036
45660L-KE-8	RESIDENTIAL ASSET SEC TR RAST 2005-A5 A8 5.500% 05/25/35		12/01/2018	Paydown		3,485,437	3,485,437	3,212,576	3,208,955		276,482		276,482		3,485,437				115,750	05/25/2035
45660L-LR-8	RESIDENTIAL ASSET SEC TR INDX 2005-AR7 3.683% 06/25/35		12/01/2018	Paydown		638,976	619,485	514,371	572,108		67,894	1,026	66,868		638,976				11,488	06/25/2035
45660L-S7-5	RESIDENTIAL ASSET SEC TR 3.763% 12/25/35		12/01/2018	Paydown		103,023	112,161	91,453	94,185		8,837		8,837		103,023				2,143	12/25/2035
45660L-SP-5	RESIDENTIAL ASSET SEC TR 3.006% 07/25/35		12/25/2018	Paydown		208,398	228,897	171,426	175,059		33,339		33,339		208,398				2,564	07/25/2035
45660L-WE-5	RESIDENTIAL ASSET SEC TR SER 05-AR18 CLASS 2A1B 3.286% 10/25/36		12/25/2018	Paydown		300,304	300,304	209,837	216,045		84,259		84,259		300,304				3,235	10/25/2036
45661E-GH-1	INDYMAC INDX MORTGAGE LN TRUST INDYMAC INDX 2006-AR9 2.856% 06/25/36		12/25/2018	Paydown		557,477	557,477	475,851	514,903		42,573		42,573		557,477				6,797	06/25/2036
45661L-AG-3	INDYMAC INDX MTGE LOAN TRUST 2.706% 10/25/36		12/25/2018	Paydown		521,362	521,362	432,589	442,100		79,262		79,262		521,362				5,187	10/25/2036
456681-AE-5	INYMAC INDX MTGE LN TRST INDYMAC INDX MTGE LOAN TRUST 3.499% 07/25/37		12/01/2018	Paydown		710,793	1,019,032	696,021	707,589		3,205		3,205		710,793				13,151	07/25/2037
45668R-AB-4	INDYMAC INDYMAC INDX MORTGAGE LOAN TRU 2.646% 04/25/37		12/26/2018	Paydown		1,244,572	1,244,572	1,130,227	1,201,474		43,098		43,098		1,244,572				8,853	04/25/2037
459506-C*-0	INTL FLAVOR & FRAGRANCES 6.500% 09/27/22		09/17/2018	Call 111.8176		11,181,756	10,000,000	10,000,000	10,000,000						10,000,000				1,813,700	09/27/2022
460146-CG-6	INTERNATIONAL PAPER CO IP 4 3/4 02/15/22 4.750% 02/15/22		12/21/2018	Call 104.7663		5,662,620	5,405,000	5,721,193	5,548,939		(34,028)		(34,028)		5,514,910		(109,910)	(109,910)	604,215	02/15/2022
46033#-AA-8	INTERNATIONAL SPEEDWAY LEASE BACKED TRUST 2008 6.250% 12/01/34		12/01/2018	Redemption 100.0000		250,480	250,480	250,480	250,480						250,480				8,561	12/01/2034
462478-AA-2	IOWA INTERSTATE RAILROAD 4.530% 01/28/28		01/28/2018	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				22,650	01/28/2028
46616Y-AC-8	321 HENDERSON RECEIVABLES LLC 2012-2A B 144A 6.770% 10/17/61		11/07/2018	DEFAULT ATHENE BROKER		3,603,325	3,378,332	3,375,958	3,425,238		26,597		26,597		3,451,835		151,490	151,490	204,571	10/17/2061
46616Y-AC-8	321 HENDERSON RECEIVABLES LLC 2012-2A B 144A 6.770% 10/17/61		10/15/2018	Paydown		227,069	227,069	226,910	230,222		(3,153)		(3,153)		227,069				7,234	10/17/2061

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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
46620J-AA-9	321 HENDERSON RECEIVABLES LLC 321 HENDERSON REC LLC 3.990% 08/16/60		11/07/2018	DEFAULT ATHENE BROKER		1,907,757	1,927,027	1,925,541	1,925,637		727		727		1,926,364		(18,607)	(18,607)	68,986	08/16/2060
46620J-AA-9	321 HENDERSON RECEIVABLES LLC 321 HENDERSON REC LLC 3.990% 08/16/60		10/15/2018	Paydown		58,306	58,306	58,261	58,264		42		42		58,306				1,316	08/16/2060
466247-B2-8	JP MORGAN MORTGAGE TRUST JPMMT 2005-S3 1A21 5.500% 01/25/36		12/01/2018	Paydown		427,352	409,569	354,505	344,826		82,526		82,526		427,352				13,228	01/25/2036
466247-B6-9	JP MORGAN MORTGAGE TRUST JPMMT 2005-S3 2A3 6.000% 01/25/21		12/01/2018	Paydown		190,548	170,837	166,389	169,563		20,985		20,985		190,548				6,262	01/25/2021
466247-WS-8	JP MORGAN MORTGAGE TRUST JP MORGAN MTGE TRUST 4.438% 10/25/35		12/01/2018	Paydown		409,802	409,802	378,043	379,649		30,153		30,153		409,802				7,540	10/25/2035
46627M-AV-9	JP MORGAN ALT LN TRUST JPALT 2005-S1 2A10 6.000% 12/25/35		12/01/2018	Paydown		319,441	390,030	325,976	327,628		(8,187)		(8,187)		319,441				12,104	12/25/2035
46627M-EJ-2	JP MORGAN ALT LN TRUST 2006-S1 1A12 6.000% 03/25/36		12/01/2018	Paydown		138,900	152,743	121,335	110,487		28,413		28,413		138,900				4,548	03/25/2036
46627M-FV-4	JP MORGAN ALT LN TRUST JPALT 2006-S1 3A 6.180% 03/25/36		12/01/2018	Paydown			82,649	53,048	57,045		(57,045)		(57,045)						2,095	03/25/2036
46627Q-BC-1	JP MORGAN CHASE COMM MTGE JP MORGAN CHASE COMM MTGE 5.855% 06/12/43		12/01/2018	Paydown		789,461	789,461	784,698	791,470		(2,008)		(2,008)		789,461				21,954	06/12/2043
46628K-AA-8	JP MORGAN MORTGAGE TRUST JP MORGAN MTGE TRUST 4.361% 05/25/36		12/01/2018	Paydown		648,353	736,473	661,988	668,407		(20,055)		(20,055)		648,353				14,938	05/25/2036
46628S-AG-8	JP MORGAN MTGE JPMORGAN MTGE ACQUISITION 6.130% 07/25/36		12/01/2018	Paydown		78,601	78,601	43,427	41,867		36,735		36,735		78,601				1,118	07/25/2036
46628S-AH-6	JP MORGAN MTGE JP MORGAN MORTGAGE 6.410% 07/25/36		12/01/2018	Paydown		135,588	135,588	76,268	73,843		61,745		61,745		135,588				1,929	07/25/2036
46628Y-BF-6	JP MORGAN MORTGAGE TRUST JPMMT 2006-S2 3A4 6.250% 07/25/36		11/01/2018	Paydown		297,444	342,341	260,472	257,116		40,329		40,329		297,444				7,882	07/25/2036
46629A-AK-7	JP MORGAN MORTGAGE TRUST JPMMT 2006-S3 1A10 6.500% 08/25/36		12/01/2018	Paydown		1,016,719	805,612	674,677	621,465		395,254		395,254		1,016,719				38,373	08/25/2036
46629A-AL-5	JP MORGAN MORTGAGE TRUST JPMMT 2006-S3 1A11 6.500% 08/25/36		12/01/2018	Paydown		2,953,154	2,343,343	1,948,509	1,789,329		1,163,825		1,163,825		2,953,154				111,401	08/25/2036
46629A-BT-7	JP MORGAN MORTGAGE TRUST JPMMT 2006-S3 2A3 5.000% 08/25/21		12/01/2018	Paydown		154,425	154,465	135,929	150,824		3,601		3,601		154,425				4,099	08/25/2021
46629Q-AE-6	JP MORGN MTGE ACQUISITION JP MORGAN MTGE ACQUISITION 4.854% 08/25/46		12/01/2018	Paydown		795,153	795,153	606,304	594,826		200,326		200,326		795,153				11,171	08/25/2046
46630G-AW-5	JP MORGAN MTGE TRUST JPMORGAN MTGE TRUST 4.517% 07/25/35		12/01/2018	Paydown		273,975	273,975	242,393	259,054		14,921		14,921		273,975				5,079	07/25/2035
46630M-AE-2	JPM MTGE ACQUISITION JPM MTGE ACQUISITION 4.702% 01/25/37		12/01/2018	Paydown		379,981	379,981	263,612	255,619		124,362		124,362		379,981				4,567	01/25/2037
46631B-AJ-4	JP MORGAN CHASE COMM MTGE JP MORGAN CHASE COMM MTGE 6.010% 06/15/49		10/01/2018	Paydown		240,110	240,110	241,626	245,828		(5,718)		(5,718)		240,110				9,411	06/15/2049
46635B-AN-1	JP MORGAN REREMIC JP MORGAN REREMIC 4.500% 06/26/40		11/01/2018	Paydown			7,970	5,949	6,077		(6,077)		(6,077)						887	06/26/2040
46636V-AR-7	JP MORGAN CHASE COMM MTG SE JPMCC 2011-C5 D 5.405% 08/15/46		08/23/2018	CITIGROUP GLOBAL MARKETS		13,384,875	13,440,000	14,180,728	13,898,445		(78,571)		(78,571)		13,819,875		(435,000)	(435,000)	544,612	08/15/2046
46639N-AX-9	JPMBB JPMBB 2013-C12 D 4.089% 07/15/45		05/30/2018	KGS-ALPHA CAPITAL MA		7,011,618	7,691,933	7,200,078	7,317,237		22,130		22,130		7,339,367		(327,748)	(327,748)	159,102	07/15/2045
46640L-AN-2	JPMBB COMMERCIAL MTG SECS JPMBB 2013-C14 D 4.565% 08/15/46		06/01/2018	SANDLER O'NEILL		6,705,469	7,500,000	6,922,461	7,047,984		29,218		29,218		7,077,202		(371,733)	(371,733)	177,001	08/15/2046
46658#-AA-2	JLL CTL PT TR(CITY OF DALLAS) JLL CTL PT TR (CITY OF DALLAS) 4.433% 12/15/45		12/15/2018	Redemption 100.0000		127,942	127,942	131,301	131,212		(3,270)		(3,270)		127,942				3,086	12/15/2045
47232X-AA-6	JEFFERIES MILITARY HOUSING JMHT 2010-SILL A 6.730% 06/10/55		02/16/2018	RAYMOND JAMES & ASSOCIATES		4,753,862	3,945,114	3,860,818	3,868,613		123		123		3,868,736		885,126	885,126	51,963	06/10/2055
47232X-AA-6	JEFFERIES MILITARY HOUSING JMHT 2010-SILL A 6.730% 06/10/55		12/10/2018	Paydown		85,287	85,287	86,241	86,150		(863)		(863)		85,287				3,081	06/10/2055
47760Q-AA-1	JIMMY 2017-1A 2AI JIMMY 2017-1A A2I 3.610% 07/30/47		10/30/2018	Paydown		80,000	80,000	80,000	80,000						80,000				1,805	07/30/2047
478045-AA-5	JOHN SEVIER COMB CYCLE JSCCGL 4.626 01/15/42 4.626% 01/15/42		07/15/2018	Redemption 100.0000		659,090	659,090	675,658	673,065		(13,974)		(13,974)		659,090				22,950	01/15/2042

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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
48203R-AD-6	JUNIPER NETWORKS INC JNPR 5.95 03/15/41 5.950% 03/15/41		02/02/2018	BARCLAYS CAPITAL GROUP		17,818,100	17,140,000	18,658,095	18,503,673		(2,957)		(2,957)		18,500,716		(682,616)	(682,616)	398,111	03/15/2041
48239@-AC-4	KBCM CTL PASS THRU TR /ERIE MEDICAL/ST. VINCENT HOSP 6.000% 03/15/32		12/15/2018	Redemption 100.0000		144,870	144,870	144,870	144,870						144,870				4,825	03/15/2032
48239@-AE-0	KBCM CTL PASS THRU TR /RIVERSIDE HEALTH SYSTEMS LN 1 6.320% 10/15/32		12/15/2018	Redemption 100.0000		108,114	108,114	108,114	108,114						108,114				3,885	10/15/2032
48239@-AF-7	KBCM CTL PASS THRU TR /RIVERSIDE HEALTH SYSTEM LN 3 6.260% 10/15/32		12/15/2018	Redemption 100.0000		124,799	124,799	124,799	124,799						124,799				4,305	10/15/2032
48239@-AG-5	KBCM CTL PASS THRU TR /RIVERSIDE CAMPUS MOB LLC 6.970% 06/15/34		12/15/2018	Redemption 100.0000		44,169	44,169	44,169	44,169						44,169				1,760	06/15/2034
48250V-AN-7	KKR FIN CLO LTD KKR FINANCIAL CLO LTD 5.729% 01/16/28		03/12/2018	Paydown		2,000,000	2,000,000	1,995,000	2,018,204		(18,204)		(18,204)		2,000,000				38,830	01/16/2028
48250W-AE-5	KKRCLO TRUST KKR CLO TRUST 5.660% 07/15/28		08/23/2018	Paydown		4,740,000	4,740,000	4,727,202	4,778,833		(38,833)		(38,833)		4,740,000				208,141	07/15/2028
48250W-AF-2	KKRCLO TRUST KKR FINANCIAL CLO 6.800% 07/15/28		08/23/2018	Paydown		5,700,000	5,700,000	5,489,100	5,496,551		203,449		203,449		5,700,000				306,432	07/15/2028
487312-AA-8	KEENAN FT DETRICK ENERGY KEENAN 6.093 05/15/33 6.093% 05/15/33		11/15/2018	Redemption 100.0000		479,708	479,708	467,715	471,030		8,678		8,678		479,708				21,950	05/15/2033
487836-BJ-6	KELLOGG CO K 3 1/8 05/17/22 3.125% 05/17/22		04/12/2018	BANK OF AMERICA		2,368,656	2,400,000	2,407,008	2,403,702		(231)		(231)		2,403,470		(34,814)	(34,814)	31,042	05/17/2022
494368-BR-3	KIMBERLY-CLARK CORP KMB 3.05 08/15/25 3.050% 08/15/25		10/04/2018	DEUTSCHE BANK		9,534,200	10,000,000	9,564,260	9,970,989		3,823	409,292	(405,469)		9,565,520		(31,320)	(31,320)	350,750	08/15/2025
49446R-AJ-8	KIMCO REALTY CORP KIM 6 7/8 10/01/19 6.875% 10/01/19		08/23/2018	Call 104.2540		7,501,075	7,195,000	7,590,725	7,285,146		(32,102)		(32,102)		7,253,044		(58,044)	(58,044)	748,518	10/01/2019
50077L-AP-1	KRAFT HEINZ FOODS KRAFT HEINZ FOODS CO 3.188% 02/10/21		01/25/2018	Market Axess		3,005,781	3,000,000	3,000,000	3,000,000						3,000,000		5,781	5,781	13,199	02/10/2021
502413-AZ-0	L3 TECHNOLOGIES INC LLL 4 3/4 07/15/20 4.750% 07/15/20		07/06/2018	Call 103.8180		7,786,350	7,500,000	7,744,400	7,580,352		(15,570)		(15,570)		7,564,783		(64,783)	(64,783)	633,694	07/15/2020
50543L-AA-0	LABRADOR AVIATION FINANCE LTD LABRADOR AVIATION FINANCE LTD 4.300% 01/15/42		12/15/2018	Paydown		575,000	575,000	563,843	565,651		9,349		9,349		575,000				13,393	01/15/2042
50987*-AA-0	LAKE HEALTH 2016 CTL PT TR LAKE HEALTH 2016 CTL PT 3.750% 11/15/35		12/15/2018	Redemption 100.0000		136,996	136,996	136,996	136,996						136,996				2,809	11/15/2035
52177R-AH-1	LEAF II RECEIVABLES FUNDING LL LEAF II RECEIVABLE FUNDING LLC 4.470% 07/15/22		06/15/2018	Call 100.0000		1,000,000	1,000,000	999,681	999,719		67		67		999,786		214	214	22,350	07/15/2022
52521R-AD-3	LEHMAN MORTGAGE TRUST LMT 2007-5 1A2 5.750% 06/25/37		12/01/2018	Paydown		889,988	902,069	700,170	723,413		166,575		166,575		889,988				30,905	06/25/2037
52521R-AY-7	LEHMAN MORTGAGE TRUST LMT 2007-5 3A3 5.000% 12/25/35		12/01/2018	Paydown		1,187,681	1,233,529	999,330	1,037,626		150,055		150,055		1,187,681				23,920	12/25/2035
534187-AX-7	LINCOLN NATIONAL CORP LNC 8 3/4 07/01/19 8.750% 07/01/19		03/09/2018	Call 107.8120		5,390,600	5,000,000	4,951,650	4,989,884		1,219		1,219		4,991,103		8,897	8,897	691,989	07/01/2019
55312T-AF-0	ML-CFC COMMERCIAL MTGE TRUST ML CFC COMM MORTGAGE TRST 5.526% 03/12/51		12/01/2018	Paydown		2,322,396	2,322,396	2,351,482	2,339,306		(16,911)		(16,911)		2,322,396				83,943	03/12/2051
55336V-AE-0	MPLX LP MPLX LP 4.500% 07/15/23		03/26/2018	DEFAULT ATHENE BROKER		3,073,681	2,975,000	3,078,560	3,062,387		(3,447)		(3,447)		3,058,940		14,741	14,741	94,084	07/15/2023
553794-AC-2	MUFG AMERICAS HLDGS CORP UNBC 3 02/10/25 3.000% 02/10/25		11/08/2018	Call 100.0000		7,973,000	7,973,000	7,930,663	7,941,616		3,419		3,419		7,945,035		27,965	27,965	297,659	02/10/2025
553894-AB-2	MVW OWNER TRUST MVWOT 2016-1A B 2.640% 12/20/33		05/01/2018	CREDIT SUISSE SECURITIES		1,621,763	1,655,454	1,654,972	1,655,009		9		9		1,655,018		(33,255)	(33,255)	16,146	12/20/2033
553894-AB-2	MVW OWNER TRUST MVWOT 2016-1A B 2.640% 12/20/33		04/20/2018	Paydown		304,704	304,704	304,616	304,622		82		82		304,704				1,707	12/20/2033
56127@-AA-6	MALON D MIMMS FAMILY LP 6.560% 09/05/33		12/01/2018	Redemption 100.0000		76,477	76,477	76,477	76,477						76,477				2,760	09/05/2033
565849-AK-2	MARATHON OIL CORP MRO 2.8 11/01/22 2.800% 11/01/22		04/25/2018	BANK OF AMERICA		10,464,410	11,000,000	10,784,450	10,885,342		7,118		7,118		10,892,460		(428,050)	(428,050)	150,578	11/01/2022
57165L-AB-0	MARRIOTT VACATION CLUB OWNR TR MVCOT 2010-1A B 4.520% 10/20/32		02/20/2018	Paydown		424,708	423,721	423,635	423,641		1,067		1,067		424,708				3,116	10/20/2032
576434-V9-2	MASTR ALTERNATE LOAN TRUST MALT 2005-6 1A5 5.500% 12/25/35		12/01/2018	Paydown		448,739	477,732	410,964	389,218		59,521		59,521		448,739				13,304	12/25/2035

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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
57643L-EW-2	MASTER ABS TRUST 2004-OPT2 M1 3.406% 09/25/34		11/26/2018	Paydown		1,125,124	1,125,124	669,875	961,325		163,800		163,800		1,125,124				10,616	09/25/2034
58933Y-AF-2	MERCK & CO INC MRK 2.8 05/18/23 2.800% 05/18/23		06/01/2018	BANK OF AMERICA		19,564,200	20,000,000	19,657,600	19,802,636		14,550		14,550		19,817,186		(252,986)	(252,986)	306,444	05/18/2023
590214-AC-6	MLMI 2006 MERRILL LYNCH MTGE INVESTORS 4.478% 07/25/36		12/01/2018	Paydown		426,468	496,173	431,670	442,463		(15,995)		(15,995)		426,468				11,054	07/25/2036
59524E-AB-8	MID-ATLANTIC MILITARY CO MIDATL 5.24 08/01/50 5.240% 08/01/50		08/01/2018	Redemption 100.0000		145,702	145,702	123,674	126,005		19,697		19,697		145,702				5,520	08/01/2050
59748T-AA-7	MIDLAND COGEN VENTURE MIDCOG 6 03/15/25 6.000% 03/15/25		09/15/2018	Redemption 100.0000		719,900	719,900	719,900	719,900						719,900				32,396	03/15/2025
605024-AN-8	MISSION BROADCASTING MISSION BROADCAST 2017 TL B2 4.950% 01/17/24		10/30/2018	Redemption 100.0000		335,678	335,678	335,678	335,678						335,678				13,287	01/17/2024
605417-BT-0	MISSISSIPPI POWER CO SO 5.4 07/01/35 5.400% 07/01/35		10/23/2018	Call 100.0000		20,000,000	20,000,000	20,100,000	20,000,000						20,000,000				1,416,000	07/01/2035
60871R-AH-3	MOLSON COORS BREWING CO TAP 4.2 07/15/46 4.200% 07/15/46		03/26/2018	DEFAULT ATHENE BROKER		4,996,476	5,375,000	5,608,996	5,603,481		(1,037)		(1,037)		5,602,444		(605,968)	(605,968)	157,398	07/15/2046
61166W-AC-5	MONSANTO CO MON 5 1/2 07/30/35 5.500% 07/30/35		07/12/2018	Tax Free Exchange		8,342,054	8,000,000	8,422,240	8,348,668		(6,615)		(6,615)		8,342,054				426,000	07/30/2035
61166W-AN-1	MONSANTO CO MON 4.2 07/15/34 4.200% 07/15/34		07/12/2018	Tax Free Exchange		4,967,750	5,000,000	4,967,750	4,967,750						4,967,750				318,250	07/15/2034
615369-AL-9	MOODY'S CORPORATION MOODYS CORP 3.250% 01/15/28		04/19/2018	Tax Free Exchange		9,899,444	10,000,000	9,891,800	9,896,791		2,653		2,653		9,899,444				277,153	01/15/2028
61748H-QW-4	MORGAN STANLEY MORTGAGE LN TR MORGAN STANLEY MTGE LN TRST 2.796% 12/25/35		12/25/2018	Paydown		460,205	514,024	389,373	421,395		38,811		38,811		460,205				6,318	12/25/2035
61748J-AE-7	MORGAN STANLEY MTGE LN TRUST MORGAN STANLEY MTGE LOAN TRUST 2.766% 08/25/36		12/25/2018	Paydown		459,184	459,184	244,803	238,325		220,859		220,859		459,184				4,738	08/25/2036
61749W-AH-0	MORGAN STANLEY MTGE LN TRUST MSM 2006-11 1A2 6.354% 08/25/36		12/01/2018	Paydown		849,804	849,804	404,719	367,603		482,200		482,200		849,804				8,899	08/25/2036
61752R-AH-5	MORGAN STANLEY MTGE LOAN TRST 5.704% 01/25/47		12/01/2018	Paydown		276,688	276,688	168,954	165,724		110,964		110,964		276,688				5,374	01/25/2047
61752R-AJ-1	MORGAN STANLEY MTGE LOAN TRST MORGAN STANLEY MTG LN 5.858% 01/25/47		12/01/2018	Paydown		403,654	403,654	256,424	250,810		152,844		152,844		403,654				7,841	01/25/2047
61754H-AD-4	MORGAN STANLEY MTGE LN TRUST 2007-7 AX 2A3 2.866% 04/25/37		12/26/2018	Paydown		297,847	297,847	153,391	150,740		147,107		147,107		297,847				3,274	04/25/2037
61755G-AS-2	MORGAN STANLEY MORTGAGE LN TR MSM 2007-12 3A9 6.000% 08/25/37		12/01/2018	Paydown		596,469	605,050	463,537	474,464		131,564	9,559	122,005		596,469				19,287	08/25/2037
61756X-AG-0	MORGAN STANLEY MTGE LOAN TRUST MORGAN STANLEY MTGE LOAN TRUST 3.658% 11/25/37		12/01/2018	Paydown		308,705	308,705	284,780	274,941		33,764		33,764		308,705				5,127	11/25/2037
61758V-AR-8	MORGAN STANLEY REREMIC TRST MORGAN STANLEY REREMIC TRUST 2.746% 05/26/36		12/26/2018	Paydown		525,606	593,005	453,278	469,110		56,496		56,496		525,606				6,986	05/26/2036
61759F-AJ-0	MORGAN STANLEY REREMERIC MSRR 2010-R42B 4.497% 07/26/36		12/26/2018	Paydown		635,549	702,741	491,041	506,875		128,674		128,674		635,549				11,528	07/26/2036
61759H-BA-4	MORGAN STANLEY REREMIC TRST MORGAN STANLEY REREMIC TRST 3.636% 06/26/36		12/26/2018	Paydown		565,793	687,776	475,969	491,997		73,796		73,796		565,793				13,431	06/26/2036
61761D-AF-9	MORGAN STANLEY BAML TRUST MSBAM 2012-C6 B 3.930% 11/15/45		05/29/2018	CANTOR FITZGERALD SECURITIES C		7,753,445	7,685,000	8,042,833	7,871,502		(16,458)		(16,458)		7,855,044		(101,600)	(101,600)	151,010	11/15/2045
61761Q-AH-6	MORGAN STANLEY BAML TRUST MSBAM 2013-C8 B 3.697% 02/15/23		05/24/2018	BANK OF AMERICA		10,369,160	10,500,000	10,623,457	10,558,981		(6,147)		(6,147)		10,552,835		(183,675)	(183,675)	187,235	02/15/2023
61762D-AZ-4	MORGAN STANLEY BAML TRUST MSBAM 2013-C9 B 3.708% 05/15/46		05/30/2018	Various		24,763,086	25,000,000	25,748,545	25,413,031		(31,489)		(31,489)		25,381,542		(618,456)	(618,456)	463,273	05/15/2046
61762F-AU-0	MORGAN STANLEY REREMIC TRUST MSRR 2013-R4 4B2 4.033% 07/26/36		12/01/2018	Paydown			(249,457)	(210,221)	(211,406)		214,480		214,480		3,074		(3,074)	(3,074)	4,387	07/26/2036
61762M-BX-8	MORGAN STANLEY BAML TRUST MSBAM 2013-C10 XA 0.165% 07/15/46		12/01/2018	Paydown				981,090	273,562		(273,562)		(273,562)						37,110	07/15/2046
61763P-BC-6	MORGAN STANLEY REREMIC TRUST MORGAN STANLEY RE REMIC 2.637% 07/26/46		12/03/2018	Paydown			217,993	164,585	170,493		(170,493)		(170,493)						3,074	07/26/2046
61980A-AC-7	MOTIVA ENTERPRISES LLC MTVD 5 3/4 01/15/20 5.750% 01/15/20		03/15/2018	Call 105.7003		2,598,113	2,458,000	2,453,182	2,456,791		116		116		2,456,907		1,093	1,093	234,336	01/15/2020

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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
628312-AD-2	MUTUAL OF OMAHA INS CO 4.297% 08/01/44		05/24/2018	DEFAULT ATHENE BROKER		5,003,895	5,000,000	5,000,000	5,000,000						5,000,000		3,895	3,895	184,413	08/01/2044
628530-AV-9	MYLAN INC MYL 3 1/8 01/15/23 3.125% 01/15/23		04/25/2018	BANK OF AMERICA		28,589,700	30,000,000	29,937,900	29,966,775		1,976		1,976		29,968,751		(1,379,051)	(1,379,051)	734,375	01/15/2023
63730*-AB-1	NATIONAL RAILROAD PASSENGER CO NATIONAL RAILROAD PASSENGER CO 3.600% 11/15/33		11/15/2018	Redemption 100.0000		2,565,471	2,565,471	2,565,471	2,565,471						2,565,471				(75,166)	11/15/2033
63946B-AH-3	NBCUNIVERSAL MEDIA LLC CMCSA 2 7/8 01/15/23 2.875% 01/15/23		10/02/2018	BANK OF AMERICA		4,853,750	5,000,000	4,847,475	4,970,973		4,333	127,552	(123,219)		4,847,755		5,995	5,995	175,295	01/15/2023
64352V-LY-5	NEW CENTURY HOME EQUITY LN TR 2005-A A4 4.677% 08/25/35		12/03/2018	Paydown		586,345	586,345	519,594	574,315		12,031		12,031		586,345				13,707	08/25/2035
65336R-AR-9	NEXSTAR BROADCASTING NEXSTAR BROADCASTING TL B2 4.950% 01/17/24		10/29/2018	Redemption 100.0000		2,659,027	2,659,027	2,659,027	2,659,027						2,659,027				101,012	01/17/2024
65364U-AB-2	NIAGARA MOHAWK POWER NGGLN 2.721 11/28/22 2.721% 11/28/22		04/12/2018	BANK OF AMERICA		20,308,024	20,985,000	20,504,753	20,719,598		14,717		14,717		20,734,315		(426,291)	(426,291)	218,884	11/28/2022
65473Q-AR-4	NISOURCE FINANCE CORP NI 5.45 09/15/20 5.450% 09/15/20		07/16/2018	Call 105.4210		3,162,630	3,000,000	2,987,430	2,996,919		581		581		2,997,501		2,499	2,499	298,880	09/15/2020
65535V-EW-4	NOMURA ASSET ACCEPTANCE CORP NOMURA ASSET ACCEPTANCE CORP 3.616% 10/25/34		12/26/2018	Paydown		248,022	248,022	233,141	231,434		16,588		16,588		248,022				4,725	10/25/2034
65539C-AK-2	NOMURA RESECURITIZATION NOMURA RESECURITIZATION TRST 3.639% 12/26/36		12/01/2018	Paydown		397,651	376,516	294,388	304,147		93,504		93,504		397,651				13,165	12/26/2036
65539K-AF-5	NOMURA RESECURITIZATION TRST NOMURA RESECURITIZATION TRST 4.083% 03/26/36		12/01/2018	Paydown		1,249,911	1,260,481	1,145,779	1,165,127		84,784		84,784		1,249,911				21,797	03/26/2036
655844-BL-1	NORFOLK SOUTHERN CORP NSC 2.903 02/15/23 2.903% 02/15/23		10/09/2018	BANK OF AMERICA		9,693,500	10,000,000	9,758,040	9,925,887		11,596	177,993	(166,397)		9,759,489		(65,989)	(65,989)	335,458	02/15/2023
667294-AM-4	NORTHWEST AIRLINES DAL 7.575 03/01/19 7.575% 03/01/19		09/01/2018	Redemption 100.0000		1,118,231	1,118,231	1,188,120	1,133,007		(14,776)		(14,776)		1,118,231				46,328	03/01/2019
668457-AA-2	NORTHWIND HOLDINGS LLC 2007-1A A1 144A 3.518% 12/01/37		12/01/2018	Paydown		2,014,613	2,014,613	1,660,011	1,863,285		151,327		151,327		2,014,613				34,022	12/01/2037
66859T-AG-4	NORTHWOODS CAPITAL LTD NORTHWOODS CAPITAL LTD 6.565% 11/12/25		11/12/2018	Paydown		1,500,000	1,500,000	1,485,000	1,495,467		4,533		4,533		1,500,000				90,187	11/12/2025
67085K-AA-0	OFFUTT AFB AMERICA FIRST OFFUTT 5.46 09/01/50 5.460% 09/01/50		09/01/2018	Paydown		390,830	390,830	403,573	403,202		(12,372)		(12,372)		390,830				13,257	09/01/2050
67102S-AE-4	OCP CLO LTD OCP CLO LTD 5.200% 04/26/26		02/26/2018	Paydown		3,625,000	3,625,000	3,375,781	3,473,881		151,119		151,119		3,625,000				51,361	04/26/2026
67103H-AC-1	O'REILLY AUTOMOTIVE INC ORLY 3.8 09/01/22 3.800% 09/01/22		05/14/2018	BANK OF AMERICA		13,080,340	13,000,000	13,239,310	13,122,413		(9,129)		(9,129)		13,113,285		(32,945)	(32,945)	349,917	09/01/2022
674599-CE-3	OCCIDENTAL PETROLEUM COR OXY 2.7 02/15/23 2.700% 02/15/23		06/01/2018	BANK OF AMERICA		37,613,099	38,766,000	37,716,967	38,174,943		45,987		45,987		38,220,930		(607,831)	(607,831)	843,161	02/15/2023
67502#-AA-6	OCEAN SPRAY OCEAN SPRAY 3.390% 08/15/36		12/15/2018	Redemption 100.0000		168,646	168,646	168,646	168,646						168,646				3,119	08/15/2036
677071-AU-6	OHANA MILITARY COMM LLC OHANA 6 10/01/51 6.000% 10/01/51		10/01/2018	Redemption 100.0000		314,849	314,849	351,207	349,771		(34,922)		(34,922)		314,849				14,238	10/01/2051
679574-C8-0	OLD DOMINION ELECTRIC OLD DOMINION ELEC COOP 3.330% 12/01/37		12/01/2018	Redemption 100.0000		650,000	650,000	650,000	650,000						650,000				21,645	12/01/2037
68267A-AB-8	ONEMAIN DIRECT AUTO REC ODART 2016-1A B 2.760% 05/15/21		04/26/2018	WELLS FARGO		4,000,625	4,000,000	3,999,913	3,999,968		(225)		(225)		3,999,743		882	882	41,400	05/15/2021
68268E-AA-1	ONEMAIN FINANCIAL ONEMAIN FINANCIAL ISSUANCE TRU 3.190% 03/18/26		12/18/2018	Paydown		1,127,861	1,127,861	1,127,386	1,133,994		(6,134)		(6,134)		1,127,861				18,891	03/18/2026
68389X-AP-0	ORACLE CORP ORCL 2 1/2 10/15/22 2.500% 10/15/22		06/01/2018	BANK OF AMERICA		23,534,868	24,250,000	23,267,333	23,712,970		44,910		44,910		23,757,880		(223,012)	(223,012)	387,326	10/15/2022
694308-HX-8	PACIFIC GAS & ELECTRIC BASIC 3.950% 12/01/47		05/15/2018	Tax Free Exchange		4,978,387	5,000,000	4,978,200	4,978,234		152		152		4,978,387				91,069	12/01/2047
705322-AJ-4	PEDERNALES ELECTRIC COOP PEDELC 5.952 11/15/22 5.952% 11/15/22		11/15/2018	Redemption 100.0000		936,000	936,000	891,540	918,689		17,311		17,311		936,000				55,711	11/15/2022
71343P-AC-5	PEPSI-COLA MET BOTTLING PEP 5 1/2 05/15/35 5.500% 05/15/35		11/09/2018	Tax Free Exchange		2,067,536	2,000,000	2,083,720	2,069,710		(2,173)		(2,173)		2,067,536				113,167	05/15/2035
716768-AC-0	PETSMART INC PETSMART INC 5.875% 06/01/25		04/09/2018	DEFAULT ATHENE BROKER		3,621,053	5,000,000	5,000,000	5,000,000						5,000,000		(1,378,948)	(1,378,948)	103,433	06/01/2025
717081-DH-3	PFIZER INC PFE 3 06/15/23 3.000% 06/15/23		05/24/2018	BANK OF AMERICA		1,976,520	2,000,000	1,998,060	1,998,883		78		78		1,998,961		(22,441)	(22,441)	27,333	06/15/2023

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
724060-AA-6	PIPELINE FUNDING CO NEE 7 1/2 01/15/30 7.500% 01/15/30		07/15/2018	Redemption 100.0000		123,000	123,000	137,375	133,270		(10,270)		(10,270)		123,000				6,975	01/15/2030
74162J-AB-3	PRIME MORTGAGE TRUST PRIME 2007-2 A2 6.000% 04/25/37		12/01/2018	Paydown			286,894	218,227	218,278		(218,278)		(218,278)						11,422	04/25/2037
74922G-AF-1	RESIDENTIAL ACCREDIT LOANS INC RALI 2006-QS14 A6 6.500% 11/25/36		12/01/2018	Paydown		709,083	1,047,219	752,577	658,652		50,431		50,431		709,083				37,677	11/25/2036
74922G-AM-6	RESIDENTIAL ACCREDIT LOANS INC RALI 2006-QS14 A12 6.250% 11/25/36		12/01/2018	Paydown		1,023,468	1,511,522	1,064,214	929,919		93,549		93,549		1,023,468				52,290	11/25/2036
74924D-AA-7	RESIDENTIAL ACCREDIT LOANS INC RALI 2007-QS10 A1 6.500% 09/25/37		12/01/2018	Paydown		1,329,146	1,853,188	1,304,941	1,136,873		192,273		192,273		1,329,146				59,777	09/25/2037
74925G-AA-9	RESIDENTIAL ACCREDIT LOANS INC RALI 2007-QS11 A1 7.000% 10/25/37		12/01/2018	Paydown		1,159,518	1,636,013	1,180,285	1,163,980		(4,462)		(4,462)		1,159,518				52,936	10/25/2037
74927X-AE-2	RBSGC MTGE PASS THROUGH RBSGC MTGE PASS THROUGH 6.000% 01/25/37		12/01/2018	Paydown		237,688	238,933	206,528	206,618		31,070		31,070		237,688				6,223	01/25/2037
74928R-AC-8	RBSSP RESECURITIZATION TRUST 2009-10 2A1 144A 14.064% 01/26/37		12/01/2018	Paydown		476,817	476,817	538,803	559,482		(82,665)		(82,665)		476,817				29,880	01/26/2037
74928X-BB-6	RBSSP RESECURITIZATION TRUST RBSSP RESECURITIZATION TRUST 4.365% 01/26/36		12/26/2018	Paydown		4,992,842	5,101,547	4,349,866	4,404,969		587,874		587,874		4,992,842				90,243	01/26/2036
74929X-AJ-9	RBSSP RESECURITIZATION TRUST RBSSP 2010-8 6A1 5.500% 07/26/36		12/01/2018	Paydown		603,664	603,664	600,646	601,026		2,638		2,638		603,664				18,386	07/26/2036
74929X-BZ-2	RBSSP RESECURITIZATION TRUST RBSSP RESECURITIZATION TRST 6.618% 07/26/36		12/01/2018	Paydown			112,039	83,119	82,555		(82,555)		(82,555)						4,963	07/26/2036
749580-AG-1	RESIDENTIAL FUNDING MTG SEC I RFMSI 2007-S5 A7 6.000% 05/25/37		12/01/2018	Paydown		827,536	975,431	853,687	842,318		(14,782)		(14,782)		827,536				30,181	05/25/2037
749583-AE-0	RESIDENTIAL FUNDING MTG SEC I RFMSI 2007-S2 A5 6.000% 02/25/37		12/01/2018	Paydown		177,513	235,169	209,077	207,905		(30,392)		(30,392)		177,513				7,787	02/25/2037
75114H-AD-9	RESIDENTIAL ACCREDIT LOANS INC RESIDENTIAL ACCREDIT LOANS INC 2.696% 05/25/46		12/26/2018	Paydown		196,554	196,554	171,370	171,713		24,841		24,841		196,554				1,928	05/25/2046
75114T-AJ-0	RESIDENTIAL ACCREDIT LOANS INC RESIDENTIAL ACCREDIT LNS INC 6.000% 05/25/36		12/01/2018	Paydown		227,994	288,776	241,128	245,267		(17,273)		(17,273)		227,994				8,921	05/25/2036
751151-AD-3	RESIDENTIAL ACCREDIT LOANS INC 2006-QS12 1A4 6.000% 09/25/36		12/01/2018	Paydown		38,197	50,425	29,562	27,859		10,338		10,338		38,197				1,945	09/25/2036
755111-BX-8	RAYTHEON COMPANY RTN 2 1/2 12/15/22 2.500% 12/15/22		06/01/2018	BANK OF AMERICA		19,396,771	20,050,000	19,077,721	19,507,788		43,576		43,576		19,551,364		(154,593)	(154,593)	236,701	12/15/2022
759748-AA-0	RENEWABLE POWER GENERATION LLC RENEWABLE POWER GENERATION LLC 4.110% 03/31/35		09/30/2018	Redemption 100.0000		743,149	743,149	743,149	743,149						743,149				24,295	03/31/2035
760761-AD-8	REPUBLIC SERVICES INC RSG 5 1/4 11/15/21 5.250% 11/15/21		06/01/2018	BANK OF AMERICA		10,597,700	10,000,000	11,676,900	10,801,434		(83,955)		(83,955)		10,717,479		(119,779)	(119,779)	291,667	11/15/2021
76110H-3S-6	RESIDENTIAL ACCREDIT LNS INC 2005-QS4 A5 5.500% 04/25/35		12/01/2018	Paydown		279,688	279,688	244,378	241,852		37,837		37,837		279,688				8,383	04/25/2035
76110H-T7-4	RESIDENTIAL ACCREDIT LNS INC RESIDENTIAL ACCREDIT LOANS 4.300% 02/25/35		12/01/2018	Paydown		578,545	602,659	516,026	510,995		67,550		67,550		578,545				14,012	02/25/2035
761118-MC-9	RESIDENTIAL ACCREDIT LOANS INC RESIDENTIAL ACCREDIT LOANS 5.750% 11/25/35		12/01/2018	Paydown		553,782	654,495	573,092	579,702		(25,921)		(25,921)		553,782				20,745	11/25/2035
76111X-N8-2	RESIDENTIAL FUNDING MTG SEC I RFMSI 2006-S3 A2 5.500% 03/25/36		12/01/2018	Paydown		596,358	650,832	510,684	518,701		77,657		77,657		596,358				19,266	03/25/2036
76111X-VG-5	RESIDENTIAL FUNDING MTG SEC I 2005-SA2 2A2 4.254% 06/25/35		12/01/2018	Paydown		525,951	525,951	413,741	444,015		81,936		81,936		525,951				10,338	06/25/2035
761120-AE-4	RESIDENTIAL ASSET SEC TRUST RAST 2007-A2 1A5 6.000% 04/25/37		12/01/2018	Paydown		325,917	341,085	275,927	269,692		56,225		56,225		325,917				9,463	04/25/2037
761120-AH-7	RESIDENTIAL ASSET SEC TRUST RAST 2007-A2 1A8 6.000% 04/25/37		12/01/2018	Paydown		315,667	330,324	267,222	261,184		54,483		54,483		315,667				9,167	04/25/2037
76112H-AC-1	RESIDENTIAL ASSET SECUR TRUST 2006-A9CB A3 4.624% 03/25/37		12/25/2018	Paydown			260,506	85,544			(85,544)		(85,544)						46,466	03/25/2037
76112H-AL-1	RESIDENTIAL ASSET SECUR TRUST 2006-A9CB A11 2.936% 09/25/36		12/25/2018	Paydown		587,119	713,247	285,299	308,152		278,968		278,968		587,119				7,892	09/25/2036
76113N-AC-7	RESIDENTIAL ASSET SEC RESIDENTIAL ASSET SEC 6.250% 07/25/36		12/01/2018	Paydown		175,127	202,282	191,662	192,371		(17,244)		(17,244)		175,127				6,445	07/25/2036

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
76114H-AM-7	RAST RESIDENTIAL ASSET SEC TRUST 6.000% 05/25/37		12/01/2018	Paydown		389,623	410,650	354,699	352,001		37,623		37,623		389,623				15,140	05/25/2037
776696-AC-0	ROPER TECHNOLOGIES INC ROP 6 1/4 09/01/19 6.250% 09/01/19		09/13/2018	Call 103.0950		8,247,600	8,000,000	8,078,980	8,016,629		(6,778)		(6,778)		8,009,851		(9,851)	(9,851)	764,267	09/01/2019
77775*-BS-9	ROSENTHAL & ROSENTHAL INC 6.400% 06/24/21		06/24/2018	Redemption 100.0000		1,428,571	1,428,571	1,428,571	1,428,571						1,428,571				45,714	06/24/2021
781172-AB-7	RUBY PIPELINE LLC RPLLLC 6 04/01/22 6.000% 04/01/22		10/01/2018	Redemption 100.0000		530,303	530,303	566,952	545,075		(14,772)		(14,772)		530,303				23,864	04/01/2022
78347@-AB-2	RUTTENBERG FAMILY LP /WALGREENS 6.520% 02/15/29		12/15/2018	Redemption 100.0000		135,221	135,221	135,221	135,221						135,221				4,880	02/15/2029
78443C-CV-4	SLM STUDENT LOAN TRUST SLM STUDENT LOAN TRUST 3.078% 12/15/39		12/17/2018	Paydown		853,684	853,684	618,921	631,138		222,546		222,546		853,684				12,355	12/15/2039
78469P-AC-8	SOCIAL PROFESSIONAL LN PRGRM SOCIAL PROFESSIONAL LN PRGRM 3.570% 01/26/38		07/12/2018	DEFAULT ATHENE BROKER		2,080,645	2,124,956	2,052,223	2,084,484		15,679		15,679		2,100,164		(19,519)	(19,519)	41,513	01/26/2038
78469P-AC-8	SOCIAL PROFESSIONAL LN PRGRM SOCIAL PROFESSIONAL LN PRGRM 3.570% 01/26/38		06/25/2018	Paydown		496,487	496,487	479,493	487,030		9,456		9,456		496,487				5,218	01/26/2038
78512*-AA-5	S&E REPLACEMENT POWER S&E REPLACENMENT POWER LLC 4.120% 05/31/29		12/31/2018	Redemption 100.0000		1,090,241	1,090,241	1,090,241	1,090,241						1,090,241				23,875	05/31/2029
797426-AG-8	SAN DIEGO FAMILY HOUSING SDFMHO 5.9405 07/01/48 5.941% 07/01/48		07/02/2018	Redemption 100.0000		100,000	100,000	109,122	108,093		(8,093)		(8,093)		100,000				6,085	07/01/2048
80284R-AG-4	SANTANDER DRIVE AUTO RECEIVABL SDART 2016-3 D 2.800% 08/15/22		04/26/2018	WELLS FARGO		35,131,133	35,500,000	35,488,793	35,491,120		609		609		35,491,729		(360,597)	(360,597)	372,750	08/15/2022
80589M-AE-2	SCANA CORPORATION SCG 4 1/8 02/01/22 4.125% 02/01/22		05/18/2018	SUNTRUST CAPITAL		7,966,084	8,125,000	8,117,525	8,121,858		256		256		8,122,114		(156,031)	(156,031)	270,001	02/01/2022
811065-AC-5	SCRIPPS NETWORKS INTERAC SNI 3.9 11/15/24 3.900% 11/15/24		04/04/2018	Tax Free Exchange		27,024,054	26,680,000	27,129,852	27,036,119		(12,065)		(12,065)		27,024,054				428,436	11/15/2024
811065-AG-6	SCRIPPS NETWORKS INTERAC SNI 3.95 06/15/25 3.950% 06/15/25		04/04/2018	Tax Free Exchange		6,990,026	7,000,000	6,986,700	6,989,717		309		309		6,990,026				90,718	06/15/2025
81744U-AC-8	SEQUOIA MORTGAGE TRUST SEMT 2012-2 A3 3.500% 04/25/42		12/01/2018	Paydown		2,878,939	2,878,939	2,690,129	2,730,290		148,649		148,649		2,878,939				43,501	04/25/2042
824348-AR-7	SHERWIN-WILLIAMS CO SHW 3.45 08/01/25 3.450% 08/01/25		04/12/2018	BANK OF AMERICA		19,530,800	20,000,000	19,988,200	19,990,708		315		315		19,991,023		(460,223)	(460,223)	488,750	08/01/2025
82652W-AB-4	SIERRA RECEIVABLES SRFC 2016-2A B 2.780% 07/20/33		05/01/2018	CREDIT SUISSE SECURITIES		3,161,031	3,201,550	3,201,370	3,201,387		(62)		(62)		3,201,325		(40,295)	(40,295)	32,882	07/20/2033
82652W-AB-4	SIERRA RECEIVABLES SRFC 2016-2A B 2.780% 07/20/33		04/20/2018	Paydown		611,489	611,489	611,455	611,458		31		31		611,489				3,471	07/20/2033
82652X-AB-2	SRFC -2016-1A B SRFC 2016-1A B 3.670% 03/21/33		12/20/2018	Paydown		2,115,992	2,115,992	2,115,512	2,120,080		(4,089)		(4,089)		2,115,992				39,269	03/21/2033
833034-AG-6	SNAP-ON INC SNA 6.7 03/01/19 6.700% 03/01/19		03/22/2018	Call 103.7814		20,756,286	20,000,000	19,966,400	19,994,925		946		946		19,995,871		4,129	4,129	1,504,452	03/01/2019
834017-AC-9	SOCIAL PROFESSIONAL LOAN PGM SOCIAL PREFESSIONAL LOAN PGM 3.520% 03/25/36		07/12/2018	DEFAULT ATHENE BROKER		1,795,263	1,819,017	1,781,784	1,802,561		14,321		14,321		1,816,882		(21,619)	(21,619)	35,038	03/25/2036
834017-AC-9	SOCIAL PROFESSIONAL LOAN PGM SOCIAL PREFESSIONAL LOAN PGM 3.520% 03/25/36		06/25/2018	Paydown		591,284	591,284	579,181	585,935		5,349		5,349		591,284				5,784	03/25/2036
83416W-AA-1	SOLAR STAR FUNDING LLC BRKHEC 5 3/8 06/30/35 5.375% 06/30/35		12/30/2018	Redemption 100.0000		763,613	763,613	763,613	763,613						763,613				21,060	06/30/2035
83421#-AA-1	SOLGEN LLC SOLGEN LLC 3.930% 09/30/36		12/31/2018	Redemption 100.0000		537,297	537,297	537,297	537,297						537,297				16,015	09/30/2036
83546D-AD-0	SONIC CAPITAL LLC SONIC 2016-1A A2 4.472% 05/20/46		12/20/2018	Paydown		1,341,171	1,304,984	1,306,968	1,306,541		34,629		34,629		1,341,171				11,145	05/20/2046
83609J-AG-4	SOUND POINT CLO SOUND POINT CLO 5.669% 07/20/28		12/06/2018	Redemption 100.0000		3,500,000	3,500,000	3,465,000	3,507,120		(7,120)		(7,120)		3,500,000				208,680	07/20/2028
841215-AA-4	SOUTHAVEN CMBD CYCLE GEN SCGLL 3.846 08/15/33 3.846% 08/15/33		08/15/2018	Redemption 100.0000		886,143	886,143	886,143	886,143						886,143				25,642	08/15/2033
8426EP-AB-4	SOUTHERN CO GAS CAPITAL SOUTHERN CO GAS CAPITAL 3.950% 10/01/46		03/26/2018	DEFAULT ATHENE BROKER		1,872,710	2,000,000	1,996,460	1,996,583		15		15		1,996,598		(123,888)	(123,888)	38,403	10/01/2046
845437-BJ-0	SOUTHWESTERN ELEC POWER AEP 5 7/8 03/01/18 5.875% 03/01/18		03/01/2018	Maturity		7,550,000	7,550,000	7,439,015	7,547,326		2,674		2,674		7,550,000				221,781	03/01/2018

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
845467-AH-2	SOUTHWESTERN ENERGY CO SWN 4.1 03/15/22 4.100% 03/15/22		12/04/2018	TENDER OFFER		13,300,000	14,000,000	14,062,420	14,031,681		(6,526)		(6,526)		14,025,155		(725,155)	(725,155)	1,399,961	03/15/2022
84603H-AB-3	SOUTHWIRE 5.118% 02/22/21		05/17/2018	Redemption 100.0000		1,132,155	1,132,155	1,129,324	1,130,792		1,362		1,362		1,132,155				20,078	02/22/2021
84858D-AA-6	SPIRIT AIR 2015-1 PTT A SAVE 4.1 04/01/28 4.100% 10/01/29		10/01/2018	Redemption 100.0000		1,646,101	1,646,101	1,652,274	1,651,954		(5,852)		(5,852)		1,646,101				50,618	10/01/2029
85022W-AA-2	SPRINGCASTLE SPV SCFT 2016-AA A 3.050% 04/25/29		05/01/2018	DEUTSCHE BANK		13,126,045	13,177,003	13,176,498	13,236,157		58,122		58,122		13,294,279		(168,235)	(168,235)	142,897	04/25/2029
85022W-AA-2	SPRINGCASTLE SPV SCFT 2016-AA A 3.050% 04/25/29		12/25/2018	Paydown		4,080,071	4,080,071	4,079,914	4,098,387		(18,316)		(18,316)		4,080,071				48,248	04/25/2029
85045B-AA-4	SPRINGFIELD CLINIC LLP 6.090% 12/21/26		12/21/2018	Redemption 100.0000		206,196	206,196	206,196	206,196						206,196				6,865	12/21/2026
857477-AM-5	STATE STREET CORP STT 3.7 11/20/23 3.700% 11/20/23		10/04/2018	DEUTSCHE BANK		18,626,128	18,650,000	18,763,392	19,268,991		(73,211)	432,741	(505,952)		18,763,040		(136,912)	(136,912)	611,461	11/20/2023
86213C-AB-1	STORE MASTER FUNDING LLC STR 1 STORE MASTER FUNDING LLC STR_1 4.170% 04/20/45		12/20/2018	Paydown		10,325	10,325	10,480	10,465		(140)		(140)		10,325				233	04/20/2045
863579-RT-7	STRUCTURED ADJ RATE MTG LOAN STRUCTURED ADJ RATE MTGE 4.339% 05/25/35		12/01/2018	Paydown		853,388	857,108	788,628	802,081		51,308		51,308		853,388				23,851	05/25/2035
86359B-JV-4	STRUCTURED ASSET SECS CORP STRUCTURED ASSET SECURITIES 5.670% 03/25/34		03/01/2018	Paydown																03/25/2034
86359D-JX-6	STRUCTURED ASSET SEC CORP SASC 2005-14 2A5 5.750% 07/25/35		10/01/2018	Paydown		1,100,677	1,092,092	1,076,564	1,085,596		15,081		15,081		1,100,677				43,848	07/25/2035
86359D-QS-9	STRUCTURED ASSET SEC CORP SASC 2005-16 3A1 6.000% 09/25/35		12/01/2018	Paydown		1,592,290	1,633,477	1,284,382	1,255,014		337,276		337,276		1,592,290				52,150	09/25/2035
86359D-SK-4	STRUCTURED ASSET SEC CORP SASC 2005-17 4A1 5.500% 10/25/35		12/01/2018	Paydown		721,912	721,912	664,159	684,308		37,604		37,604		721,912				15,885	10/25/2035
86359K-AB-7	STRUCTURED RECEIVABLES FINANCE SFS 2005-A B 6.948% 05/15/25		12/15/2018	Paydown		948,066	948,066	965,843	952,003		(3,936)		(3,936)		948,066				45,337	05/15/2025
86361W-AA-9	STRUCTURED ASSET MTGE INVEST STRUCTURED ASSET MTGE INVEST 2.706% 10/25/36		12/26/2018	Paydown		662,791	662,791	546,803	559,316		103,476		103,476		662,791				6,678	10/25/2036
86364C-AF-9	STRUCTURED ADJ RATE MTGE SARM 2007-6 3A1 3.942% 07/25/37		12/01/2018	Paydown		1,056,883	889,067	652,678	665,415		391,468		391,468		1,056,883				30,659	07/25/2037
86787E-AM-9	SUNTRUST BANK STI 7 1/4 03/15/18 7.250% 03/15/18		03/15/2018	Maturity		2,000,000	2,000,000	1,986,860	1,999,627		373		373		2,000,000				72,500	03/15/2018
86787E-AN-7	SUNTRUST BANK STI 2 3/4 05/01/23 2.750% 05/01/23		04/12/2018	BANK OF AMERICA		22,955,210	23,895,000	23,384,877	23,602,683		14,789		14,789		23,617,472		(662,262)	(662,262)	301,177	05/01/2023
86789M-AQ-0	SUNTRUST ALT LOAN TRUST 2005-1F 2A5 5.750% 12/25/35		12/01/2018	Paydown		153,311	175,313	134,000	140,199		13,112		13,112		153,311				5,279	12/25/2035
87089H-AA-1	SWISS RE TREASURY (US) SRENVX 2 7/8 12/06/22 2.875% 12/06/22		10/10/2018	JP MORGAN SECURITIES		25,467,401	26,416,000	25,410,713	26,230,581		33,405	846,339	(812,934)		25,417,647		49,754	49,754	645,541	12/06/2022
87165V-AD-1	SYMP 2015-16A C SYMP 2015-16A C 5.186% 07/15/28		09/07/2018	Call 100.0000		12,000,000	12,000,000	11,911,200	11,929,805		6,889		6,889		11,936,694		63,306	63,306	504,699	07/15/2028
87229W-AD-3	TCI - SYMPHONY CLO TSYMP 2016-1A C1 4.836% 10/13/29		11/13/2018	Call 100.0000		6,250,000	6,250,000	6,250,000	6,250,000						6,250,000				300,809	10/13/2029
87239P-AC-8	TEX OPERATIONS CO LLC TEX OPER CO LLC EXIT TL C 6.592% 08/04/23		06/15/2018	Redemption 100.0000		571,429	571,429	571,429	571,429						571,429				16,795	08/04/2023
87239P-AD-6	TEX OPERATIONS CO LLC TEX OPER CO LLC EXIT TL B 6.592% 08/04/23		06/15/2018	Redemption 100.0000		3,232,714	3,232,714	3,232,714	3,232,714						3,232,714				78,037	08/04/2023
87244C-AG-1	TIAA CHURCHILL MD MKT CLO TIAA CHURCHILL MID MKT CLO 7.869% 10/20/28		10/22/2018	Paydown		5,250,000	5,250,000	5,064,157	5,132,327		117,673		117,673		5,250,000				393,564	10/20/2028
87247U-BA-0	TICP CLO LTD TICP CLO LTD 6.127% 01/20/27		04/20/2018	Paydown		3,913,000	3,913,000	3,913,000	3,913,000						3,913,000				102,816	01/20/2027
87247U-BC-6	TICP CLO LTD TCIP CLO LTD 6.127% 01/20/27		04/20/2018	Paydown		2,087,000	2,087,000	2,087,000	2,087,000						2,087,000				54,837	01/20/2027
872540-AP-4	TJX COS INC TJX 2 1/2 05/15/23 2.500% 05/15/23		10/05/2018	DEUTSCHE BANK		33,420,100	35,000,000	33,519,115	33,873,088		153,403	499,836	(346,433)		33,526,655		(106,555)	(106,555)	789,931	05/15/2023
872540-AQ-2	TJX COS INC TJX 2 1/4 09/15/26 2.250% 09/15/26		10/05/2018	MORGAN STANLEY		22,339,000	25,000,000	22,577,475	24,051,658		78,742	1,546,293	(1,467,551)		22,584,106		(245,106)	(245,106)	601,563	09/15/2026

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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
87271L-AG-7	TEACHERS INSURANCE & ANNUITY TEACHERS INSURANCE & ANNUITY 7.677% 07/20/28		07/20/2018	Paydown		3,000,000	3,000,000	2,896,113	2,941,607		58,393		58,393		3,000,000				159,655	07/20/2028
87342R-AA-2	BELL 2016-1A TACO BELL FUNDING 3.832% 05/25/46		11/25/2018	Paydown		1,975,000	1,975,000	1,975,000	1,975,000						1,975,000				76,215	05/25/2046
87342R-AB-0	BELL 2016-1A TACO BELL FUNDING 4.377% 05/25/46		05/25/2018	Paydown		7,000	7,000	7,000	7,000						7,000				153	05/25/2046
87342R-AC-8	BELL 2016-1A BELL 2016-1A A23 4.970% 05/25/46		05/25/2018	Paydown		93,950	93,950	93,950	93,950						93,950				2,335	05/25/2046
87407P-AR-1	TAL ADVANTAGE LLC TAL ADVANTAGE LLC 3.270% 11/21/39		12/20/2018	Paydown		224,250	224,250	217,768	219,442		4,808		4,808		224,250				3,972	11/21/2039
87407P-AT-7	TAL ADVANTAGE LLC TAL ADVANTAGE LLC 4.150% 11/21/39		12/20/2018	Paydown		200,000	200,000	188,828	190,874		9,126		9,126		200,000				4,496	11/21/2039
87612E-AS-5	TARGET CORP TGT 6 01/15/18 6.000% 01/15/18		01/15/2018	Maturity		12,500,000	12,500,000	12,546,625	12,500,236		(236)		(236)		12,500,000				375,000	01/15/2018
878048-AD-9	TBW MRTG BK PASS THRU CERT TBW 2006-2 1A4 6.000% 07/25/36		12/01/2018	Paydown		78,063	71,018	54,578	48,398		29,666		29,666		78,063				2,524	07/25/2036
882508-AW-4	TEXAS INSTRUMENTS INC TXN 2 1/4 05/01/23 2.250% 05/01/23		06/01/2018	BANK OF AMERICA		37,972,000	40,000,000	37,393,500	38,498,707		111,721		111,721		38,610,428		(638,428)	(638,428)	535,000	05/01/2023
88307*-AA-3	TEXOMA WIND LLC TEXOMA WIND LLC 4.120% 06/30/34		12/31/2018	Redemption 100.0000		1,072,029	1,072,029	1,072,029	1,072,029						1,072,029				32,005	06/30/2034
883556-BC-5	THERMO FISHER SCIENTIFIC TMO 3.15 01/15/23 3.150% 01/15/23		04/25/2018	BANK OF AMERICA		24,333,000	25,000,000	25,317,250	25,166,777		(10,466)		(10,466)		25,156,310		(823,310)	(823,310)	616,875	01/15/2023
88606W-AA-0	THUNDERBOLT AIRCRAFT LEASE LTD THUNDERBOLT AIRCRAFT LEASE LTD 4.212% 05/17/32		12/15/2018	Paydown		188,165	188,165	188,157	188,194		(29)		(29)		188,165				5,571	05/17/2032
886313-AA-3	TIAA CHURCHILL MID MKT CLO TIAA CHURCHILL MID MKT CLO 10.477% 10/20/28		07/18/2018	DEFAULT ATHENE BROKER		2,104,620	2,100,000	1,932,540	1,955,636		36,532		36,532		1,992,168		112,452	112,452	155,140	10/20/2028
88708L-AA-1	TIMBERLAKE FINANCIAL LLC TIMBR A A 144A 2.796% 06/30/36		11/28/2018	Paydown		2,892,500	2,892,500	2,320,397	2,654,744		237,756		237,756		2,892,500				38,566	06/30/2036
887317-AU-9	TIME WARNER INC TIME WARNER INC 4.650% 06/01/44		07/18/2018	DEFAULT ATHENE BROKER		4,550,475	5,000,000	5,538,150	5,523,588		(6,211)		(6,211)		5,517,378		(966,903)	(966,903)	146,604	06/01/2044
88732J-AL-2	TIME WARNER CABLE LLC TWC 6 3/4 07/01/18 6.750% 07/01/18		07/01/2018	Maturity		7,500,000	7,500,000	7,861,275	7,525,527		(25,527)		(25,527)		7,500,000				506,250	07/01/2018
891906-AB-5	TOTAL SYSTEM SERVICES IN TSS 3 3/4 06/01/23 3.750% 06/01/23		05/09/2018	BANK OF AMERICA		28,830,848	29,250,000	29,234,103	29,240,725		553		553		29,241,278		(410,431)	(410,431)	487,500	06/01/2023
89679H-AA-3	TRITON CONTAINER FINANCE LLC TRITON CONTAINER FINANCE LLC 3.520% 06/20/42		12/20/2018	Paydown		397,677	397,677	397,605	398,718		(1,041)		(1,041)		397,677				7,617	06/20/2042
89690E-AC-1	TRIP RAIL MASTER FUNDING LLC TRMF 2011-1A A2 6.024% 07/15/41		12/15/2018	Paydown		30,114	30,114	30,114	30,114						30,114				1,381	07/15/2041
89916#-AA-0	TULAROSA HOLDINGS LLC 6.480% 09/15/28		12/15/2018	Redemption 100.0000		53,753	53,753	53,753	53,753						53,753				1,905	09/15/2028
902494-AX-1	TYSON FOODS INC 3.950% 08/15/24		04/13/2018	DEFAULT ATHENE BROKER		2,506,550	2,500,000	2,492,400	2,494,662		209		209		2,494,871		11,679	11,679	66,382	08/15/2024
90270Y-AG-4	UBS BARCLAYS COMM MTGE TRUST UBSBB 2013-C5 B 3.649% 03/10/46		05/29/2018	Various		12,282,068	12,392,796	12,764,536	12,592,416		(15,034)		(15,034)		12,577,382		(295,314)	(295,314)	225,074	03/10/2046
902753-AA-0	UIRC - GSA IV LLC 5.000% 12/05/34		12/05/2018	Redemption 100.0000		202,740	202,740	202,740	202,740						202,740				23,126	12/05/2034
90276T-AM-6	UBS COMMERCIAL MORTGAGE TRUST SERIES 2017C5 CLASS C 4.319% 11/15/50		01/01/2018	Paydown		4					4		4		4					11/15/2050
90349D-AJ-1	UBS-BARCLAYS COMMERCIAL MTG TR UBSBB 2012-C3 XA 1.834% 08/10/49		12/01/2018	Paydown				1,102,814	558,993		(558,993)		(558,993)						143,479	08/10/2049
907818-DA-3	UNION PACIFIC CORP UNP 5.7 08/15/18 5.700% 08/15/18		08/15/2018	Maturity		5,000,000	5,000,000	4,868,150	4,988,953		11,047		11,047		5,000,000				285,000	08/15/2018
907818-DN-5	UNION PACIFIC CORP UNP 2 3/4 04/15/23 2.750% 04/15/23		06/01/2018	BANK OF AMERICA		9,693,300	10,000,000	9,787,500	9,878,588		9,123		9,123		9,887,711		(194,411)	(194,411)	175,694	04/15/2023
90932D-AA-3	UNITED AIR 2016-2 A PTT UAL 3.1 10/07/28 3.100% 10/07/28		10/07/2018	Redemption 100.0000		1,268,687	1,268,687	1,268,687	1,268,687						1,268,687				29,497	10/07/2028
90983V-AA-1	MCGUIRE AIR FORCE BASE MCGAFB 5.611 09/15/51 5.611% 09/15/51		09/15/2018	Redemption 100.0000		371,260	371,260	351,445	353,392		17,869		17,869		371,260				15,634	09/15/2051

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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
91159J-AA-4	US BANCORP USB 2.95 07/15/22 2.950% 07/15/22		06/01/2018	BANK OF AMERICA		28,987,918	29,607,000	29,431,161	29,516,477		8,022		8,022		29,524,499		(536,582)	(536,582)	776,361	07/15/2022
91169#-AA-0	US COLD STORAGE INC 6.110% 02/21/18		02/21/2018	Maturity		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				244,400	02/21/2018
918290-AB-3	VSE VOI MORTGAGE LLC VSTNA 2016-A B 2.740% 07/20/33		05/01/2018	CREDIT SUISSE SECURITIES		2,050,896	2,167,810	2,167,470	2,170,263		(279)		(279)		2,169,983		(119,087)	(119,087)	22,316	07/20/2033
918290-AB-3	VSE VOI MORTGAGE LLC VSTNA 2016-A B 2.740% 07/20/33		04/20/2018	Paydown		270,731	270,731	270,688	271,037		(306)		(306)		270,731				1,514	07/20/2033
91927#-AA-3	VALLEY HEALTH VALLEY HEALTH 4.000% 03/03/43		12/03/2018	Redemption 100.0000		18,760	18,760	18,760	18,760						18,760				508	03/03/2043
92276M-AW-5	VENTAS REALTY LP/CAP CRP VTR 4 3/4 06/01/21 4.750% 06/01/21		08/15/2018	TENDER OFFER		5,372,139	5,138,000	5,150,773	5,149,537		(2,458)		(2,458)		5,147,079		225,059	225,059	172,194	06/01/2021
92343V-DC-5	VERIZON COMMUNICATIONS VZ 4 1/8 08/15/46 4.125% 08/15/46		07/18/2018	DEFAULT ATHENE BROKER		2,738,878	3,100,000	3,098,357	3,098,357		12		12		3,098,369		(359,491)	(359,491)	118,284	08/15/2046
92343V-EJ-9	VERIZON COMMUNICATIONS VERIZON COMMUNICATIONS		02/01/2018	DIRECT							9,364		9,364							05/01/2029
92343V-EL-4	VERIZON COMMUNICATIONS VERIZON COMMUNICATIONS 7.875% 07/01/32		05/10/2018	Tax Free Exchange		6,234,231	5,468,000	6,247,959	6,246,225		(11,994)		(11,994)		6,234,231				173,438	07/01/2032
92535V-AA-0	VERTICAL BRIDGE CC LLC VERTICAL BRIDGE CC LLC 5.193% 10/15/46		12/15/2018	Paydown		49,506	49,506	49,505	49,517		(11)		(11)		49,506				1,442	10/15/2046
92783#-AA-4	VIRGINIA INTERNATIONAL GATEWAY 3.930% 06/30/30		12/31/2018	Redemption 100.0000		125,098	125,098	125,098	125,098						125,098				2,021	06/30/2030
92890H-AC-6	WEA FINANCE LLC/WESTFIEL WFDAU 3 3/4 09/17/24 3.750% 09/17/24		04/25/2018	BANK OF AMERICA		19,588,400	20,000,000	19,972,750	19,980,606		822		822		19,981,428		(393,028)	(393,028)	458,333	09/17/2024
92890N-AE-9	WF-RBS COMMERCIAL MORTGAGE TR WFRBS 2012-C10 D 4.590% 12/15/22		10/10/2018	SANDLER O'NEILL		7,891,333	9,351,000	7,425,816	9,221,222		25,819	1,810,401	(1,784,582)		7,436,640		454,693	454,693	350,977	12/15/2022
92890P-AH-7	WF-RBS COMMERCIAL MORTGAGE TR WFRBS 2013-C14 B 3.841% 06/15/46		05/29/2018	DEUTSCHE BANK		12,214,235	12,230,000	12,576,966	12,424,047		(14,613)		(14,613)		12,409,434		(195,199)	(195,199)	234,877	06/15/2046
92915C-AE-4	VOYA CLO LTD VOYA 2016-1A A2B 3.920% 01/20/27		02/08/2018	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				58,800	01/20/2027
929227-2G-0	WASHINGTON MUTUAL PASS THRU CE WAMU 2003-S5 1A4 5.500% 06/25/33		12/01/2018	Paydown		121,952	121,952	101,983	107,851		14,101		14,101		121,952				3,284	06/25/2033
92922F-4D-7	WAMU MORTGAGE PASS THRU CTFS 2005-AR14 1A4 4.212% 12/25/35		12/01/2018	Paydown		124,883	124,883	114,581	120,829		4,055		4,055		124,883				2,567	12/25/2035
92922F-TJ-7	WAMU MORTGAGE PASS THRU CTFS 3.403% 06/25/44		12/25/2018	Paydown		161,784	161,784	150,055	144,998		16,786		16,786		161,784				1,684	06/25/2044
92927K-A#-9	WABCO HOLDINGS INC 3.180% 06/25/27		04/30/2018	Call 100.0000		16,000,000	16,000,000	16,000,000	16,000,000						16,000,000				168,187	06/25/2027
92930R-AF-9	WF-RBS COMMERCIAL MTG TRUST WFRBS 2012-C9 XA 1.883% 11/15/45		12/01/2018	Paydown				648,995	328,064		(328,064)		(328,064)						26,500	11/15/2045
92931B-AC-0	INTEGRYS HOLDING INC WEC 0 12/01/66 4.130% 12/01/66		05/14/2018	Call 100.0000		11,992,000	11,992,000	11,460,105	11,480,721		(2,097)		(2,097)		11,478,624		513,376	513,376	209,733	12/01/2066
92935V-AS-7	WF -RBS COMMERCIAL MTG TRUST WFRBS 2011-C3 D 5.692% 03/15/44		08/15/2018	SANDLER O'NEILL		8,708,577	9,757,186	10,355,655	10,098,239		(69,154)		(69,154)		10,029,086		(1,320,508)	(1,320,508)	374,156	03/15/2044
92936Y-AK-7	WF-RBS COMMERCIAL MTG TRUST WFRBS 2012-C8 XA 1.835% 08/15/45		12/01/2018	Paydown				719,126	397,695		(397,695)		(397,695)						70,444	08/15/2045
92937E-AG-9	WF-RBS COMMERCIAL MTG TRUST WFRBS 2013-C11 B 3.714% 03/15/45		05/24/2018	Various		22,216,531	22,321,000	22,999,150	22,679,193		(31,073)		(31,073)		22,648,120		(431,589)	(431,589)	409,895	03/15/2045
92937W-AA-2	WCP ISSUER LLC WCPTOW 3.819 08/15/20 3.819% 08/15/20		12/15/2018	Redemption 100.0000		397,895	397,895	397,895	397,895						397,895				8,231	08/15/2020
92937W-AC-8	WCP ISSUER LLC WCPTOW 4.557 08/15/20 4.557% 08/15/20		12/15/2018	Redemption 100.0000		240,000	240,000	240,000	240,000						240,000				5,823	08/15/2020
92938C-AG-2	WF-RBS COMM MORTGAGE TRUST WFRBS 2013-C15 XA 0.447% 08/15/46		12/01/2018	Paydown				497,241	233,937		(233,937)		(233,937)						26,144	08/15/2046
92959#-AA-2	WEC 2008B - DMB- 2 LLC /CVS #8292 7.750% 01/15/23		12/15/2018	Redemption 100.0000		161,092	161,092	161,542	161,262		(171)		(171)		161,092				6,925	01/15/2023
92959*-AA-6	WEC 2008B - DMB- 2 LLC /CVS #8296 7.750% 01/15/23		12/15/2018	Redemption 100.0000		158,101	158,101	158,544	158,269		(168)		(168)		158,101				6,796	01/15/2023
92961#-AA-8	WEC 2008B - DMB- 2 LLC /CVS #6086 7.750% 01/15/23		12/15/2018	Redemption 100.0000		184,933	184,933	185,451	185,090		(157)		(157)		184,933				7,953	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
933634-AJ-6	WAMU MORTGAGE PASS THRU CERT 2007-HY3 4A1 3.860% 03/25/37		12/01/2018	Paydown		129,736	130,865	100,337	111,851		17,885		17,885		129,736				2,181	03/25/2037
933635-AA-2	WAMU MORTGAGE PASS THRU CERT 2007-OA2 1A 2.857% 03/25/47		12/01/2018	Paydown		249,160	326,610	157,358	164,993		84,167		84,167		249,160				3,048	03/25/2047
93363C-AB-5	WAMU MTGE PASS THRU CERT WAMU 2006-AR7 2A 3.137% 07/25/46		12/01/2018	Paydown		144,079	157,572	132,558	135,965		8,114		8,114		144,079				1,989	07/25/2046
939336-T2-9	WASHINGTON MUTUAL MSC MORT WAMMS 2004-RA3 2A 6.158% 08/25/38		11/01/2018	Paydown		380,792	380,792	356,278	361,742		19,049		19,049		380,792				12,507	08/25/2038
93934F-BC-5	WASHINGTON MUTUAL MTG SEC CORP WMALT 2005-7 1A1 5.500% 09/25/35		12/01/2018	Paydown		401,767	489,438	442,890	425,162		(23,396)		(23,396)		401,767				11,170	09/25/2035
93934F-JQ-6	WASHINGTON MUTUAL MTG SEC CORP WASHINGTON MUTUAL MTGE PASS TH 2.756% 02/25/36		12/25/2018	Paydown		167,618	179,819	154,532	154,664		12,953		12,953		167,618				2,093	02/25/2036
93934F-MN-9	WASHINGTON MUTUAL MTG SEC CORP WASHINGTON MUTUAL MTGE PASS TH 3.097% 04/25/46		12/01/2018	Paydown		267,733	273,304	230,942	231,970		35,763		35,763		267,733				3,216	04/25/2046
93935L-AB-4	WASHINGTON MUTUAL MTG WASHINGTON MUTUAL MORTGAGE 2.790% 10/25/46		12/01/2018	Paydown		320,418	387,596	338,178	340,617		(20,199)		(20,199)		320,418				5,017	10/25/2046
939640-AD-0	GRAHAM HOLDINGS CO GHC 7 1/4 02/01/19 7.250% 02/01/19		06/29/2018	Call 102.6409		9,237,678	9,000,000	9,005,620	8,995,500		2,013		2,013		8,997,513		2,487	2,487	832,178	02/01/2019
94684@-AA-2	WELLS DAIRY COMPANY 6.420% 01/18/27		12/31/2018	Redemption 100.0000		512,962	512,962	512,962	512,962						512,962				18,012	01/18/2027
94973V-AX-5	ANTHEM INC ANTM 3 1/8 05/15/22 3.125% 05/15/22		04/25/2018	BANK OF AMERICA		9,753,100	10,000,000	10,102,800	10,050,848		(3,522)		(3,522)		10,047,326		(294,226)	(294,226)	140,625	05/15/2022
949757-AD-0	WELLS FARGO MTG BK SEC WFMBS 2004-6 A4 5.500% 06/25/34		12/01/2018	Paydown		114,093	114,093	100,402	104,493		9,600		9,600		114,093				3,537	06/25/2034
94981S-AE-4	WELLS FARGO MTG BK SEC WFMBS 2005-16 A2 5.000% 01/25/36		12/01/2018	Paydown		71,103	71,103	61,860	63,936		7,167		7,167		71,103				1,605	01/25/2036
94982S-AD-5	WELLS FARGO MTG BK SEC WFMBS 2005-17 1A1 5.500% 01/25/36		12/01/2018	Paydown		1,230,764	1,275,312	1,108,465	1,143,965		86,798		86,798		1,230,764				31,060	01/25/2036
949837-AS-7	WELLS FARGO MTG BK SEC WFMBS 2007-10 1A17 6.000% 07/25/37		12/01/2018	Paydown		356,144	405,121	352,397	376,769		(20,625)		(20,625)		356,144				11,165	07/25/2037
949837-BG-2	WELLS FARGO MTG BK SEC WFMBS 2007-10 1A31 6.250% 07/25/37		12/01/2018	Paydown		712,199	810,141	733,967	777,168		(64,969)		(64,969)		712,199				23,257	07/25/2037
94983S-AS-1	WELLS FARGO MTG BK SEC WFMBS 2006-8 A15 6.000% 07/25/36		12/01/2018	Paydown		1,002,224	1,069,712	961,420	992,685		9,539		9,539		1,002,224				32,025	07/25/2036
94984F-AH-2	WELLS FARGO MTG BK SEC WFMBS 2006-11 A8 6.000% 09/25/36		12/01/2018	Paydown		658,607	728,409	648,643	682,284		(23,677)		(23,677)		658,607				21,955	09/25/2036
94984R-AA-1	WELLS FARGO MTG BK SEC WFMBS 2006-15 A1 6.000% 11/25/36		12/01/2018	Paydown		125,592	141,374	130,311	135,735		(10,144)		(10,144)		125,592				4,229	11/25/2036
94985J-BQ-2	WELLS FARGO MTG BK SEC WFMBS 2007-7 A39 6.000% 06/25/37		12/01/2018	Paydown		1,086,627	1,206,525	1,070,733	1,144,806		(58,178)		(58,178)		1,086,627				33,683	06/25/2037
94985R-AH-5	WELLS FARGO MTG BK SEC WFMBS 2007-4 A8 6.000% 04/25/37		12/01/2018	Paydown		1,400,435	1,519,421	1,367,340	1,457,239		(56,804)		(56,804)		1,400,435				43,976	04/25/2037
94985W-DV-0	WELLS FARGO MTG BK SEC WFMBS 2007-11 A92 6.000% 08/25/37		12/01/2018	Paydown		779,718	901,856	826,613	859,722		(80,004)		(80,004)		779,718				25,875	08/25/2037
94986A-BK-3	WELLS FARGO MTG BK SEC WFMBS 2007-8 2A10 6.000% 07/25/37		12/01/2018	Paydown		1,004,550	1,071,198	969,588	1,023,401		(18,852)		(18,852)		1,004,550				28,645	07/25/2037
94986F-AF-4	WELLS FARGO MTG BK SEC WFMBS 2007-12 A6 5.500% 09/25/37		12/01/2018	Paydown		2,031,873	2,031,812	1,809,424	1,905,926		125,947		125,947		2,031,873				48,865	09/25/2037
94987F-AJ-5	WELLS FARGO MTGE LOAN TRUST WELLS FARGO MTGE LOAN TRUST 4.603% 08/27/35		11/01/2018	Paydown			(180,000)	(178,668)	(179,771)		179,771		179,771						6,373	08/27/2035
94988H-AF-8	WELLS FARGO COMMERCIAL MTG TR WFCM 2012-LC5 B 4.142% 10/15/45		05/29/2018	CITIGROUP GLOBAL MARKETS		10,173,047	10,000,000	10,650,000	10,336,488		(29,889)		(29,889)		10,306,599		(133,552)	(133,552)	207,100	10/15/2045
95000J-AX-6	WELLS FARGO COMM MTGE TRUST WFCM 2016-LC25 AS 3.968% 12/15/59		09/01/2018	Paydown		3,670					3,670		3,670		3,670				175	12/15/2059
95058X-AC-2	WENDYS FUNDING WENDYS FUNDING LLC 4.497% 06/15/45		12/15/2018	Paydown		31,250	31,250	31,246	31,263		(13)		(13)		31,250				878	06/15/2045
95058X-AE-8	WENDYS FUNDING WENDYS FUNDING LLC 3.884% 03/15/48		12/15/2018	Paydown		30,000	30,000	30,000	30,000						30,000				625	03/15/2048

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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
95709T-AL-4	WESTAR ENERGY INC WR 3 1/4 12/01/25 3.250% 12/01/25		04/25/2018	BANK OF AMERICA		30,408,656	31,905,000	31,961,042	31,951,242		(1,667)		(1,667)		31,949,576		(1,540,920)	(1,540,920)	420,526	12/01/2025
958102-AJ-4	WESTERN DIGITAL CORP WESTEN DIGITAL CORPORATION 7.375% 04/01/23		03/01/2018	Redemption 108.7260		5,436,300	5,000,000	5,445,000	5,364,575		71,725		71,725		5,436,300				153,646	04/01/2023
968247-A*-7	WILIAN HOLDING COMPANY 7.190% 06/20/18		06/20/2018	Maturity		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				359,500	06/20/2018
96928*-FV-4	WILLIAM BLAIR & COMPANY CTL 4.090% 10/15/44		12/15/2018	Redemption 100.0000		306,854	306,854	306,854	306,854						306,854				6,840	10/15/2044
98310W-AG-3	WYNDHAM WORLDWIDE CORP WYN 5 5/8 03/01/21 5.625% 03/01/21		12/17/2018	STIFEL NICOLAUS		10,100,000	10,000,000	10,501,540	10,198,545		(57,492)		(57,492)		10,141,053		(41,053)	(41,053)	731,250	03/01/2021
98310W-AL-2	WYNDHAM WORLDWIDE CORP WYN 3.9 03/01/23 3.900% 03/01/23		04/12/2018	BANK OF AMERICA		4,775,650	5,000,000	4,991,300	4,995,124		250		250		4,995,374		(219,724)	(219,724)	121,875	03/01/2023
984121-CD-3	XEROX CORPORATION XRX 4 1/2 05/15/21 4.500% 05/15/21		12/04/2018	BARCLAYS CAPITAL GROUP		19,438,519	19,900,000	20,306,436	20,068,933		(44,328)		(44,328)		20,024,605		(586,086)	(586,086)	947,738	05/15/2021
98886M-AE-4	ZAIS CLO 1 LTD ZAIS CLO 1 LTD 5.066% 04/15/26		10/15/2018	Paydown		3,440,000	3,440,000	3,117,500	3,218,257		221,743		221,743		3,440,000				158,986	04/15/2026
98978V-AH-6	ZOETIS INC ZOETIS INC 4.700% 02/01/43		04/16/2018	DEFAULT ATHENE BROKER		2,126,728	2,000,000	1,957,880	1,958,735		229		229		1,958,964		167,764	167,764	64,233	02/01/2043
BCC2CS-Q4-5	PROP LIMITED ELIX AVIATION 5.300% 03/15/42		12/01/2018	Paydown		1,295,487	1,295,487	1,297,530	1,296,093		(606)		(606)		1,295,487				37,496	03/15/2042
BCC2CS-Q6-0	PROP LIMITED ELIX AVIATION 6.900% 03/15/42		12/01/2018	Paydown		185,070	185,070	183,371	183,130		1,940		1,940		185,070				6,973	03/15/2042
BCC2EW-AX-7	HARBOUR AIRCRAFT INV LTD HARBOUR AIRCRAFT INV LTD 4.000% 11/15/37		12/15/2018	Paydown		30,906	30,906	30,709	30,709		197		197		30,906				584	11/15/2037
BCC2EW-AZ-2	HARBOUR AIRCRAFT INV LTD HARBOUR AIRCRAFT INV LTD 5.680% 11/15/37		12/15/2018	Paydown		28,729	30,242	30,242	30,242		(1,513)		(1,513)		28,729				1,346	11/15/2037
008916-AK-4	AGRIUM INC AGUCN 3.15 10/01/22 3.150% 10/01/22	A	04/10/2018	Tax Free Exchange		26,987,197	26,945,000	27,030,380	26,989,604		(2,408)		(2,408)		26,987,197				472,548	10/01/2022
009088-AA-3	AIR CANADA ACACN 3 3/4 12/15/27 3.750% 06/15/29	A	12/01/2018	Redemption 100.0000		482,213	482,213	482,213	482,213						482,213				9,042	06/15/2029
009088-AB-1	AIR CANADA ACACN 4 1/8 12/15/27 4.125% 06/15/29	A	12/01/2018	Redemption 100.0000		578,655	578,655	581,488	581,150		(2,496)		(2,496)		578,655				11,935	06/15/2029
009090-AA-9	AIR CANADA 2015-1A PTT ACACN 3.6 03/15/27 3.600% 09/15/27	A	09/15/2018	Redemption 100.0000		482,491	482,491	482,491	482,491						482,491				13,027	09/15/2027
13643E-AG-0	CANADIAN OIL SANDS LTD COSCN 4 1/2 04/01/22 4.500% 04/01/22	A	12/12/2018	BARCLAYS CAPITAL GROUP		13,708,400	13,760,000	13,946,098	13,848,881		(18,548)		(18,548)		13,830,333		(121,933)	(121,933)	744,760	04/01/2022
380956-AE-2	GOLDCORP INC GOLDCORP INC 5.450% 06/09/44	A	07/18/2018	DEFAULT ATHENE BROKER		2,124,319	2,013,000	2,336,771	2,336,326		(3,602)		(3,602)		2,332,725		(208,406)	(208,406)	66,739	06/09/2044
59564N-A#-0	MIDCOAST ENERGY PARTNERS 4.420% 09/30/24	A	07/09/2018	Call 105.1595		26,289,875	25,000,000	25,000,000	25,000,000						25,000,000				2,146,250	09/30/2024
611688-AA-0	MONSANTO FINANCE CANADA MON 5 1/2 07/30/35 5.500% 07/30/35		07/12/2018	Tax Free Exchange		24,830,764	22,882,000	25,262,999	24,870,404		(39,640)		(39,640)		24,830,764				1,218,467	07/30/2035
73755L-AD-9	POTASH CORP-SASKATCHEWAN POTCN 5 7/8 12/01/36 5.875% 12/01/36	A	04/10/2018	Tax Free Exchange		1,324,413	1,300,000	1,329,055	1,324,615		(202)		(202)		1,324,413				28,668	12/01/2036
73755L-AF-4	POTASH CORP-SASKATCHEWAN POTCN 6 1/2 05/15/19 6.500% 05/15/19	A	04/10/2018	Tax Free Exchange		11,036,476	11,000,000	11,256,560	11,045,248		(8,772)		(8,772)		11,036,476				298,986	05/15/2019
73755L-AM-9	POTASH CORP-SASKATCHEWAN POTCN 3 04/01/25 3.000% 04/01/25	A	04/10/2018	Tax Free Exchange		19,930,166	20,000,000	19,904,000	19,927,711		2,455		2,455		19,930,166				335,000	04/01/2025
89153U-AF-8	TOTAL CAPITAL CANADA LTD TOTAL 2 3/4 07/15/23 2.750% 07/15/23		10/04/2018	BANK OF AMERICA		47,276,913	49,215,000	47,609,213	48,421,748		106,752	912,298	(805,546)		47,616,202		(339,288)	(339,288)	1,669,209	07/15/2023
895945-D#-7	TRICAN WELL SERVICES TRICAN WELL SERVICES 8.900% 04/28/21	A	12/05/2018	Redemption 100.0000		1,469,159	1,469,159	1,469,159	1,469,159						1,469,159				536,760	04/28/2021
000000-00-0	TRITON CONTAINER INTL LIMITED SERIES 2010 A-2 6.600% 04/30/22	D	04/30/2018	Redemption 100.0000		700,000	700,000	700,000	700,000						700,000				23,100	04/30/2022
000000-00-0	TRITON CONTAINER INTL LIMITED SERIES 2010-A-4 6.650% 04/30/22	D	04/30/2018	Redemption 100.0000		300,000	300,000	300,000	300,000						300,000				9,975	04/30/2022
000000-00-0	TRITON CONTAINER INTL LIMITED SR SECURED SERIES 2012-A-1 4.280% 10/31/22	D	10/31/2018	Redemption 100.0000		714,286	714,286	714,286	714,286						714,286				30,571	10/31/2022
000000-00-0	MAF GLOBAL SECURITIES MAF GLOBAL SECURITIES LTD 4.750% 05/07/24	D	07/18/2018	DEFAULT ATHENE BROKER		7,598,052	7,500,000	7,915,625	7,849,152		(26,832)		(26,832)		7,822,320		(224,268)	(224,268)	248,385	05/07/2024

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	MESTAMO MARINE LTD 4.650% 06/25/24	D	06/25/2018	Redemption 100.0000		714,286	714,286	714,286	714,286						714,286				16,607	06/25/2024
000000-00-0	PT PELABUHAN INDO II PT PELABUHAN INDO II 4.250% 05/05/25	D	07/18/2018	DEFAULT ATHENE BROKER		5,820,347	6,000,000	6,116,250	6,100,379		(6,520)		(6,520)		6,093,858		(273,511)	(273,511)	179,208	05/05/2025
000000-00-0	PHILIPS ELECTRONICS/CALITTUM HTCE I C V 4.130% 04/01/27	D	11/28/2018	Call 100.0000		6,429,133	6,429,133	6,429,133	6,429,133						6,429,133				509,220	04/01/2027
000000-00-0	PHILIPS ELECTRONICS/CALITTUM HTCE I C V 4.130% 04/01/27	D	10/01/2018	Redemption 100.0000		612,401	612,401	612,401	612,401						612,401				15,889	04/01/2027
000000-00-0	SBM BALEIA AZUL S A R L SENIOR SECURED NOTES 5.500% 09/15/27	D	12/15/2018	Redemption 100.0000		971,200	971,200	971,200	971,200						971,200				33,880	09/15/2027
000000-00-0	ROTOR ENGINES SECURITIZATION 2011-1A 5.750% 06/15/46	C	12/15/2018	Redemption 100.0000		3,050,038	3,050,038	3,050,038	3,050,038						3,050,038				127,150	06/15/2046
00190Y-AX-3	ARES CLO LTD ARES CLO LTD 6.270% 07/28/29	D	03/27/2018	DEFAULT ATHENE BROKER		1,016,719	1,000,000	1,000,000	1,000,000						1,000,000		16,719	16,719	21,993	07/28/2029
03329Q-AN-7	ANCHORORAGE CAPITAL CLO LTD ANCHORAGE CAPITAL CLO LTD 4.536% 01/13/27	D	04/13/2018	Paydown		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				128,536	01/13/2027
03329Q-AS-6	ANCHORORAGE CAPITAL CLO LTD ANCHORAGE CAPITAL CLO LTD 6.586% 01/13/27	D	04/13/2018	Paydown		5,000,000	5,000,000	4,971,000	5,008,671		(8,671)		(8,671)		5,000,000				143,631	01/13/2027
03665J-AE-8	ANTARES CLO ANTARES CLO 5.569% 07/20/28	D	12/19/2018	DEFAULT ATHENE BROKER		6,008,454	6,000,000	6,000,000	6,000,000						6,000,000		8,454	8,454	362,937	07/20/2028
04016G-AD-0	ARES CLO LTD ARES 2016-40A B 4.836% 10/15/27	D	12/13/2018	Call 100.0000		4,800,000	4,800,000	4,800,000	4,800,000						4,800,000				248,724	10/15/2027
04016P-AG-3	ARES CLO LTD ARES 2017-43A D 6.176% 10/15/29	D	12/19/2018	DEFAULT ATHENE BROKER		4,485,233	4,500,000	4,495,500	4,511,985		10,985		10,985		4,522,970		(37,737)	(37,737)	305,575	10/15/2029
04363U-AC-0	ASCIANO FINANCE LTD AIOAU 5 04/07/18 5.000% 04/07/18	D	04/07/2018	Maturity		3,097,000	3,097,000	3,269,193	3,105,992		(8,992)		(8,992)		3,097,000				77,425	04/07/2018
04530D-AC-6	ASPEN INSURANCE HLDG LTD AHL 6 12/15/20 6.000% 12/15/20	D	06/18/2018	Call 106.9120		5,345,602	5,000,000	4,982,500	4,993,735		911		911		4,994,646		5,354	5,354	498,102	12/15/2020
04941K-AM-1	ATLAS SR LOAN FUND LTD ATLAS SR LOAN FUND LTD 5.916% 02/17/26	D	05/15/2018	Call 100.0000		12,200,000	12,200,000	12,200,000	12,200,000						12,200,000				302,020	02/17/2026
05363L-AG-8	AVERY 2015-6A C AVERY 2015-6A C 5.302% 08/05/27	D	09/11/2018	Call 100.0000		16,000,000	16,000,000	15,960,000	15,971,432		3,840		3,840		15,975,271		24,729	24,729	635,118	08/05/2027
05541V-AE-6	BG ENERGY CAPITAL PLC BGGRP 4 10/15/21 4.000% 10/15/21	D	04/12/2018	BANK OF AMERICA		20,432,200	20,000,000	21,463,000	20,711,090		(51,789)		(51,789)		20,659,301		(227,101)	(227,101)	402,222	10/15/2021
05565Q-BP-2	BP CAPITAL MARKETS PLC 4.500% 10/01/20	D	12/14/2018	Tax Free Exchange		500,547	500,000	502,469	500,820		(273)		(273)		500,547				27,563	10/01/2020
05565Q-CB-2	BP CAPITAL MARKETS PLC BPLN 2 1/2 11/06/22 2.500% 11/06/22	D	06/01/2018	BANK OF AMERICA		24,103,500	25,000,000	23,953,550	24,440,048		46,207		46,207		24,486,255		(382,755)	(382,755)	362,847	11/06/2022
05565Q-DF-2	BP CAPITAL MARKETS PLC BPLN 3.017 01/16/27 3.017% 01/16/27	D	12/14/2018	Tax Free Exchange		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				217,866	01/16/2027
05618P-AG-2	BABSON CLO LTD BABSN 2016-1A B2 3.820% 04/23/27	D	08/20/2018	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				157,575	04/23/2027
056828-AG-1	BAIN CAPITAL CREDIT CLO LTD BAIN CAPITAL CREDIT CLO 6.695% 01/16/29	D	09/17/2018	DEFAULT ATHENE BROKER		3,701,195	3,670,000	3,633,300	3,661,357		44,791		44,791		3,706,147		(4,952)	(4,952)	209,820	01/16/2029
07132A-BY-8	BATTALION CLO LTD BATTALION CLO LTD 5.045% 07/18/30	D	12/11/2018	DEFAULT ATHENE BROKER		2,507,250	2,500,000	2,500,000	2,500,000						2,500,000		7,250	7,250	134,094	07/18/2030
07132E-AG-0	BATALLION CLO LTD BATALLION CLO LTD 6.349% 07/15/28	D	07/15/2018	Paydown		2,000,000	2,000,000	1,995,000	2,004,940		(4,940)		(4,940)		2,000,000				86,573	07/15/2028
10010Y-AA-0	TURKISH AIRLN 15-1 A PTT THYAO 4.2 03/15/27 4.200% 03/15/27	D	09/15/2018	Redemption 100.0000		629,334	629,334	629,334	629,334						629,334				18,973	03/15/2027
10553M-AD-3	OI BRASIL HOLDINGS COOP OIBRBZ 5 3/4 02/10/22 5.750% 02/10/22	D	01/19/2018	SEA PORT GROUP SEC LLC		2,505,000	6,000,000	1,537,500	1,537,500						1,537,500		967,500	967,500		02/10/2022
10949*-AD-5	BRIGHTWOOD CAP FUND III BRIGHTWOOD CAP FUND III 7.595% 11/16/28	D	07/15/2018	Paydown		8,666,000	8,666,000	8,666,000	8,666,000						8,666,000				444,378	11/16/2028
11042A-AA-2	BRITISH AIRWAYS PLC IAGLN 4 5/8 06/20/24 4.625% 06/20/24	D	12/20/2018	Redemption 100.0000		1,994,050	1,994,050	1,994,050	1,994,050						1,994,050				58,325	06/20/2024
111013-AH-1	SKY PLC 144A 9.500% 11/15/18	D	11/15/2018	Maturity		200,000	200,000	259,186	207,194		(7,194)		(7,194)		200,000				19,000	11/15/2018
111013-AL-2	SKY PLC SKY PLC 3.750% 09/16/24	D	11/07/2018	DEFAULT ATHENE BROKER		4,940,550	5,000,000	5,277,500	5,234,344		(27,370)		(27,370)		5,206,974		(266,424)	(266,424)	215,104	09/16/2024
11102A-AA-9	BRITISH TELECOM PLC BRITEL 5.95 01/15/18 5.950% 01/15/18	D	01/15/2018	Maturity		7,500,000	7,500,000	7,545,900	7,500,272		(272)		(272)		7,500,000				223,125	01/15/2018

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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
114521-AG-2	BROOKSIDE MILL CLO LTD BSMC 2013-1A C2 4.090% 04/17/25	D	02/15/2018	Call 100.0000		10,000,000	10,000,000	9,968,000	9,987,808		534		534		9,988,342		11,658	11,658	134,061	04/17/2025
12232K-AE-0	BURNHAM PARK CLO LTD BURNH 2016-1A C 4.869% 10/20/29	D	11/28/2018	Call 100.0000		13,050,000	13,050,000	13,050,000	13,050,000						13,050,000				644,479	10/20/2029
12479L-AA-8	CAL FUNDING II LTD CAI 2012-1A A 3.470% 10/25/27	D	12/25/2018	Paydown		500,000	500,000	499,892	499,944		56		56		500,000				9,398	10/25/2027
12479L-AC-4	CAL FUNDING II LTD CAI 2013-1A A 3.350% 03/27/28	D	12/27/2018	Paydown		1,400,000	1,400,000	1,399,905	1,400,091		(91)		(91)		1,400,000				25,404	03/27/2028
12805P-AA-4	CAL FUNDING III LTD CAL FUNDING III LTD 3.620% 06/25/42	D	12/25/2018	Paydown		100,000	100,000	99,989	99,997		3		3		100,000				1,961	06/25/2042
13875T-AD-3	CANYON CAPITAL CLO LTD 2006-1A C 144A MIX-CORP LOANS 3.501% 12/15/20	D	06/15/2018	Paydown		5,000,000	5,000,000	3,787,500	4,671,786		328,214		328,214		5,000,000				64,697	12/15/2020
15672A-AE-2	CERBERUS LOAN FUNDING XVIII LP CERBERUS LOAN FUNDING XVIII LP 5.586% 04/15/27	D	12/11/2018	DEFAULT ATHENE BROKER		1,966,500	2,000,000	2,000,000	2,000,000						2,000,000		(33,500)	(33,500)	120,639	04/15/2027
15672A-AG-7	CERBERUS LOAN FUNDING XVIII LP CERBERUS LN FNDING XVIII LP 6.686% 04/15/27	D	12/11/2018	DEFAULT ATHENE BROKER		977,600	1,000,000	989,493	993,779		10,880		10,880		1,004,659		(27,059)	(27,059)	73,184	04/15/2027
22303Q-AP-5	COVIDIEN INTL FINANCE SA MDT 2.95 06/15/23 2.950% 06/15/23	C	10/05/2018	BANK OF AMERICA		32,057,281	33,210,000	32,283,441	33,025,475		28,268	765,641	(737,373)		32,288,102		(230,821)	(230,821)	802,806	06/15/2023
251525-AV-3	DEUTSCHE BANK DEUTSCHE BANK NY 3.406% 07/13/20	D	01/24/2018	MIZUHO SECURITIES		2,513,118	2,500,000	2,507,700	2,506,971		(176)		(176)		2,506,795		6,323	6,323	17,231	07/13/2020
25243Y-AU-3	DIAGEO CAPITAL PLC DGELN 2 5/8 04/29/23 2.625% 04/29/23	D	05/15/2018	BANK OF AMERICA		12,914,370	13,500,000	13,055,100	13,244,690		16,774		16,774		13,261,464		(347,094)	(347,094)	194,906	04/29/2023
26244G-AC-9	DRYDEN SENIOR LOAN FUND DRSLF 2015-40A C 5.516% 08/15/28	D	08/22/2018	Call 100.0000		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				148,624	08/15/2028
26244K-AE-6	DRYDEN SR LOAN FUND DRSLF 2015-41A C 5.386% 10/15/27	D	03/14/2018	Call 100.0000		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				128,848	10/15/2027
26249Q-AJ-7	DRSLF 2015-38A C DRSLF 2015-38A C 5.336% 07/15/27	D	08/23/2018	Call 100.0000		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				618,454	07/15/2027
26824K-AA-2	AIRBUS GROUP FINANCE BV AIRFP 2.7 04/17/23 2.700% 04/17/23	D	06/01/2018	BANK OF AMERICA		38,733,992	40,089,000	38,915,709	39,417,235		50,357		50,357		39,467,593		(733,601)	(733,601)	685,522	04/17/2023
26827E-AE-5	ECAF LTD ECAF LTD 2015 5.802% 06/15/40	D	12/15/2018	Paydown		120,228	120,228	118,424	119,227		1,001		1,001		120,228				3,544	06/15/2040
28622Q-AE-1	Elevation CLO Ltd ELEVATION CLO LTD 4.649% 10/15/29	D	03/27/2018	DEFAULT ATHENE BROKER		1,004,700	1,000,000	1,000,000	1,000,000						1,000,000		4,700	4,700	15,876	10/15/2029
31683T-AD-7	FIGUEROA CLO LTD FIG 2013-1A C 6.327% 03/21/24	D	02/20/2018	Paydown		4,750,000	4,750,000	4,405,625	4,521,642		228,358		228,358		4,750,000				61,734	03/21/2024
31683V-AQ-3	FIGUEROA CLO LTD FIGUEROA CLO LTD 5.242% 06/20/27	D	06/20/2018	Paydown		1,250,000	1,250,000	1,250,000	1,250,000						1,250,000				27,596	06/20/2027
31683V-AS-9	FIGUEROA CLO LTD FIGUEROA CLO LTD 6.692% 06/20/27	D	06/20/2018	Paydown		3,500,000	3,500,000	3,500,000	3,500,000						3,500,000				102,925	06/20/2027
317579-AA-8	FINANCIAL INSTITUTION NOTE FINANCIAL INSTITUTION NOTE SEC 5.000% 07/30/26	D	10/30/2018	Paydown		452,532	452,532	452,532	452,532						452,532				18,671	07/30/2026
34960F-BC-6	FORTRESS CREDIT OPP CLO LTD FCO CREDIT OPP CLO LTD 6.675% 10/15/26	D	04/10/2018	Paydown		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				45,732	10/15/2026
34960G-AE-1	FORTRESS CLO LTD FORTRESS CREDIT OPP CLO 6.975% 10/15/26	D	04/10/2018	Paydown		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				32,063	10/15/2026
34961L-AE-9	FORTRESS CREDIT BSL LTD FORTRESS CREDIT BSL LTD 5.008% 10/26/29	D	12/19/2018	DEFAULT ATHENE BROKER		1,166,896	1,200,000	1,200,000	1,200,000						1,200,000		(33,104)	(33,104)	60,774	10/26/2029
34961L-AG-4	FORTRESS CREDIT BSL LTD FORTRESS CREDIT BSL LTD 5.938% 10/26/29	D	12/19/2018	DEFAULT ATHENE BROKER		957,341	1,000,000	995,000	995,080		4,512		4,512		999,592		(42,251)	(42,251)	60,978	10/26/2029
36160B-AA-3	ENGIE SA ENGIFP 2 7/8 10/10/22 2.875% 10/10/22	D	05/22/2018	DEUTSCHE BANK		28,426,325	29,380,000	28,997,330	29,178,472		15,674		15,674		29,194,145		(767,820)	(767,820)	525,576	10/10/2022
38137D-AJ-6	GOLDENTREE LOAN OPPORTUNITIES GOLD7 2013-7A C2 4.240% 04/25/25	D	06/08/2018	Call 100.0000		30,000,000	30,000,000	30,000,000	30,000,000						30,000,000				787,933	04/25/2025
38137D-AL-1	GOLDENTREE LOAN OPPORTUNITIES 2013-7A 144A 5.595% 04/25/25	D	06/08/2018	Paydown		6,000,000	6,000,000	5,656,800	5,997,943		2,057		2,057		6,000,000				188,748	04/25/2025
38137Q-AE-8	GOLDENTREE LOAN OPP IX LTD GOLD9 2014-9A B2R 3.274% 10/29/26	D	10/29/2018	Call 100.0000		9,500,000	9,500,000	9,500,000	9,500,000						9,500,000				311,030	10/29/2026

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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
381370-AG-3	GOLDENTREE LOAN OPP IX LTD GOLD9 2014-9A CR 5.020% 10/29/26	D	10/29/2018	Call 100.0000		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				1,127,132	10/29/2026
38172C-AG-0	GOLUB CAPITAL PARTNERS CLO LTD GOLUB CAPITAL PARTNERS CLO LTD 6.227% 07/20/29	D	07/12/2018	DEFAULT ATHENE BROKER		2,699,760	2,688,000	2,669,184	2,677,647		7,860		7,860		2,685,507		14,253	14,253	149,980	07/20/2029
423012-AA-1	HEINEKEN NV HEIANA 3.4 04/01/22 3.400% 04/01/22	D	05/24/2018	BANK OF AMERICA		5,624,057	5,605,000	5,783,407	5,693,819		(8,109)		(8,109)		5,685,711		(61,654)	(61,654)	125,988	04/01/2022
423012-AD-5	HEINEKEN NV HEIANA 2 3/4 04/01/23 2.750% 04/01/23	D	06/01/2018	BANK OF AMERICA		25,115,282	25,985,000	25,403,888	25,663,798		24,330		24,330		25,688,128		(572,846)	(572,846)	484,332	04/01/2023
43132V-AS-1	HILDENE CLO LTD HILDENE CLO LTD 6.327% 10/20/26	D	04/04/2018	DEFAULT ATHENE BROKER		3,007,500	3,000,000	3,000,000	3,000,000						3,000,000		7,500	7,500	75,333	10/20/2026
46132F-AA-8	INVESCO FINANCE PLC IVZ 3 1/8 11/30/22 3.125% 11/30/22	C	10/10/2018	DEUTSCHE BANK		29,221,200	30,000,000	29,396,730	29,987,760		6,032	592,781	(586,749)		29,401,012		(179,812)	(179,812)	812,500	11/30/2022
46137N-AB-4	INVERSIONES LATIN AMERICA POWE INVERSIONES LATIN AMERICA PWR 5.350% 03/31/33	D	09/30/2018	Redemption 100.0000		48,606	48,606	48,606	48,606						48,606				2,600	03/31/2033
46603B-AQ-2	IVY HILL MIDDLE MARKET CREDIT IVY HILL MIDDLE MKT CREDIT FUN 4.195% 01/18/30	D	07/12/2018	DEFAULT ATHENE BROKER		1,991,220	2,000,000	2,000,000	2,000,000						2,000,000		(8,780)	(8,780)	42,268	01/18/2030
46603B-AS-8	IVY HILL MIDDLE MARKET CREDIT 4.795% 01/18/30	D	07/12/2018	DEFAULT ATHENE BROKER		995,250	1,000,000	1,000,000	1,000,000						1,000,000		(4,750)	(4,750)	25,720	01/18/2030
46603B-AU-3	IVY HILL MIDDLE MARKET CREDIT IVY HILL MIDDLE MKT CREDIT FUN 5.995% 01/18/30	D	07/12/2018	DEFAULT ATHENE BROKER		999,960	1,000,000	1,000,000	1,000,000						1,000,000		(40)	(40)	29,915	01/18/2030
46603G-AE-8	IVY HILL MIDDLE MKT CR FUND IVY HILL MIDDLE MKT CR FUND 9.695% 01/18/30	D	07/12/2018	DEFAULT ATHENE BROKER		489,420	500,000	485,000	485,000		3,381		3,381		488,381		1,039	1,039	27,628	01/18/2030
46616A-AG-1	JFIN CLO LTD 2012-1A C 144A MIX-CORP LOANS 6.969% 07/20/23	D	08/17/2018	Paydown		3,500,000	3,500,000	2,861,460	3,336,361		163,639		163,639		3,500,000				186,325	07/20/2023
46616A-AL-0	JFIN CLO LTD 2012-1A B2 144A MIX-CORP LOANS 5.969% 07/20/23	D	08/17/2018	Paydown		7,000,000	7,000,000	6,010,340	6,782,494		217,506		217,506		7,000,000				221,611	07/20/2023
46616E-AA-6	JFIN CLO LTD 2012-1A D 144A 7.969% 07/20/23	D	08/17/2018	Paydown		3,000,000	3,000,000	2,835,000	3,003,518		(3,518)		(3,518)		3,000,000				184,791	07/20/2023
46618N-AJ-5	JFIN CLO JFIN CLO LTD 2015-2A CLASS C 3.739% 10/19/26	D	04/17/2018	Paydown		7,500,000	7,500,000	7,481,250	7,636,610		(136,610)		(136,610)		7,500,000				189,214	10/19/2026
468367-AE-7	JACKSON MILL CLO LTD JAXM 2015-1A C 5.436% 04/15/27	D	05/29/2018	Call 100.0000		5,000,000	5,000,000	4,951,680	4,968,204		170,214		170,214		5,138,418		(138,418)	(138,418)	147,400	04/15/2027
47206V-AE-4	JAY PARK CLO LTD JPARK 2016-1A B 4.869% 10/20/27	D	10/31/2018	Call 100.0000		12,600,000	12,600,000	12,600,000	12,600,000						12,600,000				574,540	10/20/2027
48250L-AQ-2	KKR FINANCIAL CLO LTD KKR FINANCIAL CLO LTD 4.999% 07/15/30	D	07/12/2018	DEFAULT ATHENE BROKER		1,883,625	1,875,000	1,875,000	1,875,000						1,875,000		8,625	8,625	60,947	07/15/2030
48251B-AJ-9	KKR FINANCIAL CLO LTD KKR FINANCIAL CLO LTD 4.800% 01/20/29	D	07/12/2018	DEFAULT ATHENE BROKER		3,807,220	3,800,000	3,800,000	3,800,000						3,800,000		7,220	7,220	132,747	01/20/2029
48274T-AG-9	KVK CLO LTD KVK CLO LTD 6.645% 05/20/27	D	05/20/2018	Paydown		2,000,000	2,000,000	1,998,000	2,001,259		(1,259)		(1,259)		2,000,000				57,207	05/20/2027
50189G-AD-4	LCM LTD PARTNERSHIP LCM 22A B 4.869% 10/20/28	D	11/08/2018	Call 100.0000		20,300,000	20,300,000	20,300,000	20,300,000						20,300,000				947,612	10/20/2028
55819T-AE-1	MADISON PARK FUNDING LTD MDPK 2016-20A B2 3.720% 04/27/27	D	06/29/2018	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				125,033	04/27/2027
628788-AA-9	NORWEGIAN AIR 16-1 A PTT NASNO 4 7/8 05/10/28 4.875% 05/10/28	D	11/10/2018	Redemption 100.0000		545,523	545,523	540,920	540,964		4,559		4,559		545,523				19,465	05/10/2028
62983P-AB-1	NAKILAT INC QGTS 6.267 12/31/33 6.267% 12/31/33	D	12/31/2018	Redemption 100.0000		155,117	155,117	121,767	118,706		36,411		36,411		155,117				7,328	12/31/2033
65504L-AC-1	NOBLE HOLDING INTL LTD NE 4.9 08/01/20 4.900% 08/01/20	C	02/01/2018	TENDER OFFER		227,283	229,000	243,780	234,009		(153)		(153)		233,857		(6,574)	(6,574)	12,481	08/01/2020
66934#-AA-6	LARVIKSFJORDEN LTD NORWEGIAN AIR 4.750% 01/22/28	D	07/22/2018	Redemption 100.0000		1,151,773	1,151,773	1,151,773	1,151,773						1,151,773				40,953	01/22/2028
67106J-AU-4	OHA CREDIT PARTNERS OHA CREDIT PARTNERS 5.719% 07/20/26	D	12/11/2018	DEFAULT ATHENE BROKER		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				366,890	07/20/2026
67108B-AL-9	OZLM FUNDING LTD OZMLF 2012-21 A2AR 4.541% 10/30/27	D	06/01/2018	DEFAULT ATHENE BROKER		3,503,500	3,500,000	3,500,000	3,500,000						3,500,000		3,500	3,500	65,738	10/30/2027
67108B-AL-9	OZLM FUNDING LTD OZMLF 2012-21 A2AR 4.541% 10/30/27	D	08/29/2018	Paydown		3,500,000	3,500,000	3,500,000	3,500,000						3,500,000				97,912	10/30/2027

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
67108B-AQ-8	OZLM FUNDING LTD OZMLF 2012-2A CR 6.541% 10/30/27	D	06/01/2018	DEFAULT ATHENE BROKER		4,020,000	4,000,000	3,965,600	3,998,049		47,940		47,940		4,045,989		(25,989)	(25,989)	117,129	10/30/2027
67108B-AQ-8	OZLM FUNDING LTD OZMLF 2012-2A CR 6.541% 10/30/27	D	08/29/2018	Paydown		4,000,000	4,000,000	3,965,600	3,998,049		1,951		1,951		4,000,000				169,233	10/30/2027
67591E-AE-3	OCTAGON INV PARTNERS 28 LTD OCT28 2016-1A B2 3.100% 10/24/27	D	11/29/2018	Call 100.0000		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				238,097	10/24/2027
75405T-AA-7	RAS LAFFAN LNG II RASGAS 5.298 09/30/20 5.298% 09/30/20	D	09/30/2018	Redemption 100.0000		525,500	525,500	501,853	518,989		6,511		6,511		525,500				20,940	09/30/2020
780099-CH-8	ROYAL BK SCOTLND GRP PLC 5.125% 05/28/24	D	12/03/2018	DEFAULT ATHENE BROKER		6,287,489	6,500,000	6,448,845	6,464,274		4,440		4,440		6,468,713		(181,224)	(181,224)	337,752	05/28/2024
806854-AH-8	SCHLUMBERGER INVESTMENT SLB 3.65 12/01/23 3.650% 12/01/23	C	10/10/2018	DEUTSCHE BANK		13,431,134	13,431,000	13,535,950	13,889,471		(54,235)	299,772	(354,007)		13,535,465		(104,331)	(104,331)	423,506	12/01/2023
80687P-AA-4	SCHNEIDER ELECTRIC SE SUFP 2.95 09/27/22 2.950% 09/27/22	D	04/12/2018	BANK OF AMERICA		41,022,621	41,954,000	41,778,055	41,862,058		5,283		5,283		41,867,340		(844,719)	(844,719)	684,142	09/27/2022
81789G-AE-1	SEVEN STICKS CLO LTD SEVEN STICKS CLO LTD 5.700% 07/15/28	D	07/15/2018	Paydown		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				153,430	07/15/2028
81789G-AG-6	SEVEN STICKS CLO LTD SEVEN STICKS CLO LTD 6.549% 07/15/28	D	07/15/2018	Paydown		5,650,000	5,650,000	5,246,534	5,238,810		411,190		411,190		5,650,000				253,139	07/15/2028
82321U-AA-1	SHENTON AIRCRAFT INVESTMENT SHENTON AIRCRAFT INV LTD 4.750% 10/15/42	D	09/20/2018	DEFAULT ATHENE BROKER		682,002	677,135	670,635	678,576		4,230		4,230		682,806		(804)	(804)	24,927	10/15/2042
82321U-AA-1	SHENTON AIRCRAFT INVESTMENT SHENTON AIRCRAFT INV LTD 4.750% 10/15/42	D	12/15/2018	Paydown		974,542	974,542	965,187	976,615		(2,073)		(2,073)		974,542				30,927	10/15/2042
83238P-AB-0	SMITHS GROUP PLC SMINLN 7.2 05/15/19 7.200% 05/15/19	D	09/04/2018	Call 102.9710		6,033,071	5,859,000	6,468,765	5,980,327		(58,619)		(58,619)		5,921,709		(62,709)	(62,709)	512,721	05/15/2019
860444-AE-8	STEWART PARK CLO LTD STWRT 2015-1A C 5.336% 04/15/26	D	01/16/2018	Call 100.0000		8,375,000	8,375,000	8,375,000	8,375,000						8,375,000				91,158	04/15/2026
87154E-AL-4	Symphony CLO LTD SYMP 2014-15A B2R 3.552% 10/17/26	D	12/24/2018	Call 100.0000		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				168,504	10/17/2026
87240N-AE-6	TCW CLO TCW CLO LTD 2017-1A C 5.009% 07/29/29	D	11/07/2018	Various		1,813,000	1,800,000	1,800,000	1,800,000						1,800,000		13,000	13,000	67,600	07/29/2029
87240N-AG-1	TCW CLO TCW CLO 2017-1 LTD 6.469% 07/29/29	D	03/01/2018	CREDIT SUISSE SECURITIES		1,020,400	1,000,000	997,500	999,606		701		701		1,000,307		20,093	20,093	31,635	07/29/2029
87244D-AN-4	WIND RIVER CLO LTD 4.869% 07/20/30	D	11/07/2018	DEFAULT ATHENE BROKER		1,503,750	1,500,000	1,500,000	1,500,000						1,500,000		3,750	3,750	69,820	07/20/2030
87854X-AC-5	TECHNIPFMC PLC FTI 3.45 10/01/22 3.450% 10/01/22	D	05/24/2018	Tax Free Exchange		27,631,872	27,500,000	27,663,868	27,643,031		(11,159)		(11,159)		27,631,872				614,243	10/01/2022
87974H-AE-1	TELOS CLO LTD TELOS CLO LTD 4.250% 07/17/24	D	01/17/2018	Paydown		2,500,000	2,500,000	2,457,500	2,484,747		15,253		15,253		2,500,000				20,146	07/17/2024
87974H-AG-6	TELOS CLO LTD TELOS 2013-4A C 144A 5.390% 07/06/24	D	01/17/2018	Paydown		13,000,000	13,000,000	12,017,902	12,739,046		260,954		260,954		13,000,000				136,322	07/06/2024
87974H-AJ-0	TELOS CLO LTD TELOS 2013-4A D 144A 5.949% 07/17/24	D	01/17/2018	Paydown		7,750,000	7,750,000	6,860,548	7,424,769		325,231		325,231		7,750,000				96,123	07/17/2024
88322M-AA-5	THAI OIL PCL TOPTB 3 5/8 01/23/23 3.625% 01/23/23	D	04/10/2018	Tax Free Exchange		5,087,530	5,136,000	5,056,300	5,084,997		2,532		2,532		5,087,530				183,006	01/23/2023
89366L-AA-2	TRANSELEC SA TRANSELEC SA 4.625% 07/26/23	D	07/18/2018	DEFAULT ATHENE BROKER		2,047,500	2,000,000	2,165,000	2,134,511		(12,153)		(12,153)		2,122,358		(74,858)	(74,858)	90,444	07/26/2023
91311Q-AD-7	UNITED UTILITIES PLC UU 4.55 06/19/18 4.550% 06/19/18	D	06/19/2018	Maturity		15,000,000	15,000,000	12,680,200	14,843,460		156,540		156,540		15,000,000				341,250	06/19/2018
92557G-AW-8	VIBRANT CLO LTD VIBRANT CLO LTD 5.587% 07/24/24	D	07/24/2018	Call 100.0000		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				149,252	07/24/2024
92857W-BC-3	VODAFONE GROUP PLC VOD 2.95 02/19/23 2.950% 02/19/23	D	04/25/2018	BANK OF AMERICA		14,385,600	15,000,000	14,930,550	14,961,776		2,233		2,233		14,964,008		(578,408)	(578,408)	304,833	02/19/2023
980236-AL-7	WOODSIDE FINANCE LTD WPLAU 4.6 05/10/21 4.600% 05/10/21	D	04/25/2018	BANK OF AMERICA		9,986,648	9,794,000	10,834,835	10,223,481		(42,538)		(42,538)		10,180,943		(194,296)	(194,296)	208,993	05/10/2021
98372P-AG-3	XLIT LTD XL 6 3/8 11/15/24 6.375% 11/15/24	D	12/27/2018	Call 118.3553		7,948,745	6,716,000	6,428,595	6,548,058		19,661		19,661		6,567,719		148,281	148,281	1,710,840	11/15/2024
98372P-AM-0	XLIT LTD XL 5 3/4 10/01/21 5.750% 10/01/21	D	12/21/2018	Call 106.9300		20,032,266	18,734,000	20,629,621	19,579,637		(206,157)		(206,157)		19,373,265		(639,480)	(639,480)	2,614,850	10/01/2021
98887T-AD-0	ZAIS CLO 6 LTD ZAIS 6 CLO LTD 5.249% 07/15/29	D	03/27/2018	DEFAULT ATHENE BROKER		3,026,400	3,000,000	3,000,000	3,000,000						3,000,000		26,400	26,400	58,866	07/15/2029

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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
BANODM-4T-2	NORDIC AVIATION CAPITAL A/S NORDIC AVIATION CAPITAL TL 2 9.875% 06/20/19	D	12/07/2018	Redemption 100.0000		25,000,000	25,000,000	24,250,000	24,806,687		193,313		193,313		25,000,000				2,418,086	06/20/2019
F9062P-AC-8	TECHNICOLOR SA 5.558% 12/31/23	D	09/21/2018	DIRECT		5,871,127	5,920,129	5,920,129	5,920,129						5,920,129		(49,002)	(49,002)	4,984	12/31/2023
F9062P-AC-8	TECHNICOLOR SA 5.558% 12/31/23	D	08/31/2018	Redemption 100.0000		34,871	34,871	34,871	34,871						34,871				186,482	12/31/2023
G1910#-AQ-9	COBHAM HOLDINGS INC PLC 10 YEAR BOND 4.260% 10/28/24	D	04/17/2018	Redemption 100.0000		14,740,000	14,740,000	14,740,000	14,740,000						14,740,000				1,155,680	10/28/2024
G8967#-AF-0	TRITON CONTAINER INTL LIMITED SERIES 2008 A-2 7.660% 09/30/18	C	09/25/2018	Redemption 100.0000		1,428,571	1,428,571	1,428,571	1,428,571						1,428,571				109,429	09/30/2018
R9836#-AA-6	WELCO ECO SHIP WELCO ECO SHIP AS 5.300% 04/30/31	D	12/31/2018	Redemption 100.0000		253,455	253,460	250,920	251,120		2,335		2,335		253,455				7,357	04/30/2031
R9836#-AB-4	WELCO ECO SHIP WELCO ECO SHIP 5.360% 04/30/31	D	12/31/2018	Redemption 100.0000		274,376	274,376	271,632	271,865		2,514		2,514		274,376				7,433	04/30/2031
04015U-AC-2	ARES CLO LTD ARES 2015-38A B2	D	03/13/2018	Call 100.00											4				1,707	01/20/2027
62959A-AE-8	NXT CAPITAL CLO LLC NXT CAPITAL CLO 17-1A	D	03/02/2018	DIRECT											6				(47,815)	04/20/2029
87271R-AE-9	TEACHERS INS ANNUITY TEACHERS AINSURANCE AND ANNUIT	D	03/02/2018	DIRECT											5				(62,965)	04/20/2029
15673G-AG-3	CERBERUS LOANS FUNDING XIX LP CERBERUS LOANS FUNDING XIX LP	D	03/02/2018	DIRECT											6				(31,693)	07/15/2029
27830K-AE-4	EATON EATON 2015-1A C	D	01/02/2018	DIRECT											5				200,781	10/20/2026
27830K-AN-4	EATON EATON 2015-1A B2	D	01/03/2018	DIRECT											4				(583)	10/20/2026
46603B-AQ-2	IVY HILL MIDDLE MARKET CREDIT IVY HILL MIDDLE MKT CREDIT FUN	D	12/07/2018	DIRECT											4					10/18/2025
46603B-AU-3	IVY HILL MIDDLE MARKET CREDIT IVY HILL MIDDLE MKT CREDIT FUN	D	09/01/2018	DIRECT											6					01/18/2030
200474-BH-6	COMM MTG TRUST Comm 2015 - LC19	C	04/01/2018	DIRECT											4				213	07/10/2025
30290X-AN-3	FREMF MTGE TRUST FREMF 2013-K24 B	D	07/01/2018	DIRECT											4				1,326	11/25/2045
31359N-7M-7	FNMA GRNTR TRUST 1998-T1 CLS A	D	12/01/2018	DIRECT											95				734	12/01/2028
81675K-AD-1	SEMINOLE HARD ROCK ENTERTNMNT	D	06/20/2018	DIRECT											6				(15)	04/29/2020
000000-00-0	TRINSEO MATERIALS OPERATING TRINSEO MATERIALS-2017 TL ASSI	D	06/20/2018	DIRECT											5				(15)	08/17/2024
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						4,476,667,820	4,527,035,310	4,478,814,462	4,498,509,274	66,762	18,169,539	14,300,494	3,935,807		4,502,435,644		(44,146,512)	(44,146,512)	150,954,504	XXX
01310T-AS-8	ALBERTSONS HOLDINGS LLC ALBERTSONS LLC 2017 TL B4 5.441% 08/25/21		11/19/2018	Redemption 100.0000		926,841	926,841	926,841	926,841						926,841				38,637	08/25/2021
01310T-AU-3	ALBERTSONS HOLDINGS LLC ALBERTSONS 2017 TL B6 5.822% 06/22/23		09/28/2018	Redemption 100.0000		28,500	28,500	28,500	28,500						28,500				817	06/22/2023
03765V-AH-3	PRIME SECURITY SERVICES PRIME SECURITY SERVICES 1ST 5.842% 05/02/22		08/07/2018	DIRECT		1,916,289	1,925,350	1,925,350	1,925,350						1,925,350		(9,061)	(9,061)	38,015	05/02/2022
03765V-AH-3	PRIME SECURITY SERVICES PRIME SECURITY SERVICES 1ST 5.842% 05/02/22		09/28/2018	Redemption 100.0000		39,951	39,951	39,951	39,951						39,951				59,221	05/02/2022
04649V-AS-9	ASURION LLC ASURION LLC-2017 TL B5 ASSIGN 5.592% 11/03/23		03/02/2018	DIRECT		5,458,750	5,458,750	5,458,750	5,458,750						5,458,750				42,280	11/03/2023
07768Y-AF-9	BELFOR USA GROUP INC BELFOR USA GRP 2017-TL B 5.686% 07/13/22		09/28/2018	Redemption 100.0000		235,901	235,901	235,901	235,901						235,901				67,620	07/13/2022
12506K-AD-1	CBS RADIO CBS RADIO 2017 TL B ASSIGN 5.395% 11/17/24		12/28/2018	Redemption 100.0000		86,391	86,391	86,391	86,391						86,391				16,235	11/17/2024
15670B-AB-8	CENTURYLINK INC CENTURY LINK 2017 TL B ASSIGN 5.309% 01/31/25		07/13/2018	DIRECT		1,145,951	1,164,834	1,164,834	1,164,834						1,164,834		(18,883)	(18,883)	18,365	01/31/2025
15670B-AB-8	CENTURYLINK INC CENTURY LINK 2017 TL B ASSIGN 5.309% 01/31/25		09/28/2018	Redemption 100.0000		35,929	35,929	35,929	35,929						35,929				53,574	01/31/2025
20903E-AX-3	CONSOLIDATED COMMUNICATIONS CONSOLIDATED COMM INC 2016 TLB 5.408% 10/05/23		06/26/2018	DIRECT		2,926,443	2,926,443	2,926,443	2,926,443						2,926,443				47,729	10/05/2023
20903E-AX-3	CONSOLIDATED COMMUNICATIONS CONSOLIDATED COMM INC 2016 TLB 5.408% 10/05/23		09/28/2018	Redemption 100.0000		37,689	37,689	37,689	37,689						37,689				68,550	10/05/2023
39303N-AB-7	GREEN ENERGY PARTNERS GREEN ENERGY PTNR TL B1 8.116% 11/13/21		12/25/2018	Redemption 100.0000		22,778	22,778	22,343	22,425		354		354		22,778				1,093	11/13/2021

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
41151P-AL-9	HARBOR FREIGHT HARBOR FREIGHT TOOLS USA 5.895% 08/16/23		01/24/2018	DIRECT		3,694,073	3,694,073	3,694,073	3,694,073						3,694,073				12,857	08/16/2023
48562R-AK-5	KAR AUCTION SERVICES, INC KAR AUCTION SERVICES-TL B5 5.271% 03/09/23		12/19/2018	Redemption 100.0000		3,641	3,641	3,641	3,641						3,641				6,187	03/09/2023
594088-AM-8	MICHAELS STORES INC MICAELS STR-2016 TL B1 Assign 5.270% 01/28/23		05/29/2018	DIRECT		3,888,049	3,888,049	3,888,049	3,888,049						3,888,049				49,944	01/28/2023
594088-AM-8	MICHAELS STORES INC MICAELS STR-2016 TL B1 Assign 5.270% 01/28/23		04/30/2018	Redemption 100.0000		21,745	21,745	21,745	21,745						21,745				22,040	01/28/2023
829229-AQ-6	SINCLAIR TELEVISION GROUP SINCLAIR TELEVISION GRP TL B2 4.809% 01/31/24		09/28/2018	Redemption 100.0000		14,812	14,812	14,812	14,812						14,812				19,560	01/31/2024
88233F-AJ-9	VISTRA OPERATIONS CO VISTRA OPERATIONS LLC TL B2 5.842% 08/04/23		07/03/2018	DIRECT		1,188,413	1,188,413	1,188,413	1,188,413						1,188,413				26,320	08/04/2023
88233F-AJ-9	VISTRA OPERATIONS CO VISTRA OPERATIONS LLC TL B2 5.842% 08/04/23		09/28/2018	Redemption 100.0000		16,984	16,984	16,984	16,984						16,984				7,242	08/04/2023
BANQDS-6G-5	ARPAD SOLAR BORROWER LLC ARPAD SOLAR BORROWER LLC 5.250% 07/15/34		10/15/2018	Redemption 100.0000		577,860	577,860	577,860	577,860						577,860				23,337	07/15/2034
C5400E-AD-3	MAXAR TECHNOLOGIES LTD MAXAR TECHNOLOGIES LTD - TL B 5.158% 10/05/24		10/01/2018	Redemption 100.0000		50,000	50,000	50,000	50,000						50,000				53,847	10/05/2024
87951Y-AS-0	TELESAT CANADA INC TELESAT CANADA 2017 TL B 5.645% 11/17/23	A	07/18/2018	DIRECT		3,117,107	3,122,144	3,122,144	3,122,144						3,122,144		(5,043)	(5,043)	20,700	11/17/2023
87951Y-AS-0	TELESAT CANADA INC TELESAT CANADA 2017 TL B 5.645% 11/17/23	A	09/28/2018	Redemption 100.0000		198,375	198,375	198,375	198,375						198,375				203,726	11/17/2023
C7052B-AD-6	GFL ENVIRONMENTAL GFL ENVIRONMENTAL TL B ASSIGN 5.547% 09/27/23	A	06/04/2018	Redemption 100.0000		2,526,163	2,526,163	2,526,163	2,526,163						2,526,163				50,339	09/27/2023
C9413P-AU-7	VALEANT PHARMACEUTICALS 5.658% 03/13/22		06/13/2018	DIRECT		3,400,827	3,400,827	3,397,556	3,398,064		260		260		3,398,324		2,508	2,508	84,112	03/13/2022
C9413P-AU-7	VALEANT PHARMACEUTICALS 5.658% 03/13/22		03/28/2018	Redemption 100.0000		210,904	210,904	210,701	210,733		171		171		210,904				1,507	03/13/2022
L2968E-AB-8	ENDO LUX FINANCE 2017 TL B ENDO LUX FIN CO-2017 TL B 6.686% 04/12/24	D	06/27/2018	DIRECT		2,947,500	2,947,500	2,947,500	2,947,500						2,947,500				61,258	04/12/2024
L2968E-AB-8	ENDO LUX FINANCE 2017 TL B ENDO LUX FIN CO-2017 TL B 6.686% 04/12/24	D	10/02/2018	Redemption 100.0000		37,651	37,651	37,651	37,651						37,651				87,758	04/12/2024
L6232U-AF-4	MALLINCKRODT INTL FIN MALLINCKRODT INTL FIN USA TL B 5.563% 09/24/24	D	09/28/2018	Redemption 100.0000		429,366	429,366	429,366	429,366						429,366				111,115	09/24/2024
N0805E-AG-6	AVAST SOFTWARE BV 2017 TL B AVAST SOFTWARE BV-USD 2017 TLB 5.547% 09/30/23	D	05/17/2018	DIRECT		3,701,299	3,701,299	3,701,299	3,701,299						3,701,299					09/30/2023
N0805E-AG-6	AVAST SOFTWARE BV 2017 TL B AVAST SOFTWARE BV-USD 2017 TLB 5.547% 09/30/23	D	05/17/2018	Redemption 100.0000		1,299,277	1,299,277	1,299,277	1,299,277						1,299,277				93,433	09/30/2023
8299999. Subtotal - Bonds - Bank Loans						40,185,459	40,218,440	40,214,531	40,215,153		785		785		40,215,937		(30,479)	(30,479)	1,387,418	XXX
8399997. Total - Bonds - Part 4						4,913,751,375	4,958,946,818	4,906,308,439	4,926,900,602	66,762	19,919,913	14,300,494	5,686,181		4,932,577,349		(37,576,930)	(37,576,930)	170,701,580	XXX
8399998. Total - Bonds - Part 5						288,995,832	289,339,885	288,580,662			220,537		220,537		288,801,204		194,624	194,624	4,198,912	XXX
8399999. Total - Bonds						5,202,747,207	5,248,286,703	5,194,889,101	4,926,900,602	66,762	20,140,450	14,300,494	5,906,718		5,221,378,553		(37,382,306)	(37,382,306)	174,900,492	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX
8999998. Total - Preferred Stocks - Part 5						15,058	XXX	1							1		15,057	15,057	68	XXX
8999999. Total - Preferred Stocks						15,058	XXX	1							1		15,057	15,057	68	XXX
617455-69-6	MORGAN STANLEY INVESTMENT MGMN MS ULTRA SHORT INC PORTFOLIO		11/21/2018	DIRECT	285,000,000.000	285,000,000		285,000,000	285,000,000						285,000,000				2,875,670	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						285,000,000	XXX	285,000,000	285,000,000						285,000,000				2,875,670	XXX
000000-00-0	EAGLE LIFE INSURANCE COMPANY		12/31/2018	Basis Adjustment	10,000,000.000	(60,997)		(60,997)	(60,997)	(1,302,016)			(1,302,016)		(60,997)					
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						(60,997)	XXX	(60,997)	(60,997)	(1,302,016)			(1,302,016)		(60,997)					XXX
9799997. Total - Common Stocks - Part 4						284,939,003	XXX	284,939,003	284,939,003	(1,302,016)			(1,302,016)		284,939,003				2,875,670	XXX
9799998. Total - Common Stocks - Part 5						65,000,000	XXX	65,000,000							65,000,000				889,244	XXX
9799999. Total - Common Stocks						349,939,003	XXX	349,939,003	284,939,003	(1,302,016)			(1,302,016)		349,939,003				3,764,914	XXX
9899999. Total - Preferred and Common Stocks						349,954,061	XXX	349,939,004	284,939,003	(1,302,016)			(1,302,016)		349,939,004		15,057	15,057	3,764,982	XXX
9999999 - Totals						5,552,701,268	XXX	5,544,828,105	5,211,839,605	(1,235,254)	20,140,450	14,300,494	4,604,702		5,571,317,557		(37,367,249)	(37,367,249)	178,665,474	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
74727P-AX-9	STATE OF QATAR STATE OF QATAR 4.500% 04/23/28	D	04/12/2018	DEFAULT ATHENE BROKER	07/18/2018	DEFAULT ATHENE BROKER	6,000,000	5,980,380	6,193,093	5,980,751		371		371			212,341	212,341	63,750	
80413T-AJ-8	SAUDI INTERNATIONAL BOND SAUDI INTERNATIONAL BOND 5.000% 04/17/49	D	04/11/2018	DEFAULT ATHENE BROKER	07/18/2018	DEFAULT ATHENE BROKER	2,000,000	1,956,520	2,000,898	1,956,668		148		148			44,230	44,230	25,278	
1099999. Subtotal - Bonds - All Other Governments							8,000,000	7,936,900	8,193,991	7,937,419		519		519			256,571	256,571	89,028	
3137A6-TC-6	FREDDIE MAC FHR 3812 LZ 4.000% 12/15/30		02/01/2018	Interest Capitalization	12/01/2018	Paydown	107,004	107,004	107,004	107,004									2,301	
3199999. Subtotal - Bonds - U.S. Special Revenues							107,004	107,004	107,004	107,004									2,301	
000000-00-0	ACE CREDIT FUND LP ACE CREDIT FUND LP 1.000% 07/18/68		08/06/2018	DEFAULT ATHENE BROKER	08/09/2018	DEFAULT ATHENE BROKER	73,039,213	73,039,213	73,039,213	73,039,213										
00206R-ES-7	AT&T INC AT & T INC 4.300% 02/15/30		04/17/2018	DEFAULT ATHENE BROKER	11/26/2018	Tax Free Exchange	2,000,000	1,980,340	1,981,221	1,981,221		881		881					67,128	15,289
00206R-FT-4	AT&T INC AT&T INC 5.150% 02/14/50		04/10/2018	Tax Free Exchange	12/04/2018	Tax Free Exchange	10,000,000	9,978,211	9,979,088	9,979,088		877		877					414,861	80,111
006346-AS-9	ADAMS OUTDOOR ADVERTISING SERIES 20181 CLASS A 4.810% 11/15/48		10/19/2018	DEFAULT ATHENE BROKER	12/15/2018	Paydown	2,983	2,982	2,983	2,983									14	
023138-AA-8	AMBAC ASSURANCE CORP AMBAC ASSURANCE CORP 5.100% 06/07/20		02/12/2018	DEFAULT ATHENE BROKER	03/02/2018	DEFAULT ATHENE BROKER	4,208	1	4,101	6		5		5			4,095	4,095	118	
02376*-AA-0	AMERICAN AIRLINES INC AMERICAN AIRLINES INC 2018-1EE 4.140% 06/15/27		05/22/2018	SUMITOMO MITSUI	12/15/2018	Redemption 100.0000	331,124	331,124	331,124	331,124									7,730	
02378*-AA-8	AMERICAN AIRLINES AMERICAN AIRLINES 2017-2C EETC 5.180% 10/15/23		07/24/2018	MORGAN STANLEY	10/15/2018	Redemption 100.0000	525,909	525,909	525,909	525,909									6,129	
03349M-AA-3	ANDEAVOR BASIC 3.800% 04/01/28		02/22/2018	Various	10/02/2018	Tax Free Exchange	12,000,000	11,587,690	11,608,247	11,608,247		20,557		20,557					367,933	69,667
03789X-AA-6	APPLEBEES/IHOP FUNDING LLC 144A 4.277% 09/05/44		02/02/2018	DEUTSCHE BANK	12/05/2018	Redemption 100.0000	11,000	10,731	11,000	11,000		269		269					294	80
05526D-AQ-8	BAT CAPITAL CORP BASIC 2.297% 08/14/20		10/31/2018	DEFAULT ATHENE BROKER	11/23/2018	Tax Free Exchange	1,000,000	978,660	979,344	979,344		684		684					6,317	4,977
05531F-AT-0	BB&T CORPORATION BB&T CORPORATION 3.160% 01/15/20		04/26/2018	DEFAULT ATHENE BROKER	06/26/2018	DEFAULT ATHENE BROKER	3,875,000	3,908,519	3,901,284	3,905,436		(3,082)		(3,082)			(4,152)	(4,152)	24,066	4,615
055328-AE-8	BCC MIDDLE MARKET CLO 2018-1, SERIES 20181A CLASS B 5.469% 10/20/30		09/13/2018	DEFAULT ATHENE BROKER	12/11/2018	DEFAULT ATHENE BROKER	1,000,000	1,000,000	996,440	1,000,000									11,071	
055328-AG-3	BCC MIDDLE MARKET CLO 2018-1, SERIES 20181A CLASS C 6.469% 10/20/30		09/13/2018	DEFAULT ATHENE BROKER	12/11/2018	DEFAULT ATHENE BROKER	1,000,000	1,000,000	994,038	1,000,000							(5,962)	(5,962)	13,127	
05532L-AA-7	BCAP LLC TRUST BCAP 2009-RR14 1A1 9.416% 05/26/37		01/01/2018	Interest Capitalization	06/01/2018	Paydown														
05604F-AN-5	BWAY MORTGAGE TRUST BWAY 2013-1515 D 3.633% 03/10/33		04/23/2018	JP MORGAN SECURITIES	05/24/2018	JP MORGAN SECURITIES	500,000	483,398	482,930	483,608		210		210			(679)	(679)	2,927	1,211
059522-BE-1	BANC OF AMERICA FUNDING CORP BANC OF AMERICA FUNDING CORP 4.371% 05/20/36		01/04/2018	BARCLAYS	12/01/2018	Paydown	304,094	301,036	317,190	317,190		16,153		16,153					5,471	665
07386H-XN-6	BEAR STEARNS ALT A TRUST BEAR STEARNS ALTA TRUST 3.026% 11/25/35		06/28/2018	DEFAULT ATHENE BROKER	12/26/2018	Paydown	1,186,856	1,088,270	1,186,935	1,186,935		98,665		98,665					9,846	
08161B-BC-6	BENCHMARK MORTGAGE TRUST SERIES 2018B3 CLASS C 4.557% 04/10/51		03/23/2018	CITIGROUP GLOBAL MARKETS	12/01/2018	Paydown			4,180	4,180		4,180		4,180					101	
11043H-AA-6	BRITISH AIR 18-1 A PTT IAGLN 4 1/8 09/20/31 4.125% 09/20/31		03/20/2018	CITIGROUP GLOBAL MARKETS	12/20/2018	Redemption 100.0000	4,960	4,960	4,960	4,960									142	
123262-AN-7	Business Jet Securities, LLC SERIES 20181 CLASS A 4.335% 02/15/33		02/21/2018	DEUTSCHE BANK	12/15/2018	Paydown	1,968,786	1,968,752	1,968,786	1,968,786		34		34					27,543	
123262-AQ-0	Business Jet Securities, LLC BUSINESS JET SECURITIES LLC 6.048% 02/15/33		02/21/2018	DEUTSCHE BANK	12/15/2018	Paydown	171,105	171,104	171,105	171,105		1		1					3,394	
12326R-AA-0	Business Jet Securities, LLC SERIES 20182 CLASS A 4.447% 06/15/33		06/21/2018	Various	12/15/2018	Paydown	1,102,802	1,102,783	1,102,802	1,102,802		19		19					9,788	
12543K-AN-4	COMMUNITY HEALTH SYSTEMS, INC 5.349% 01/27/21		04/16/2018	DIRECT	04/16/2018	DIRECT	287,914	287,914	285,366	287,914							(2,548)	(2,548)		
12564A-AA-8	CLI Funding LLC SERIES 20181H CLASS A 6.020% 08/19/43		08/16/2018	DEFAULT ATHENE BROKER	12/19/2018	Paydown	215,011	214,992	215,011	215,011		18		18					2,605	
126650-DB-3	CVS HEALTH CORP CVS HEALTH CORP 3.401% 03/09/20		03/06/2018	DEFAULT ATHENE BROKER	03/19/2018	DEFAULT ATHENE BROKER	1,500,000	1,500,000	1,502,828	1,500,000							2,828	2,828	1,344	

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
14173#-AA-6	CARESOURCE DMANAGEMENT GRP CO CARESOURCE MANAGEMENT GROUP CO 4.670% 03/15/44		03/27/2018	DEFAULT ATHENE BROKER	12/15/2018	Redemption 100.0000	115,859	115,859	115,859	115,859									1,878	
14856C-AA-7	CASTLELAKE AIRCRAFT SEC TRUST CASTLELAKE AIRCRAFT SEC TRST 4.125% 06/15/43		06/07/2018	DEFAULT ATHENE BROKER	12/15/2018	Paydown	124,950	124,856	124,950	124,950		94		94					1,501	
14856C-AB-5	CASTLELAKE AIRCRAFT SEC TRUST CASTLE LAKE AIRCRAFT SEC TRST 5.300% 06/15/43		06/07/2018	DEFAULT ATHENE BROKER	12/15/2018	Paydown	35,700	35,677	35,700	35,700		23		23					551	
33616C-AC-4	FIRST REPUBLIC BANK FRC 4 5/8 02/13/47 4.625% 02/13/47		03/13/2018	DEFAULT ATHENE BROKER	03/26/2018	DEFAULT ATHENE BROKER	1,500,000	1,549,110	1,548,680	1,549,088		(22)		(22)				(409)	8,286	6,167
37956A-AB-9	GLOBAL SC FINANCE SRL GLOBAL SC FINANCE SRL 4.290% 05/17/38		05/17/2018	DEFAULT ATHENE BROKER	12/17/2018	Paydown	198,900	198,861	198,835	198,835		(27)		(27)					2,703	
37956A-AC-7	GLOBAL SC FINANCE SRL GLOBAL SC FINANCE SRL 5.100% 05/17/38		05/17/2018	DEFAULT ATHENE BROKER	12/17/2018	Paydown	191,259	191,256	191,259	191,259		3		3					2,191	
37956A-AC-7	GLOBAL SC FINANCE SRL GLOBAL SC FINANCE SRL 5.100% 05/17/38		07/18/2018	Interest Capitalization	12/17/2018	Paydown	7,080	7,080	7,080	7,080									90	
411707-AF-9	CKE RESTAURANT'S HOLDINGS INC. HARDEES FUNDING 5.710% 06/20/48		06/20/2018	DEFAULT ATHENE BROKER	12/20/2018	Paydown	25,000	25,000	25,000	25,000									714	
446413-AK-2	HUNTINGTON INGALLS INDUS BASIC 3.483% 12/01/27		04/19/2018	Various	06/15/2018	Tax Free Exchange	16,000,000	15,434,620	15,447,753	15,447,753		13,133		13,133					300,312	154,510
46591A-BF-1	JPMDB COMMERCIAL MORTGAGE SECU SERIES 2018C8 CLASS B 4.522% 06/15/51		05/23/2018	JP MORGAN SECURITIES	12/01/2018	Paydown														
46591A-BG-9	JPMDB COMMERCIAL MORTGAGE SECU SERIES 2018C8 CLASS C 4.745% 06/15/51		05/23/2018	JP MORGAN SECURITIES	12/01/2018	Paydown														
46651T-AA-9	JG WENTWORTH XLI LLC J G WENTWORTH XLI LLC 3.740% 10/17/72		03/13/2018	DEFAULT ATHENE BROKER	12/15/2018	Paydown	35,010	34,982	35,010	35,010		28		28					779	
47232X-AA-6	JEFFERIES MILITARY HOUSING JMHT 2010-SILL A 6.730% 06/10/55		02/20/2018	RAYMOND JAMES & ASSOCIATES	12/10/2018	Paydown	19,959	24,656	19,959	19,959		(4,697)		(4,697)					621	45
48125L-RQ-7	JP MORGAN CHASE BANK NA BASIC 2.736% 09/01/20		08/23/2018	DEFAULT ATHENE BROKER	11/02/2018	DEFAULT ATHENE BROKER	4,000,000	4,000,000	4,002,025	4,000,000								2,025	12,300	
61759H-BA-4	MORGAN STANLEY REREMIC TRST MORGAN STANLEY REREMIC TRST 3.636% 06/26/36		06/21/2018	DEFAULT ATHENE BROKER	12/26/2018	Paydown	82,806	74,111	70,268	70,268		(3,843)		(3,843)					1,151	
61762F-AU-0	MORGAN STANLEY REREMIC TRUST MSRR 2013-R4 4B2 4.033% 07/26/36		11/01/2018	Interest Capitalization	12/01/2018	Paydown	(3,074)	(3,074)		(3,074)								3,074	22	
67085K-AA-0	OFFUTT AFB AMERICA FIRST OFFUTT 5.46 09/01/50 5.460% 09/01/50		06/28/2018	RAYMOND JAMES & ASSOCIATES	09/01/2018	Paydown	9,026	9,337	9,026	9,026		(311)		(311)					246	166
67109W-AQ-1	OZLM LTD SERIES 201512A CLASS CR 5.520% 04/30/27		09/05/2018	DEFAULT ATHENE BROKER	12/19/2018	DEFAULT ATHENE BROKER	1,000,000	1,000,000	952,349	1,000,000								(47,651)	13,722	
67110A-AY-9	OZLM LTD SERIES 201513A CLASS CR 5.520% 04/30/27		09/05/2018	DEFAULT ATHENE BROKER	12/19/2018	DEFAULT ATHENE BROKER	1,000,000	1,000,000	951,413	1,000,000								(48,587)	13,722	
677050-AL-0	OGLETHORPE PR (OPC SCHERER) OGLETHORPE POWER CORP 4.250% 04/01/46		06/11/2018	DEFAULT ATHENE BROKER	07/18/2018	DEFAULT ATHENE BROKER	1,000,000	962,000	959,544	962,086		86		86				(2,542)	12,632	8,500
703481-AA-9	PATTERSON-UTI ENERGY INC BASIC 3.950% 02/01/28		01/10/2018	GOLDMAN SACHS & CO.	09/07/2018	Tax Free Exchange	10,000,000	9,992,500	9,993,020	9,993,020		520		520					250,167	
74340X-BH-3	PROLOGIS LP PROLOGIS LP 3.875% 09/15/28		06/11/2018	DEFAULT ATHENE BROKER	08/31/2018	DEFAULT ATHENE BROKER	1,000,000	993,200	1,018,070	993,272		72		72				24,798	24,798	8,073
74340X-BJ-9	PROLOGIS LP PROLOGIS LP 4.375% 09/15/48		06/11/2018	DEFAULT ATHENE BROKER	07/18/2018	DEFAULT ATHENE BROKER	2,000,000	1,975,640	2,054,496	1,975,640								78,856	78,856	6,806
759187-CC-9	REGIONS BANK REGIONS BANK 2.778% 04/01/21		01/23/2018	BARCLAYS CAPITAL GROUP	03/26/2018	DEFAULT ATHENE BROKER	3,000,000	3,000,000	2,997,086	3,000,000								(2,914)	(2,914)	10,425
80306A-AA-8	SAPPHIRE AVIATION 4.250% 03/15/40		03/14/2018	DEFAULT ATHENE BROKER	12/15/2018	Paydown	62,500	62,471	62,500	62,500		29		29					1,055	
82281E-AA-5	Shellpoint Co-Originator Trust SERIES 20161 CLASS 1A1 3.500% 11/25/46		05/18/2018	AURIGA	12/01/2018	Paydown	345,004	335,570	345,004	345,004		9,434		9,434					3,794	704
82653G-AC-6	SIERRA RECEIVABLES FUNDING CO SERIES 20183A CLASS C 4.170% 03/20/26		10/10/2018	BARCLAYS CAPITAL GROUP	12/20/2018	Paydown	339,126	339,120	339,126	339,126		6		6					1,836	
83546D-AF-5	SONIC CAPITAL LLC SERIES 20181A CLASS A2 4.026% 02/20/48		01/23/2018	GUGGENHEIM CAPITAL MKTS	12/01/2018	Paydown	4,167	4,167	4,167	4,167									149	

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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
85571B-AM-7	STARWOOD PROPERTY TRUST STARWOOD PROPERTY TRUST 3.625% 02/01/21		01/24/2018	JP MORGAN SECURITIES	12/20/2018	Tax Free Exchange	3,500,000	3,500,000	3,500,000	3,500,000									113,130	
85572R-AA-7	START LTD START LTD 4.089% 05/15/43		06/15/2018	DEFAULT ATHENE BROKER	12/15/2018	Paydown	83,333	82,563	83,333	83,333		770		770					798	
86789M-AQ-0	SUNTRUST ALT LOAN TRUST 2005-1F 2A5 5.750% 12/25/35		05/08/2018	DEFAULT ATHENE BROKER	12/01/2018	Paydown	145,800	142,845	133,474	133,474		(9,372)		(9,372)					2,816	210
89679H-AJ-4	TRITON CONTAINER FINANCE LLC TRITON CONTAINER FINANCE LLC 3.950% 03/20/43		03/13/2018	DEFAULT ATHENE BROKER	12/20/2018	Paydown	112,500	112,479	112,500	112,500		21		21					1,852	
89679H-AL-9	TRITON CONTAINER FINANCE LLC TRITON CONTAINER FINANCE LLC 4.780% 03/20/43		03/13/2018	DEFAULT ATHENE BROKER	12/20/2018	Paydown	75,000	74,971	75,000	75,000		29		29					1,494	
91324P-DK-5	UNITEDHEALTH GROUP INC UNITEDHEALTH GROUP INC 3.850% 06/15/28		06/14/2018	DEFAULT ATHENE BROKER	06/15/2018	DEFAULT ATHENE BROKER	1,000,000	998,280	1,000,740	998,280							2,460	2,460		
92211M-AC-7	VANTAGE DATA CENTERS ISSUER, L SERIES 20181A CLASS A2 4.072% 02/16/43		02/09/2018	GUGGENHEIM CAPITAL MKTS	12/16/2018	Paydown	50,000	50,000	50,000	50,000									928	
92211M-AE-3	VANTAGE DATA CENTERS ISSUER, L SERIES 20182A CLASS A2 4.196% 11/16/43		11/16/2018	GUGGENHEIM CAPITAL MKTS	12/15/2018	Paydown	8,958	8,958	8,958	8,958									21	
92343V-EJ-9	VERIZON COMMUNICATIONS VERIZON COMMUNICATIONS 6.800% 05/01/29		05/08/2018	Tax Free Exchange	05/08/2018	Tax Free Exchange	6,875,000	8,217,295	8,179,595	8,179,595		(37,700)		(37,700)					185,701	
97651L-AC-5	Winwater Mortgage Loan Trust SERIES 20154 CLASS A3 3.500% 06/20/45		05/15/2018	AURIGA	12/01/2018	Paydown	1,333,190	1,299,432	1,333,190	1,333,190		33,758		33,758					13,393	2,085
BCC2EW-AX-7	HARBOUR AIRCRAFT INV LTD HARBOUR AIRCRAFT INV LTD 4.000% 11/15/37		02/01/2018	Tax Free Exchange	12/15/2018	Paydown	153,327	157,921	153,327	153,327		(4,594)		(4,594)					2,899	351
BCC2EW-AZ-2	HARBOUR AIRCRAFT INV LTD HARBOUR AIRCRAFT INV LTD 5.680% 11/15/37		02/01/2018	Tax Free Exchange	12/15/2018	Paydown	108,054	110,655	100,234	100,234		(10,421)		(10,421)					2,573	335
06367T-7J-3	BANK OF MONTREAL BASIC 2.436% 07/13/20	A	07/10/2018	DEFAULT ATHENE BROKER	11/08/2018	DEFAULT ATHENE BROKER	1,000,000	1,000,000	1,001,615	1,000,000							1,615	1,615	9,226	
06367T-YM-6	BANK OF MONTREAL BANK OF MONTREAL 3.241% 06/15/20	A	04/26/2018	DEFAULT ATHENE BROKER	05/22/2018	DEFAULT ATHENE BROKER	5,000,000	5,022,800	5,023,010	5,022,122		(678)		(678)			888	888	24,933	16,384
380956-AE-2	GOLDCORP INC GOLDCORP INC 5.450% 06/09/44	A	01/30/2018	HUTCHINSON SHOCKEY & ERLEY	07/18/2018	DEFAULT ATHENE BROKER	3,200,000	3,695,024	3,376,960	3,690,506		(4,518)		(4,518)			(313,546)	(313,546)	106,093	24,586
78012K-C5-4	ROYAL BANK OF CANADA ROYAL BANK OF CANANDA 3.116% 03/02/20	A	04/26/2018	DEFAULT ATHENE BROKER	06/18/2018	DEFAULT ATHENE BROKER	5,000,000	5,016,350	5,014,140	5,015,171		(1,179)		(1,179)			(1,031)	(1,031)	37,299	19,644
89114Q-C2-2	TORONTO-DOMINION BANK TORONTO DOMINION BANK 3.059% 06/11/20	A	06/05/2018	DEFAULT ATHENE BROKER	11/14/2018	DEFAULT ATHENE BROKER	5,000,000	5,000,000	5,002,877	5,000,000							2,877	2,877	55,862	
89621A-AA-7	TRILLIUM CREDIT CARD TRUST TRILLIUM CREDIT CARD TRUST 3.226% 05/26/21	A	04/26/2018	DEFAULT ATHENE BROKER	05/26/2018	Paydown	8,480,000	8,483,975	8,480,000	8,480,000		(3,975)		(3,975)					20,353	2,467
000000-00-0	MINMETALS BOUNTEOUS FIN BVI MINMETALS BOUNTEOUS FIN BVI 0.000% 07/27/26	D	06/12/2018	DEFAULT ATHENE BROKER	07/18/2018	DEFAULT ATHENE BROKER	3,000,000	2,876,400	2,859,749	2,877,808		1,408		1,408			(18,059)	(18,059)	59,850	47,950
000000-00-0	EL NARANJAL & DEL LITORAL SOLA EL NARANJAL & DEL LITORAL SOLA 8.000% 06/30/33	D	06/29/2018	DIRECT	12/31/2018	Redemption 100.0000	47,100	47,100	47,100	47,100									2,169	
000000-00-0	IMPULSORA PIPELINE/MIDSTREAM NUEVA ERA PIPELINE 6.050% 12/31/42	D	07/20/2018	DIRECT	12/31/2018	Redemption 100.0000	478,633	478,633	478,633	478,633									13,192	
00084D-AR-1	ABN AMRO BANK NV ABN AMRO BANK NV 2.860% 01/19/21	D	04/26/2018	Various	06/20/2018	Various	10,000,000	10,011,650	10,008,308	10,011,059		(591)		(591)			(2,751)	(2,751)	31,745	4,225
03328L-AG-7	ANCHORAGE CAPITAL CLO LTD ANCHORAGE CAPITAL CLO LTD 5.109% 01/28/31	D	01/19/2018	JP MORGAN SECURITIES	12/19/2018	DEFAULT ATHENE BROKER	1,000,000	1,000,000	933,229	1,000,000							(66,771)	(66,771)	43,279	
03328Y-AG-9	ANCHORAGE CAPITAL CLO LTD ANCHORAGE CAPITAL CLO LTD 4.236% 04/13/31	D	03/16/2018	DEFAULT ATHENE BROKER	12/19/2018	DEFAULT ATHENE BROKER	2,000,000	2,000,000	1,876,610	2,000,000							(123,390)	(123,390)	57,840	
03330A-AE-2	ANCHORAGE CAPITAL CLO LTD ANCHORAGE CAPITAL CLO LTD 4.359% 01/28/31	D	01/19/2018	JP MORGAN SECURITIES	12/19/2018	DEFAULT ATHENE BROKER	1,000,000	1,000,000	946,236	1,000,000							(53,764)	(53,764)	36,529	
03330A-AG-7	ANCHORAGE CAPITAL CLO LTD ANCHORAGE CAPITAL CLO LTD 5.109% 01/28/31	D	01/19/2018	JP MORGAN SECURITIES	12/19/2018	DEFAULT ATHENE BROKER	1,000,000	1,000,000	933,215	1,000,000							(66,785)	(66,785)	43,279	
03754W-AJ-0	Apex Credit CLO LLC SERIES 20161A CLASS CR 4.909% 10/27/28	D	11/09/2018	DEFAULT ATHENE BROKER	12/19/2018	DEFAULT ATHENE BROKER	3,000,000	3,000,000	2,980,434	3,000,000							(19,566)	(19,566)	9,094	
05565E-AV-7	BMW US CAPITAL LLC BMW US CAPITAL LLC 2.846% 04/12/21	D	04/05/2018	DEFAULT ATHENE BROKER	09/26/2018	DEFAULT ATHENE BROKER	5,000,000	5,000,000	5,010,305	5,000,000							10,305	10,305	64,509	

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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
08180X-AU-6	Benefit Street Partners CLO Lt BENEFIT STRREET PARTNERS CLO L 4.319% 01/20/31	D	01/25/2018	WELLS FARGO	12/19/2018	DEFAULT ATHENE BROKER	1,100,000	1,100,000	1,034,391	1,100,000							(65,610)	(65,610)	39,048	
08180X-AW-2	Benefit Street Partners CLO Lt SERIES 20158A CLASS CR 5.219% 01/20/31	D	01/25/2018	WELLS FARGO	12/19/2018	DEFAULT ATHENE BROKER	1,000,000	1,000,000	923,499	1,000,000							(76,501)	(76,501)	43,322	
12805P-AJ-5	CAL FUNDING III LTD SERIES 20182A CLASS A 4.340% 09/25/43	D	09/12/2018	DEFAULT ATHENE BROKER	12/25/2018	Paydown	25,000	24,997	25,000	25,000		3		3					199	
17275G-AC-0	Cirrus Funding 2018-1, Ltd SERIES 20181A CLASS B 5.300% 01/25/37	D	11/02/2018	DEFAULT ATHENE BROKER	12/19/2018	DEFAULT ATHENE BROKER	2,000,000	2,000,000	2,006,000	2,000,000							6,000	6,000	6,183	
17275G-AE-6	Cirrus Funding 2018-1, Ltd SERIES 20181A CLASS C 6.200% 01/25/37	D	11/02/2018	DEFAULT ATHENE BROKER	12/19/2018	DEFAULT ATHENE BROKER	1,000,000	1,000,000	1,002,000	1,000,000							2,000	2,000	3,617	
17275G-AG-1	Cirrus Funding 2018-1, Ltd SERIES 20181A CLASS D 7.050% 01/25/37	D	11/02/2018	DEFAULT ATHENE BROKER	12/19/2018	DEFAULT ATHENE BROKER	1,000,000	970,000	973,000	970,070		70		70			2,930	2,930	4,113	
21688A-AP-7	COOPERATIVE RABOBANK UA/NY COOPERATIVE RABOBANK UA/NY 2.950% 04/26/21	D	04/26/2018	DEFAULT ATHENE BROKER	09/28/2018	DEFAULT ATHENE BROKER	8,150,000	8,155,733	8,167,131	8,154,976		(757)		(757)			12,155	12,155	97,572	977
28623A-AE-5	Elevation CLO Ltd SERIES 20165A CLASS DR 6.040% 10/25/31	D	09/20/2018	DEFAULT ATHENE BROKER	12/19/2018	DEFAULT ATHENE BROKER	1,000,000	1,000,000	972,972	1,000,000							(27,028)	(27,028)	10,849	
39809A-AE-8	GREYWOLF CLO LTD SERIES 20187A CLASS B 4.769% 10/20/31	D	08/02/2018	DEFAULT ATHENE BROKER	12/19/2018	DEFAULT ATHENE BROKER	1,000,000	1,000,000	965,783	1,000,000							(34,217)	(34,217)	14,094	
39809A-AG-3	GREYWOLF CLO LTD SERIES 20187A CLASS C 5.719% 10/20/31	D	08/02/2018	DEFAULT ATHENE BROKER	12/19/2018	DEFAULT ATHENE BROKER	1,000,000	1,000,000	950,815	1,000,000							(49,185)	(49,185)	16,997	
404280-BV-0	HSBC HOLDINGS PLC BASIC 2.778% 09/11/21	D	09/05/2018	DEFAULT ATHENE BROKER	11/14/2018	DEFAULT ATHENE BROKER	5,000,000	5,000,000	4,997,100	5,000,000							(2,900)	(2,900)	26,941	
59284M-AC-8	MEXICO CITY AIRPORT TRUST MEXICO CITY ARPT TRUST 3.875% 04/30/28	D	04/19/2018	NOMURA SECURITIES INTL	12/24/2018	TENDER OFFER	13,409,000	12,370,911	13,352,850	12,425,827		54,916		54,916			927,023	927,023	711,422	308,873
628788-AA-9	NORWEGIAN AIR 16-1 A PTT NASNO 4 7/8 05/10/28 4.875% 05/10/28	D	02/28/2018	Various	11/10/2018	Redemption 100.0000	648,139	609,837	648,139	648,139		38,302		38,302					23,126	9,034
87249A-AE-5	TICP CLO LTD TICP CLO LTD 4.357% 01/20/31	D	01/26/2018	JP MORGAN SECURITIES	07/12/2018	DEFAULT ATHENE BROKER	1,000,000	998,500	988,000	1,001,618		3,118		3,118			(13,618)	(13,618)	18,230	
87249A-AG-0	TICP CLO LTD TICP CLO LTD 5.377% 01/20/31	D	01/26/2018	JP MORGAN SECURITIES	07/12/2018	DEFAULT ATHENE BROKER	1,000,000	1,000,000	992,700	1,000,000							(7,300)	(7,300)	22,962	
87249C-AE-1	TICP CLO LTD 4.377% 04/20/31	D	03/05/2018	DEFAULT ATHENE BROKER	07/12/2018	DEFAULT ATHENE BROKER	2,000,000	2,000,000	1,992,800	2,000,000							(7,200)	(7,200)	21,257	
87249C-AG-6	TICP CLO LTD TICP CLO LTD 5.277% 04/20/31	D	03/05/2018	DEFAULT ATHENE BROKER	07/12/2018	DEFAULT ATHENE BROKER	2,000,000	2,000,000	1,999,600	2,000,000							(400)	(400)	25,807	
87249F-AJ-3	TICP CLO LTD TICP CLO LTD 5.387% 04/20/28	D	04/05/2018	DEFAULT ATHENE BROKER	07/12/2018	DEFAULT ATHENE BROKER	5,700,000	5,700,000	5,671,500	5,700,000							(28,500)	(28,500)	69,108	
92331V-AL-2	VENTURE CDO LTD SERIES 201831A CLASS C2 4.703% 04/20/31	D	02/23/2018	NATIXIS	02/23/2018	NATIXIS	4,250,000	4,250,000	4,250,000	4,250,000										
000000-00-0	GVC HOLDINGS PLC GVC HOLDINGS PLC 5.301% 03/15/24	D	05/04/2018	DIRECT	07/31/2018	DIRECT	239,599	239,599	237,626	239,599							(1,973)	(1,973)	1,322	
000000-00-0	GVC HOLDINGS PLC GVC HOLDINGS PLC 5.301% 03/15/24	D	05/04/2018	DIRECT	06/28/2018	Redemption 100.0000	401	401	401	401									778	
BANOMK-JZ-6	CITIC LTD CITIC LTD 4.000% 01/11/28	D	04/04/2018	DEFAULT ATHENE BROKER	07/18/2018	DEFAULT ATHENE BROKER	3,000,000	2,843,880	2,804,089	2,847,661		3,781		3,781			(43,572)	(43,572)	62,333	28,333
G5814#-AA-2	MARI BOYLE LTD MARI BOYLE LTD 5.580% 06/30/31	D	09/26/2018	PARETO SECURITIES	12/31/2018	Redemption 100.0000	119,293	119,293	119,293	119,293									1,757	
G5814#-AB-0	MARI BOYLE LTD MARI JONE LTD 5.580% 06/30/31	D	09/26/2018	PARETO SECURITIES	12/31/2018	Redemption 100.0000	119,293	119,293	119,293	119,293									1,757	
R6237#-AA-7	NORSPAN NORSPAN LNG IV AS TL 5.299% 12/17/32	D	05/31/2018	ABN/AMRO	11/30/2018	Redemption 100.0000	1,016,643	1,016,643	1,016,643	1,016,643									27,578	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							278,552,500	277,860,006	278,017,661	278,076,400		216,390		216,390			(58,742)	(58,742)	3,828,904	812,161
000000-00-0	ALPHASOURCE ALPHASOURCE INC 6.625% 11/17/23		03/14/2018	DEFAULT ATHENE BROKER	12/17/2018	Redemption 100.0000	382,018	379,152	382,018	382,018		2,865		2,865					35,005	
000000-00-0	ANALOGIC CORPORATION ANALOGIC CORP BANK LOAN 8.340% 06/22/24		06/25/2018	DEFAULT ATHENE BROKER	10/31/2018	Redemption 100.0000	12,500	12,375	12,500	12,500		125		125					358	
04649V-AV-2	ASURION LLC ASURION TL B6 1L ASSIGN 5.342% 11/03/23		03/02/2018	DIRECT	07/23/2018	DIRECT	1,283,042	1,283,042	1,279,837	1,283,042							(3,205)	(3,205)	21,524	

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
04649V-AV-2	ASURION LLC ASURION TL B6 1L ASSIGN 5.342% 11/03/23		03/02/2018	DIRECT	09/28/2018	Redemption 100.0000	196,360	196,360	196,360	196,360									20,579	
41151P-AM-7	HARBOR FREIGHT HARBOR FREIGHT TOOLS 5.145% 08/16/23		01/24/2018	DIRECT	11/26/2018	Redemption 100.0000	67,706	67,706	67,706	67,706									33,045	
594088-AQ-9	MICHAELS STORES INC MICHAELS STORES TER LOAN B 1L 5.020% 01/28/23		05/29/2018	DIRECT	10/31/2018	Redemption 100.0000	19,440	19,440	19,440	19,440									22,213	
78466D-BD-5	SS & C TECHNOLOGIES SS&C TECHNOLOGIES 4.945% 04/16/25		04/19/2018	DIRECT	12/03/2018	Redemption 100.0000	167,407	167,407	167,407	167,407									33,127	
78466D-BE-3	SS & C TECHNOLOGIES SS&C TECHNOLOGIES 4.945% 04/16/25		04/19/2018	DIRECT	12/03/2018	Redemption 100.0000	32,619	32,619	32,619	32,619									12,016	
82568Q-AH-7	SHUTTERFLY INC SHUTTERFLY INC TL B2 ASSIGN 5.395% 08/17/24		04/05/2018	DIRECT	10/01/2018	Redemption 100.0000	1,125	1,125	1,125	1,125									1,712	
87305V-AH-3	TTM TECHNOLOGIES TTM TECHNOLOGIES INC 5.297% 09/28/24		05/01/2018	DIRECT	12/13/2018	Redemption 100.0000	69,324	69,324	69,324	69,324									3,334	
89334G-AV-6	TRANS UNION LLC TRANS UNION LLC 2018 TL B4 4.790% 06/19/25		07/03/2018	DIRECT	12/31/2018	Redemption 100.0000	2,500	2,500	2,500	2,500									3,477	
C5184A-AK-7	LIONS GATE ENTERTAINMENT CORP LIONS GATE ENT CORP 2018 TL B 5.063% 03/24/25	A	04/04/2018	DIRECT	09/28/2018	Redemption 100.0000	835	835	835	835									630	
C7052B-AF-1	GFL ENVIRONMENTAL GFL ENVIRONMENTAL TL B 1L 5.486% 05/31/25	A	06/15/2018	DIRECT	10/01/2018	Redemption 100.0000	4,448	4,448	4,448	4,448									22,872	
C7052B-AG-9	GFL ENVIRONMENTAL GFL ENV TL DD 1L 5.486% 05/31/25	A	10/15/2018	DIRECT	12/18/2018	DIRECT	220,994	220,994	220,994	220,994									1,536	
C9413P-AZ-6	VALEANT PHARMACEUTICALS VALEANT PHARMA TL B 1L 5.707% 05/28/25	A	06/13/2018	DIRECT	12/24/2018	Redemption 100.0000	127,531	126,893	127,531	127,531		638		638					2,258	
N0805E-AL-5	AVAST SOFTWARE BV 2017 TL B AVAST SOFTWARE BV 2018TL B ASN 5.297% 09/30/23	D	05/17/2018	DIRECT	09/28/2018	Redemption 100.0000	92,532	92,532	92,532	92,532									64,993	
8299999. Subtotal - Bonds - Bank Loans							2,680,381	2,676,752	2,677,176	2,680,381		3,628		3,628			(3,205)	(3,205)	278,679	
8399998. Total - Bonds							289,339,885	288,580,662	288,995,832	288,801,204		220,537		220,537			194,624	194,624	4,198,912	812,161
023150-AA-6	AMBAC LSNI LLC AMBAC LSNI LLC	D	02/12/2018	DEFAULT ATHENE BROKER	03/02/2018	DEFAULT ATHENE BROKER	14,924.000	1	15,058	1							15,057	15,057	68	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)								1	15,058	1							15,057	15,057	68	
8999998. Total - Preferred Stocks								1	15,058	1							15,057	15,057	68	
617455-69-6	MORGAN STANLEY INVESTMENT MGMN MS ULTRA SHORT INC PORTFOLIO		07/26/2018	DIRECT	12/06/2018	DIRECT	65,000,000.000	65,000,000	65,000,000	65,000,000									889,244	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								65,000,000	65,000,000	65,000,000									889,244	
9799998. Total - Common Stocks								65,000,000	65,000,000	65,000,000									889,244	
9899999. Total - Preferred and Common Stocks								65,000,001	65,015,058	65,000,001							15,057	15,057	889,312	
9999999 - Totals								353,580,663	354,010,890	353,801,205		220,537		220,537			209,681	209,681	5,088,224	812,161

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	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 COPMANY OF NEW YORK		11135	26-3218907	8A	NO		37,437,813		2,000,000.000	100.0
26968*-10-5	EAGLE LIFE INSURANCE COMPANY		13183	22-3762465	8A	NO		182,588,738		2,500,000.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer								220,026,551		XXX	XXX
1899999. Total Common Stocks								220,026,551		XXX	XXX
1999999 - Totals								220,026,551		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 - Short-Term Investments Owned

N O N E

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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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)
0079999999. Subtotal - Purchased Options - Hedging Effective														XXX							XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Other														XXX							XXX	XXX
0219999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0289999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
S&P 500 Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	01/02/2018	01/02/2019	7,219	22,096,662	2695.81		521,978		21,749		2,328			(500,219)				
UST 2.25% 11/15/27 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	01/10/2018	01/11/2019	174,510	25,278,622	98		395,752		16,490		197,226			(379,262)				
Dow Index Option MAV			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	01/12/2018	01/12/2019	89	2,289,037	25803.19		36,070		1,503					(34,568)				
Dow Index Option MAV			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	01/12/2018	01/13/2019	104	2,676,992	25803.19		45,155		1,881					(43,274)				
Dow Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	01/12/2018	01/14/2019	155	4,011,262	25803.19		72,621		3,026		123			(69,596)				
Dow Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	01/12/2018	01/15/2019	184	4,753,425	25803.19		88,250		3,677		140			(84,573)				
S&P 500 Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	01/24/2018	01/24/2019	8,628	24,482,781	2837.54		712,788		29,700		1,076			(683,089)				
UST 2.25% 11/15/27 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	01/24/2018	01/25/2019	136,869	13,594,000	98		191,000		7,958		180,946			(183,042)				
S&P 500 Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	01/31/2018	01/31/2019	9,009	25,439,814	2823.81		695,682		28,987		3,863			(666,695)				
UST 2.25% 11/15/27 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/07/2018	02/08/2019	133,069	13,221,000	98		194,000		24,250		232,920			(169,750)				
UST 2.25% 11/15/27 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/14/2018	02/15/2019	135,801	13,481,000	98		200,000		25,000		250,377			(175,000)				
S&P 500 Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/20/2018	02/20/2019	8,163	22,173,466	2716.26		758,896		94,862		59,905			(664,034)				
UST 2.75% 02/15/2028 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/21/2018	02/22/2019	135,702	13,471,000	98		209,000		26,125		256,747			(182,875)				
Dow Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/28/2018	02/28/2019	254	6,353,270	25029.2		138,538		17,317		17,289			(121,220)				
Dow Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/02/2018	03/01/2019	308	7,547,711	24538.06		165,371		34,452		57,384			(130,918)				
Dow Index Option MAV			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/02/2018	03/02/2019	41	999,449	24538.06		24,287		5,060		6,744			(19,227)				
Dow Index Option MAV			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/02/2018	03/03/2019	94	2,310,808	24538.06		50,343		10,488		19,705			(39,855)				
Dow Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/02/2018	03/04/2019	229	5,617,645	24538.06		110,830		23,090		43,752			(87,741)				
UST 2.75% 02/15/2028 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/07/2018	03/08/2019	165,008	16,366,000	98		244,000		50,833		288,486			(193,167)				
UST 2.75% 02/15/2028 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/14/2018	03/15/2019	179,094	18,013,484	98	5,801	252,000		53,104		289,870			(202,400)				
Dow Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/21/2018	03/21/2019	220	5,420,295	24682.31		106,885		22,268		31,371			(84,617)				
UST 2.75% 02/15/2028 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/21/2018	03/22/2019	172,070	17,081,000	98		263,000		54,792		323,441			(208,208)				
Dow Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/26/2018	03/26/2019	166	4,015,783	24202.6		82,639		17,216		45,416			(65,422)				
UST 2.75% 02/15/2028 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/28/2018	03/29/2019	168,809	16,759,000	98		261,000		54,375		267,539			(206,625)				
UST 2.75% 02/15/2028 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/11/2018	04/12/2019	189,729	18,811,000	98		273,000		79,625		279,262			(193,375)				
UST 2.75% 02/15/2028 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/18/2018	04/18/2019	204,776	27,709,178	98		449,695		131,161		388,910			(318,534)				
Dow Index Option MAV			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/20/2018	04/20/2019	101	2,474,738	24462.94		45,101		13,154		19,471			(31,947)				
Dow Index Option MAV			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/20/2018	04/21/2019	120	2,936,029	24462.94		55,776		16,268		23,074			(39,508)				
Dow Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/20/2018	04/22/2019	105	2,564,781	24462.94		53,140		15,499		24,172			(37,641)				
Dow Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/24/2018	04/24/2019	210	5,054,680	24024.13		96,087		28,025		68,997			(68,061)				

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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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	04/25/2018	04/25/2019	19,373	51,132,031	2639.4		1,306,940		381,191		577,242			(925,749)				
UST 2.75% 02/15/2028 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/25/2018	04/26/2019	187,956	18,638,000	98		277,000		80,792		333,383			(196,208)				
S&P 500 Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/30/2018	04/30/2019	12,188	32,273,636	2648.05		797,366		232,565		340,596			(564,801)				
S&P 500 Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/02/2018	05/02/2019	13,851	36,505,813	2635.67		1,058,801		397,050		469,332			(661,751)				
S&P 500 Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/07/2018	05/07/2019	10,345	27,648,231	2672.63		636,654		238,745		249,266			(397,909)				
S&P 500 Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/08/2018	05/08/2019	12,905	34,482,435	2671.92		984,463		369,173		356,041			(615,289)				
UST 2.75% 02/15/2028 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/09/2018	05/10/2019	220,022	26,143,502	98		397,149		148,931		454,017			(248,218)				
S&P 500 Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/14/2018	05/14/2019	11,844	32,335,558	2730.13		785,648		294,618		215,381			(491,030)				
Dow Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/18/2018	05/17/2019	290	7,162,234	24715.09		145,023		54,384		70,995			(90,639)				
Dow Index Option MAV			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/18/2018	05/18/2019	73	1,797,455	24715.09		39,271		14,726		12,329			(24,544)				
Dow Index Option MAV			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/18/2018	05/19/2019	88	2,166,167	24715.09		39,529		14,823		11,836			(24,706)				
Dow Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/18/2018	05/20/2019	184	4,539,530	24715.09		90,760		34,035		39,128			(56,725)				
Dow Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/22/2018	05/22/2019	13,154	42,076,212	24834.41		1,150,507		431,440		327,135			(719,067)				
UST 2.875% 05/15/28 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/23/2018	05/24/2019	189,009	18,749,000	98		273,000		102,375		327,147			(170,625)				
Dow Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/29/2018	05/29/2019	8,086	24,531,355	24361.45		583,581		218,843		232,246			(364,738)				
S&P 500 Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/01/2018	05/31/2019	31,130	88,278,180	2734.62		2,413,021		1,100,874		703,696			(1,312,147)				
S&P 500 Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/01/2018	06/03/2019	12,484	34,138,869	2734.62		838,328		384,233		248,612			(454,094)				
Dow Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/04/2018	06/04/2019	11,171	34,456,344	24813.69		841,783		385,817		239,149			(455,966)				
S&P 500 Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/06/2018	06/06/2019	12,326	34,171,380	2772.35		958,302		439,222		215,131			(519,080)				
UST 2.875% 05/15/28 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/06/2018	06/07/2019	176,731	17,521,000	98		251,000		115,042		285,957			(135,958)				
UST 2.875% 05/15/28 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/13/2018	06/14/2019	216,263	26,883,999	98		403,357		184,872		351,748			(218,485)				
Dow Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/27/2018	06/27/2019	238	5,743,998	24117.59		112,915		51,753		77,408			(61,162)				
UST 2.875% 05/15/28 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/27/2018	06/28/2019	199,971	53,771,083	98		1,274,975		584,363		635,224			(690,611)				
Dow Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/11/2018	07/11/2019	10,316	33,985,401	24700.45		911,194		493,564		264,337			(417,631)				
UST 2.875% 05/15/28 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/11/2018	07/12/2019	165,909	16,454,000	98		245,000		132,708		267,794			(112,292)				
S&P 500 Index Option MAV			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/17/2018	07/17/2019	3,397	9,542,685	2809.55		175,987		95,326		6,154			(80,661)				
S&P 500 Index Option MAV			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/18/2018	07/18/2019	3,112	8,761,208	2815.62		158,897		86,069		5,171			(72,828)				
UST 2.875% 05/15/28 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/18/2018	07/19/2019	196,619	19,491,000	98		276,000		149,500		297,309			(126,500)				
UST 2.875% 05/15/28 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/25/2018	07/26/2019	187,912	18,629,000	98		276,000		149,500		313,874			(126,500)				
S&P 500 Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/31/2018	07/31/2019	14,134	39,804,614	2816.29		1,081,186		585,643		248,456			(495,544)				

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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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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	08/06/2018	08/06/2019	13,415	38,238,840	2850.4		883,213		552,008		143,811			(331,205)				
UST 2.875% 05/15/28 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/08/2018	08/09/2019	151,809	15,044,000	98		221,000		138,125		245,042			(82,875)				
S&P 500 Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/13/2018	08/13/2019	10,979	30,982,316	2821.93		775,866		484,916		189,161			(290,950)				
Dow Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/15/2018	08/15/2019	233	5,854,424	25162.41		113,816		71,135		43,176			(42,681)				
UST 2.875% 05/15/28 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/15/2018	08/16/2019	188,813	27,550,753	98		471,340		294,587		293,936			(176,752)				
Dow Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/21/2018	08/21/2019	203	5,232,650	25822.29		103,293		64,558		24,401			(38,735)				
S&P 500 Index Option MAV			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/27/2018	08/27/2019	4,270	12,368,879	2896.74		244,874		153,046		3,161			(91,828)				
UST 2.875% 08/15/28 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/29/2018	08/30/2019	177,281	17,563,000	98		259,000		161,875		275,888			(97,125)				
Dow Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/07/2018	09/06/2019	246	6,376,376	25916.54		130,981		92,778		47,612			(38,203)				
Dow Index Option MAV			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/07/2018	09/07/2019	77	1,996,589	25916.54		37,000		26,208		3,921			(10,792)				
Dow Index Option MAV			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/07/2018	09/08/2019	76	1,967,437	25916.54		45,427		32,178		4,786			(13,250)				
Dow Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/07/2018	09/09/2019	233	6,036,259	25916.54		119,944		84,960		27,627			(34,984)				
S&P 500 Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/11/2018	09/11/2019	10,761	31,076,260	2887.89		888,139		629,098		161,030			(259,041)				
UST 2.875% 08/15/28 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/12/2018	09/13/2019	177,035	17,541,000	98		255,000		180,625		280,553			(74,375)				
Dow Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/18/2018	09/18/2019	16,430	51,277,048	26246.96		1,362,303		964,964		204,763			(397,338)				
Dow Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/20/2018	09/20/2019	13,700	46,837,916	26656.98		1,198,006		848,587		185,218			(349,418)				
S&P 500 Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/26/2018	09/26/2019	11,002	31,971,931	2905.97		960,149		680,105		167,970			(280,043)				
UST 2.875% 08/15/28 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/26/2018	09/27/2019	172,540	17,130,000	98		265,000		187,708		324,789			(77,292)				
UST 2.875% 08/15/28 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/03/2018	10/04/2019	195,735	19,386,000	98		272,000		215,333		304,634			(56,667)				
S&P 500 Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/08/2018	10/08/2019	10,476	30,216,515	2884.43		792,364		627,288		166,591			(165,076)				
UST 2.875% 08/15/28 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/10/2018	10/11/2019	198,701	91,412,249	98		2,460,354		1,947,780		1,120,868			(512,574)				
S&P 500 Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/12/2018	10/14/2019	10,448	28,911,134	2767.13		698,142		552,696		266,308			(145,446)				
S&P 500 Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/19/2018	10/18/2019	26,580	73,566,360	2767.78		2,065,666		1,635,319		769,170			(430,347)				
S&P 500 Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/19/2018	10/21/2019	12,071	33,408,718	2767.78		802,925		635,649		310,808			(167,276)				
UST 2.875% 08/15/28 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/24/2018	10/25/2019	172,178	17,080,000	98		253,000		200,292		293,599			(52,708)				
UST 2.875% 08/15/28 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/31/2018	11/01/2019	188,534	18,688,000	98		277,000		219,292		315,433			(57,708)				
UST 2.875% 08/15/28 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/07/2018	11/08/2019	187,707	36,367,192	98		614,647		537,816		390,196			(76,831)				
Dow Index Option MAV			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/09/2018	11/09/2019	125	3,251,710	25989.3		65,797		57,572		8,093			(8,225)				
Dow Index Option MAV			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/09/2018	11/10/2019	104	2,696,453	25989.3		49,612		43,410		7,123			(6,201)				
Dow Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/09/2018	11/11/2019	186	4,838,500	25989.3		98,728		86,387		26,186			(12,341)				
UST 2.875% 08/15/28 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/14/2018	11/15/2019	195,185	19,322,000	98		266,000		232,750		285,668			(33,250)				

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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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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	11/21/2018	11/21/2019	11,599	30,736,243	2649.93		1,049,488		918,302		623,882			(131,186)				
UST 3.125% 11/29/2019 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/21/2018	11/22/2019	287,150	57,614,152	98		1,169,806		1,023,580		937,575			(146,226)				
UST 3.125% 11/29/2019 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/28/2018	11/29/2019	137,838	13,655,000	98		207,000		181,125		231,387			(25,875)				
S&P 500 Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	12/07/2018	12/06/2019	30,410	80,072,800	2633.08		2,221,039		2,128,495		1,490,783			(92,543)				
S&P 500 Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	12/07/2018	12/09/2019	12,967	34,144,159	2633.08		866,270		830,175		586,836			(36,095)				
S&P 500 Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	12/12/2018	12/12/2019	12,583	33,358,952	2651.07		1,003,888		962,059		623,223			(41,829)				
UST 3.125% 11/29/2019 Total Return Options			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	12/26/2018	12/27/2019	225,518	112,127,814	98		2,885,812		2,765,570		2,902,295			(120,242)				
S&P 500 Index Option PTPT			Equity/Index.	BAR G5GSEF7VJP5I70UK5573	12/28/2018	12/30/2019	18,786	46,696,974	2485.74		1,195,732		1,145,910		1,201,621			(49,822)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/02/2018	01/02/2019	8,925	24,060,533	2695.81		485,277		20,220					(465,057)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/03/2018	01/03/2019	12,434	33,734,094	2713.06		682,385		28,433					(653,952)				
Dow Index Option PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/05/2018	01/04/2019	229	5,783,408	25295.87		115,510		4,813		1			(110,697)				
Dow Index Option MAV			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/05/2018	01/05/2019	113	2,848,793	25295.87		49,325		2,055					(47,270)				
Dow Index Option MAV			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/05/2018	01/06/2019	73	1,834,787	25295.87		30,449		1,269					(29,180)				
Dow Index Option PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/05/2018	01/07/2019	169	4,263,851	25295.87		81,079		3,378		24			(77,700)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/08/2018	01/08/2019	13,922	38,254,588	2747.71		757,749		31,573					(726,176)				
Dow Index Option PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/09/2018	01/09/2019	10,356	31,044,112	25385.8		606,184		25,258		46			(580,926)				
Dow Index Option PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/10/2018	01/10/2019	18,691	57,340,935	25369.13		1,230,609		51,275		192			(1,179,333)				
S&P 500 Index Option MAV			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/11/2017	01/11/2019	14,469	40,013,511	2275.32	2,949	849,097		35,440		13,035			(815,192)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/12/2018	01/12/2019	18,950	52,799,246	2786.24		1,088,717		45,363					(1,043,354)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/12/2018	01/13/2019	14,743	41,077,816	2786.24		831,921		34,663					(797,258)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/12/2018	01/14/2019	14,490	40,372,474	2786.24		804,683		33,528					(771,155)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/12/2018	01/15/2019	10,766	29,996,110	2786.24		596,394		24,850					(571,544)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/17/2018	01/17/2019	14,003	39,244,649	2802.56		824,908		34,371					(790,537)				
S&P Digital			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/19/2018	01/18/2019	33,019	92,794,102	2810.3		2,280,157		95,007		1,994			(2,185,151)				
S&P 500 Index Option MAV			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/19/2018	01/19/2019	4,985	14,009,632	2810.3		242,066		10,086					(231,980)				
S&P 500 Index Option MAV			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/19/2018	01/20/2019	3,772	10,599,149	2810.3		196,451		8,185					(188,265)				
S&P 500 Index Option MAV			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/19/2018	01/21/2019	3,152	8,858,755	2810.3		152,213		6,342					(145,871)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/22/2018	01/22/2019	14,306	40,527,999	2832.97		805,921		33,580					(772,341)				
S&P 500 Index Option MAV			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/25/2017	01/25/2019	47	107,606	2298.37	2,120			44		8,529			(1,060)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/31/2018	01/31/2019	16,812	47,474,990	2823.81		967,511		40,313					(927,198)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/02/2018	02/02/2019	14,568	40,237,922	2762.13		830,853		103,857					(726,997)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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	02/02/2018	02/03/2019	13,944	38,514,056	2762.13		773,306		96,663					(676,643)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/02/2018	02/04/2019	14,818	40,929,149	2762.13		809,159		101,145					(708,014)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/05/2018	02/05/2019	14,585	38,634,804	2648.94		717,738		89,717					(628,021)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/07/2018	02/07/2019	15,248	40,889,973	2681.66		818,839		102,355					(716,484)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/12/2018	02/12/2019	15,442	41,013,359	.2656		766,431		95,804		.50			(670,627)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/13/2018	02/13/2019	13,780	36,696,295	2662.94		696,604		87,075		.39			(609,528)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/15/2018	02/15/2019	10,122	27,646,015	.2731.2		533,774		66,722					(467,052)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/16/2018	02/16/2019	14,261	38,963,820	2732.22		788,213		98,527					(689,686)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/16/2018	02/17/2019	14,825	40,505,470	2732.22		797,566		99,696					(697,870)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/16/2018	02/18/2019	11,979	32,728,428	2732.22		649,342		81,168					(568,174)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/16/2018	02/19/2019	12,253	33,478,611	2732.22		661,399		82,675					(578,724)				
S&P Digital			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/20/2018	02/20/2019	509	1,381,773	2716.26		21,694		2,712		4,246			(18,982)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/21/2018	02/21/2019	15,494	41,854,239	2701.33		836,243		104,530					(731,712)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/22/2018	02/22/2019	14,291	38,642,920	2703.96		791,884		98,986					(692,899)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/26/2018	02/26/2019	14,082	39,141,554	2779.6		781,315		97,664					(683,651)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/27/2018	02/27/2019	14,462	39,688,175	2744.28		785,426		98,178					(687,247)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/02/2018	03/02/2019	17,885	48,131,662	2691.25		983,774		204,953					(778,821)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/02/2018	03/03/2019	15,641	42,094,812	2691.25		844,096		175,853					(668,243)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/02/2018	03/04/2019	15,308	41,197,085	2691.25		801,488		166,977					(634,511)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/06/2018	03/06/2019	14,337	39,113,669	2728.12		762,805		158,918					(603,887)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/07/2018	03/07/2019	16,362	44,615,894	.2726.8		845,166		176,076					(669,090)				
S&P Digital			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/09/2018	03/08/2019	18,260	50,062,766	2786.57		919,449		191,552		.8,940			(727,897)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/09/2018	03/09/2019	13,681	38,123,542	2786.57		786,987		163,956					(623,031)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/09/2018	03/10/2019	18,091	50,412,557	2786.57		981,423		204,463		.12			(776,960)				
S&P Digital			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/09/2018	03/11/2019	16,683	46,488,054	2786.57		907,447		189,051		2,362			(718,395)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/13/2018	03/13/2019	14,158	39,150,907	2765.31		757,570		157,827		.7			(599,743)				
S&P Digital			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/14/2018	03/14/2019	447	1,229,704	2749.48		19,675		4,099		3,888			(15,576)				
S&P Digital			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/16/2018	03/15/2019	961	2,643,511	2752.01		42,561		8,867		8,266			(33,694)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/16/2018	03/16/2019	15,309	42,131,062	2752.01		852,768		177,660		.63			(675,108)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/16/2018	03/17/2019	16,146	44,433,098	2752.01		879,324		183,192					(696,131)				
S&P Digital			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/16/2018	03/18/2019	16,550	45,546,436	2752.01		886,405		184,668		4,624			(701,738)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/19/2018	03/19/2019	12,924	35,061,506	2712.92		702,090		146,269					(555,821)				

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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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 B4TYDEB6GKMZO031MB27	03/21/2018	03/21/2019	15,517	42,081,889	2711.93		828,369		172,577					(655,792)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/23/2018	03/23/2019	16,117	41,714,783	2588.26		784,534		163,445					(621,089)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/23/2018	03/24/2019	19,266	49,865,184	2588.26		983,698		204,937					(778,761)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/23/2018	03/25/2019	15,797	40,887,288	2588.26		800,084		166,684					(633,400)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/29/2018	03/29/2019	14,362	37,928,033	2640.87		664,241		138,383					(525,857)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/29/2018	03/30/2019	12,682	33,490,231	2640.87		642,414		133,836					(508,578)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/29/2018	03/31/2019	18,787	49,614,339	2640.87		906,326		188,818					(717,508)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/29/2018	04/01/2019	17,717	46,789,470	2640.87		821,924		171,234					(650,690)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/03/2018	04/03/2019	13,329	34,848,958	2614.45		621,007		181,127		72			(439,880)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/04/2018	04/04/2019	16,813	44,466,088	2644.69		748,554		218,328		213			(530,226)				
S&P Digital			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/05/2018	04/05/2019	15,467	41,186,506	2662.84		723,861		211,126		15,314			(512,735)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/06/2018	04/06/2019	14,042	36,571,201	2604.47		680,631		198,517		2,294			(482,114)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/06/2018	04/07/2019	17,666	46,010,582	2604.47		834,526		243,403		4,745			(591,123)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/06/2018	04/08/2019	16,382	42,665,803	2604.47		795,923		232,144		3,811			(563,779)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/09/2018	04/09/2019	17,997	47,029,054	2613.16		861,378		251,235		11,558			(610,143)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/12/2018	04/12/2019	17,025	45,353,712	2663.99		840,635		245,185		20,244			(595,450)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/13/2018	04/13/2019	17,182	45,639,280	2656.3		888,369		259,108		16,924			(629,262)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/13/2018	04/14/2019	16,485	43,790,118	2656.3		832,470		242,804		23,432			(589,666)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/13/2018	04/15/2019	17,678	46,959,339	2656.3		890,849		259,831		9,106			(631,018)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/16/2018	04/16/2019	14,552	38,968,951	2677.84		740,877		216,089		13,611			(524,788)				
S&P Digital			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/17/2018	04/17/2019	1,144	3,095,393	2706.39		48,598		14,174		19,221			(34,423)				
S&P Digital			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/18/2018	04/18/2019	14,350	38,869,784	2708.64		749,713		218,666		6,719			(531,047)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/20/2018	04/20/2019	14,224	37,979,749	2670.14		752,651		219,523		31			(533,128)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/20/2018	04/21/2019	18,637	49,763,887	2670.14		971,981		283,494					(688,486)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/20/2018	04/22/2019	11,445	30,559,258	2670.14		604,942		176,441					(428,501)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/25/2018	04/25/2019	15,277	40,322,346	2639.4		760,947		221,943					(539,004)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/26/2018	04/26/2019	11,959	31,893,561	2666.94		606,962		177,031					(429,932)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/30/2018	04/30/2019	14,512	38,428,986	2648.05		731,151		213,252					(517,899)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/01/2018	05/01/2019	15,227	40,424,401	2654.8		774,740		290,528					(484,213)				
S&P Digital			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/04/2018	05/03/2019	15,278	40,207,675	2663.42		758,139		284,302		21,294			(473,837)				
S&P Digital			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/04/2018	05/06/2019	519	1,381,783	2663.42		21,832		8,187		11,788			(13,645)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/07/2018	05/07/2019	13,397	35,804,925	2672.63		680,756		255,283		1,191			(425,472)				

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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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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	05/09/2018	05/09/2019	14,581	39,336,055	2697.79		753,886		282,707		3,781			(471,178)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/11/2018	05/11/2019	17,697	48,271,443	2727.72		993,434		372,538		10,885			(620,896)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/11/2018	05/12/2019	17,240	47,026,274	2727.72		964,479		361,679		14,937			(602,799)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/11/2018	05/13/2019	15,946	43,496,279	2727.72		879,578		329,842		6,607			(549,736)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/15/2018	05/15/2019	19,408	52,624,457	2711.45		998,133		374,300		3,666			(623,833)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/16/2018	05/16/2019	14,688	39,986,822	2722.46		800,401		300,150		5,048			(500,251)				
S&P Digital			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/21/2018	05/21/2019	302	824,685	2733.01		13,277		4,979		5,057			(8,298)				
S&P Digital			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/29/2018	05/29/2019	493	1,327,227	2689.86		19,245		7,217		9,511			(12,028)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/30/2018	05/30/2019	927	1,556,611	1679.165		30,104		11,289		7,344			(18,815)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/01/2018	06/01/2019	17,539	47,961,765	2734.62		966,395		442,931					(523,464)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/01/2018	06/02/2019	18,373	50,241,820	2734.62		1,072,189		491,420		225			(580,769)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/01/2018	06/03/2019	16,117	44,073,243	2734.62		909,511		416,859		38			(492,652)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/04/2018	06/04/2019	15,659	43,014,033	2746.87		876,514		401,735		114			(474,778)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/07/2018	06/07/2019	12,903	35,721,016	2770.37	3,702	727,390		334,236		6,726			(395,854)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/08/2018	06/08/2019	16,483	45,805,958	2779.03		997,390		457,137		915			(540,253)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/08/2018	06/09/2019	16,667	46,319,391	2779.03		948,809		434,871		3,112			(513,938)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/08/2018	06/10/2019	15,963	44,362,300	2779.03		912,654		418,300		5,035			(494,354)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/12/2018	06/12/2019	17,318	48,263,531	2786.85		974,234		446,524		4,131			(527,710)				
S&P Digital			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/19/2018	06/19/2019	540	1,492,921	2762.59		21,797		9,990		7,746			(11,807)				
S&P Digital			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/27/2018	06/27/2019	408	1,101,568	2699.63		16,138		7,397		8,078			(8,741)				
S&P Digital			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/02/2018	07/02/2019	823	2,244,252	2726.71		32,878		17,809		14,663			(15,069)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/03/2018	07/03/2019	10,232	27,762,171	2713.22		527,658		285,815		39			(241,843)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/06/2018	07/06/2019	19,097	52,703,206	2759.82		1,013,201		548,817		1,267			(464,384)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/06/2018	07/07/2019	17,309	47,770,863	2759.82		979,429		530,524		3,432			(448,905)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/06/2018	07/08/2019	11,742	32,405,071	2759.82		632,360		342,528		1,616			(289,832)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/09/2018	07/09/2019	15,432	42,964,567	2784.17		818,171		443,176		2,002			(374,995)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/11/2018	07/11/2019	11,848	32,867,296	2774.02		625,719		338,931		1,737			(286,788)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/12/2018	07/12/2019	12,597	35,249,944	2798.29		716,829		388,282		2,977			(328,547)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/13/2018	07/13/2019	13,880	38,883,179	2801.31		804,530		435,787		1,785			(368,743)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/13/2018	07/14/2019	14,826	41,531,650	2801.31		822,904		445,739		2,111			(377,164)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/13/2018	07/15/2019	13,598	38,093,027	2801.31		747,918		405,122		691			(342,796)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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	07/20/2018	07/19/2019	1,135	3,179,470	2801.83		47,056		25,489		14,663			(21,567)				
S&P Digital			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/20/2018	07/22/2019	737	2,066,262	2801.83		30,581		16,565		9,621			(14,016)				
S&P Digital			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/23/2018	07/23/2019	384	1,077,707	2806.98		16,112		8,727		4,896			(7,385)				
S&P Digital			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/25/2018	07/25/2019	456	1,299,075	2846.07		19,421		10,520		4,796			(8,901)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/27/2018	07/27/2019	13,859	39,067,341	2818.82		811,242		439,423					(371,819)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/27/2018	07/28/2019	13,832	38,989,749	2818.82		813,964		440,897					(373,067)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/27/2018	07/29/2019	15,105	42,579,001	2818.82		863,319		467,631					(395,688)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/03/2018	08/03/2019	13,947	39,614,658	2840.35		805,692		503,557		70			(302,134)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/03/2018	08/04/2019	14,568	41,379,169	2840.35		833,793		521,121		170			(312,672)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/03/2018	08/05/2019	13,399	38,057,610	2840.35		711,687		444,804		78			(266,882)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/14/2018	08/14/2019	16,659	47,312,172	2839.96		934,466		584,041		5,128			(350,425)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/15/2018	08/15/2019	13,614	38,369,279	2818.37		740,143		462,589		466			(277,553)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/21/2018	08/21/2019	14,988	42,909,368	2862.96		813,794		508,621					(305,173)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/31/2018	08/31/2019	14,003	40,629,298	2901.52		818,422		511,514					(306,908)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/31/2018	09/01/2019	10,392	30,151,942	2901.52		582,869		364,293					(218,576)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/31/2018	09/02/2019	9,947	28,862,442	2901.52		553,114		345,696		59			(207,418)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/31/2018	09/03/2019	8,748	25,382,061	2901.52		490,797		306,748		84			(184,049)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/05/2018	09/05/2019	10,759	31,077,813	2888.6		596,277		422,363		148			(173,914)				
S&P 500 Index Option MAV			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/11/2018	09/11/2019	4,025	11,624,980	2887.89		221,973		157,231		4,899			(64,742)				
S&P Digital			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/13/2018	09/13/2019	334	969,785	2904.18		14,547		10,304		3,188			(4,243)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/17/2018	09/17/2019	13,022	37,618,515	2888.8		715,275		506,653		4			(208,622)				
S&P Digital			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/18/2018	09/18/2019	352	1,023,271	2904.31		15,503		10,981		3,421			(4,522)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/19/2018	09/19/2019	12,859	37,391,891	2907.95		715,995		507,163		8			(208,832)				
S&P 500 Index Option MAV			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/01/2018	10/01/2019	4,802	14,044,709	2924.59		287,001		227,209		5,102			(59,792)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/03/2018	10/03/2019	14,172	41,459,932	2925.51		784,191		620,818		22			(163,373)				
S&P 500 Index Option MAV			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/04/2017	10/04/2019	52	132,439	2537.74	2,453			971		1,522			(1,226)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/09/2018	10/09/2019	14,900	42,916,038	2880.34		812,296		643,067		6,580			(169,228)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/12/2018	10/12/2019	13,607	37,653,508	2767.13		673,794		533,420		38,117			(140,374)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/12/2018	10/13/2019	13,799	38,184,480	2767.13		657,000		520,125		35,676			(136,875)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/12/2018	10/14/2019	12,313	34,070,600	2767.13		566,850		448,756		26,878			(118,094)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/15/2018	10/15/2019	11,733	32,275,591	2750.79		573,828		454,280		42,425			(119,547)				
Dow Index Option PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/16/2018	10/16/2019	237	6,105,439	25798.42		125,270		99,172		34,712			(26,098)				

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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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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	10/19/2018	10/19/2019	13,952	38,616,329	2767.78		688,351		544,944		4,912			(143,406)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/19/2018	10/20/2019	14,336	39,679,898	2767.78		679,377		537,840		963			(141,537)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/19/2018	10/21/2019	14,724	40,753,102	2767.78		700,109		554,253		30			(145,856)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/24/2018	10/24/2019	16,550	43,957,741	2656.1		740,750		586,427		63,920			(154,323)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/25/2018	10/25/2019	13,483	36,480,009	2705.57		616,151		487,786		36			(128,365)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/26/2018	10/26/2019	16,202	43,075,121	2658.69		722,457		571,945		74,123			(150,512)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/26/2018	10/27/2019	14,265	37,927,193	2658.69		613,944		486,039		92,222			(127,905)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/26/2018	10/28/2019	15,339	40,782,043	2658.69		644,130		509,937		22,031			(134,194)				
S&P 500 Index Option MAV			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/31/2018	10/31/2019	4,031	10,930,361	2711.74		215,013		170,218		55,434			(44,794)				
Dow Index Option PTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/01/2018	11/01/2019	175	4,440,665	25380.74		90,741		79,399		37,790			(11,343)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/02/2018	11/02/2019	13,040	35,507,570	2723.06		588,346		514,803		45,455			(73,543)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/02/2018	11/03/2019	13,916	37,893,714	2723.06		598,685		523,849		27,105			(74,836)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/02/2018	11/04/2019	14,301	38,942,300	2723.06		605,938		530,196		53,433			(75,742)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/08/2018	11/08/2019	13,105	36,782,184	2806.83		627,461		549,029		13,382			(78,433)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/16/2018	11/16/2019	14,397	39,395,286	2736.27		642,878		562,518		101,334			(80,360)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/16/2018	11/17/2019	13,347	36,519,853	2736.27		578,653		506,321		57,766			(72,332)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/16/2018	11/18/2019	14,843	40,613,537	2736.27		614,866		538,008		56,556			(76,858)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/20/2018	11/20/2019	16,036	42,366,451	2641.89		607,106		531,218		113,362			(75,888)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/21/2018	11/21/2019	14,371	38,082,573	2649.93		562,515		492,201		24,145			(70,314)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/21/2018	11/22/2019	13,016	34,492,703	2649.93		528,101		462,089		27,328			(66,013)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/23/2018	11/23/2019	12,391	32,620,891	2632.56		498,912		436,548		40,127			(62,364)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/23/2018	11/24/2019	11,454	30,154,400	2632.56		436,568		381,997		5,117			(54,571)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/23/2018	11/25/2019	12,913	33,994,591	2632.56		493,858		432,126		3,586			(61,732)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/27/2018	11/27/2019	8,913	23,907,475	2682.17		350,597		306,772		44,448			(43,825)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/28/2018	11/28/2019	6,452	17,703,358	2743.79		264,280		231,245		5,839			(33,035)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/30/2018	11/30/2019	15,306	42,247,839	2760.17		662,461		579,653		8,427			(82,808)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/30/2018	12/01/2019	15,494	42,765,438	2760.17		619,245		541,839		13,343			(77,406)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/30/2018	12/02/2019	15,618	43,109,693	2760.17		630,867		552,009		26,627			(78,858)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/03/2018	12/03/2019	12,590	35,130,475	2790.37		537,685		515,281		12,400			(22,404)				

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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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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	12/07/2018	12/07/2019	14,452	38,054,327	2633.08		551,164		528,199		294,314			(22,965)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/07/2018	12/08/2019	17,590	46,317,034	2633.08		658,457		631,022		367,375			(27,436)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/07/2018	12/09/2019	14,720	38,757,995	2633.08		537,326		514,937		311,502			(22,389)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/10/2018	12/10/2019	14,768	38,954,013	2637.72		513,331		491,942		318,861			(21,389)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/13/2018	12/13/2019	14,453	38,308,515	2650.54		554,116		531,027		279,806			(23,088)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/14/2018	12/14/2019	16,331	42,460,353	2599.95		576,423		552,405		520,439			(24,018)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/14/2018	12/15/2019	16,485	42,859,317	2599.95		567,406		543,764		515,795			(23,642)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/14/2018	12/16/2019	16,246	42,239,691	2599.95		550,831		527,880		508,557			(22,951)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/17/2018	12/17/2019	14,648	37,293,898	2545.94		457,795		438,720		600,358			(19,075)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/26/2018	12/26/2019	8,415	20,765,553	2467.7		249,495		239,099		418,353			(10,396)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/31/2018	12/31/2019	19,008	47,649,885	2506.85		646,531		619,592		927,732			(26,939)				
S&P 500 Index Option MAV			Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/09/2018	10/09/2020	174	500,141	2880.34		13,659		12,236		1,096			(1,423)				
SPXD5UN Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	01/02/2018	01/02/2019	3,402	9,165,296	2691.12		171,339		7,139		77,584			(164,200)				
SPXD5UN Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	01/03/2018	01/03/2019	3,178	8,566,236	2695.69		169,539		7,064		26			(162,475)				
S&P Digital			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	01/04/2018	01/04/2019	8,085	22,024,122	2723.99		395,436		16,476		60,508			(378,959)				
SPXD5UN Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	01/08/2018	01/08/2019	3,073	8,359,809	2720.47		164,150		6,840					(157,310)				
S&P Digital			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	01/10/2018	01/10/2019	18,045	49,592,751	2748.23		1,112,490		46,354		362			(1,066,136)				
SPXD5UN Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	01/16/2018	01/16/2019	3,256	8,967,122	2729.56		173,672		7,236		64			(166,436)				
SPXD5UN Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	01/17/2018	01/17/2019	18,262	50,901,218	2747.26		1,096,196		45,675		575			(1,050,521)				
S&P Digital			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	01/18/2018	01/18/2019	18,276	58,063,613	2798.03		1,305,706		54,404		1,474			(1,251,302)				
Dow Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	01/19/2018	01/19/2019	116	3,031,016	26071.72		49,172		2,049					(47,123)				
Dow Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	01/19/2018	01/20/2019	68	1,768,117	26071.72		28,936		1,206					(27,730)				
Dow Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	01/19/2018	01/21/2019	43	1,120,550	26071.72		16,696		696					(16,001)				
S&P Digital			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	01/22/2018	01/22/2019	3,132	8,872,753	2832.97		154,796		6,450		56			(148,346)				
SPXD5UN Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	01/23/2018	01/23/2019	6,570	22,138,620	2763.48		414,838		17,285		286			(397,553)				
SPXD5UN Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	01/24/2018	01/24/2019	8,918	24,946,402	2775.92		507,399		21,142		72			(486,257)				
S&P Digital			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	01/26/2018	01/25/2019	1,641	4,702,788	2872.87		74,304		3,096		233			(71,208)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	01/26/2018	01/26/2019	4,124	11,847,072	2872.87		215,309		8,971					(206,338)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	01/26/2018	01/27/2019	4,569	13,126,765	2872.87		239,451		9,977					(229,474)				
S&P Digital			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	01/26/2018	01/28/2019	3,058	8,783,949	2872.87		156,388		6,516		36			(149,872)				
SPXD5UN Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	01/29/2018	01/29/2019	6,520	18,402,058	2789.92		359,431		14,976		79			(344,455)				
S&P Digital			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	01/31/2018	01/31/2019	4,098	11,572,888	2823.81		209,363		8,723		361			(200,639)				
SPXD5UN Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	02/01/2018	02/01/2019	8,500	23,695,517	2759.77		470,029		58,754		2,456			(411,275)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	02/02/2018	02/02/2019	4,471	12,348,938	2762.13		245,331		30,666		6			(214,664)				

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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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	CIBC 21GI19DL770X0HC3ZE78	02/02/2018	02/03/2019	3,614	9,982,261	2762.13		184,368		23,046		2			(161,322)				
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	02/02/2018	02/04/2019	3,982	10,998,843	2762.13		212,170		26,521		1,008			(185,649)				
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	02/05/2018	02/05/2019	3,415	9,046,303	2648.94		181,490		22,686		192,569			(158,804)				
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	02/06/2018	02/06/2019	3,462	12,301,175	2695.14		259,353		32,419		79,219			(226,934)				
SPXD5UN Index Option PTPT			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	02/07/2018	02/07/2019	9,262	24,885,076	2691.28		513,689		64,211		152,614			(449,478)				
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	02/08/2018	02/08/2019	28,239	78,094,483	.2581		2,066,233		258,279		828,639			(1,807,954)				
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	02/09/2018	02/09/2019	4,280	12,683,323	2619.55		289,425		36,178		405,602			(253,247)				
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	02/09/2018	02/10/2019	4,136	11,998,611	2619.55		268,575		33,572		364,085			(235,003)				
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	02/09/2018	02/11/2019	12,552	36,359,982	2619.55		980,076		122,509		497,320			(857,566)				
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	02/12/2018	02/12/2019	3,722	9,885,698	.2656		201,716		25,214		210,016			(176,501)				
SPXD5UN Index Option PTPT			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	02/13/2018	02/13/2019	12,941	34,563,513	2689.67		938,721		117,340		115,708			(821,381)				
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	02/14/2018	02/14/2019	346	933,598	2698.63		14,657		1,832		3,114			(12,825)				
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	02/15/2018	02/15/2019	4,088	17,006,980	.2731.2		342,736		42,842		30,523			(299,894)				
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	02/16/2018	02/16/2019	5,022	15,913,425	2732.22		296,551		37,069		19,152			(259,482)				
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	02/16/2018	02/17/2019	4,094	12,203,509	2732.22		231,712		28,964		13,630			(202,748)				
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	02/16/2018	02/18/2019	3,033	9,025,293	2732.22		172,942		21,618		8,539			(151,325)				
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	02/16/2018	02/19/2019	3,677	13,373,082	2732.22		255,152		31,894		9,569			(223,258)				
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	02/20/2018	02/20/2019	2,158	7,864,884	2716.26		164,323		20,540		8,591			(143,782)				
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	02/21/2018	02/21/2019	3,477	9,393,622	2701.33		169,071		21,134		19,879			(147,937)				
SPXD5UN Index Option PTPT			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	02/22/2018	02/22/2019	7,549	20,431,784	2695.63		418,351		52,294		26,515			(366,057)				
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	02/23/2018	02/23/2019	4,332	11,901,786	.2747.3		241,765		30,221		20			(211,544)				
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	02/23/2018	02/24/2019	3,826	10,511,018	.2747.3		217,787		27,223		2			(190,564)				
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	02/23/2018	02/25/2019	3,879	10,656,950	.2747.3		208,819		26,102		2,117			(182,716)				
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	02/26/2018	02/26/2019	719	5,372,908	.2779.6		99,453		12,432		6,395			(87,022)				
SPXD5UN Index Option PTPT			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	02/27/2018	02/27/2019	9,123	24,811,513	2701.35		481,650		60,206		18,079			(421,443)				
SPXD5UN Index Option PTPT			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	02/28/2018	02/28/2019	8,879	23,984,182	2692.21		500,946		62,618		33,324			(438,327)				
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	03/01/2018	03/01/2019	833	6,742,814	2677.67		120,002		25,000		41,718			(95,002)				
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	03/02/2018	03/02/2019	4,256	11,454,068	2691.25		239,275		49,849		58,681			(189,426)				
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	03/02/2018	03/03/2019	3,580	9,633,519	2691.25		226,634		47,215		60,000			(179,419)				
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	03/02/2018	03/04/2019	3,368	9,064,531	2691.25		189,701		39,521		53,212			(150,180)				
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	03/05/2018	03/05/2019	3,268	8,891,036	2720.94		185,195		38,582		13,148			(146,613)				
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	03/06/2018	03/06/2019	3,700	13,257,392	2728.12		245,502		51,146		27,200			(194,356)				
SPXD5UN Index Option PTPT			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	03/07/2018	03/07/2019	7,334	19,795,211	.2697		417,149		86,906		37,892			(330,243)				
S&P 500 Index Option PTPT			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	03/09/2018	03/08/2019	23,667	65,950,650	2786.57		1,773,362		369,450		107,600			(1,403,911)				
S&P 500 Index Option PTPT			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	03/09/2018	03/11/2019	10,562	29,431,369	2786.57		743,561		154,908		50,754			(588,652)				
Dow Index Option PTPT			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	03/12/2018	03/12/2019	263	6,632,032	25178.61		127,362		26,534		17,214			(100,828)				

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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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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	03/13/2018	03/13/2019	5,726	15,558,043	2711.15		309,439		64,466		18,764			(244,972)				
S&P 500 Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/16/2018	03/15/2019	24,456	67,303,471	2752.01		1,913,067		398,556		196,311			(1,514,512)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/16/2018	03/16/2019	4,105	11,296,334	2752.01		234,246		48,801		4,024			(185,445)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/16/2018	03/17/2019	3,938	10,838,507	2752.01		217,910		45,398		3,155			(172,512)				
S&P 500 Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/16/2018	03/18/2019	14,137	38,905,015	2752.01		1,000,326		208,401		91,616			(791,925)				
S&P 500 Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/19/2018	03/19/2019	10,415	32,345,326	2712.92		756,163		157,534		151,997			(598,629)				
S&P Digital			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/20/2018	03/20/2019	11,948	32,463,152	2716.94		912,390		190,081		145,597			(722,309)				
S&P Digital			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/21/2018	03/21/2019	3,863	10,475,810	2711.93		210,996		43,957		17,013			(167,038)				
S&P Digital			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/22/2018	03/22/2019	31,035	80,590,359	2643.69		2,319,374		483,203		1,136,312			(1,836,171)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/23/2018	03/23/2019	3,660	9,474,180	2588.26		206,470		43,015		258,379			(163,456)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/23/2018	03/24/2019	4,116	10,654,272	2588.26		236,928		49,360		261,498			(187,568)				
S&P 500 Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/23/2018	03/25/2019	12,772	33,056,061	2588.26		755,747		157,447		517,807			(598,300)				
S&P Digital			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/28/2018	03/28/2019	4,199	10,939,380	.2605		223,227		46,506		223,301			(176,721)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/02/2018	04/02/2019	2,641	6,819,588	2581.88		133,513		38,941		182,263			(94,571)				
S&P 500 Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/05/2018	04/05/2019	21,248	56,580,635	2662.84		1,699,016		495,546		574,215			(1,203,470)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/06/2018	04/06/2019	3,327	8,666,312	2604.47		183,056		53,391		233,785			(129,665)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/06/2018	04/07/2019	3,559	9,270,192	2604.47		196,898		57,429		249,383			(139,470)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/06/2018	04/08/2019	5,038	13,121,299	2604.47		280,895		81,928		347,456			(198,967)				
S&P Digital			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/09/2018	04/09/2019	4,996	13,056,146	2613.16		248,713		72,541		290,903			(176,172)				
Dow Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/12/2018	04/12/2019	200	4,898,288	24483.05		95,513		27,858		51,548			(67,655)				
S&P 500 Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/18/2018	04/18/2019	14,594	39,528,963	2708.64		1,071,137		312,415		246,833			(758,722)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/19/2018	04/19/2019	3,870	10,423,019	2693.13		209,223		61,023		50,608			(148,199)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/20/2018	04/20/2019	4,048	10,808,399	2670.14		218,801		63,817		86,316			(154,984)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/20/2018	04/21/2019	4,122	11,007,567	2670.14		215,458		62,842		81,050			(152,616)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/20/2018	04/22/2019	3,702	9,883,835	2670.14		198,704		57,955		69,721			(140,748)				
S&P 500 Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/23/2018	04/23/2019	15,888	42,424,375	2670.29		1,072,334		312,764		365,412			(759,570)				
S&P Digital			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/24/2018	04/24/2019	4,651	12,253,980	2634.56		221,777		64,685		136,715			(157,092)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/26/2018	04/26/2019	4,018	14,501,272	2666.94		286,536		83,573		128,006			(202,963)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/27/2018	04/27/2019	3,975	10,611,858	2669.91		216,563		63,164		80,958			(153,399)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/27/2018	04/28/2019	3,796	10,136,311	2669.91		195,081		56,899		87,287			(138,182)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/27/2018	04/29/2019	3,652	9,750,337	2669.91		201,492		58,768		78,031			(142,723)				
S&P Digital			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/30/2018	04/30/2019	3,988	10,560,479	2648.05		208,766		60,890		139,269			(147,876)				
S&P Digital			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	05/01/2018	05/01/2019	4,687	12,442,408	2654.8		243,429		91,286		164,529			(152,143)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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	CIBC 21GI19DL770X0HC3ZE78	05/02/2018	05/02/2019	4,351	11,467,644	2635.67		218,451		81,919		197,112			(136,532)				
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	05/03/2018	05/03/2019	4,090	10,756,769	2629.73		199,862		74,948		197,212			(124,914)				
SPXD5UN Index Option PTPT			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	05/08/2018	05/08/2019	5,998	16,080,943	2681.79		335,197		125,699		100,356			(209,498)				
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	05/10/2018	05/10/2019	3,314	9,025,029	2723.07		167,425		62,784		27,618			(104,640)				
Dow Index Option PTPT			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	05/14/2018	05/14/2019	4,360	15,922,246	24899.41		300,097		112,536		58,194			(187,561)				
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	05/16/2018	05/16/2019	3,354	9,130,964	2722.46		181,631		68,112		32,302			(113,520)				
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	05/17/2018	05/17/2019	4,556	12,393,002	2720.13		238,716		89,519		44,318			(149,198)				
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	05/22/2018	05/22/2019	4,460	12,151,645	2724.44		221,855		83,196		29,430			(138,659)				
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	05/23/2018	05/23/2019	4,138	11,310,866	2733.29		203,481		76,305		20,925			(127,175)				
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	05/25/2018	05/24/2019	1,704	4,638,065	2721.33		67,252		25,219		27,726			(42,032)				
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	05/25/2018	05/25/2019	2,750	7,483,775	2721.33		147,995		55,498		12,630			(92,497)				
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	05/25/2018	05/26/2019	2,259	6,147,198	2721.33		123,330		46,249		14,074			(77,081)				
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	05/25/2018	05/27/2019	5,102	13,884,865	2721.33		268,466		100,675		29,297			(167,791)				
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	05/25/2018	05/28/2019	4,283	11,655,949	2721.33		223,037		83,639		32,116			(139,398)				
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	05/30/2018	05/30/2019	2,805	7,640,784	2724.01		138,532		51,950		24,392			(86,583)				
Dow Index Option PTPT			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	06/01/2018	05/31/2019	315	7,767,543	24635.21		155,465		71,255		87,248			(84,210)				
Dow Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	06/01/2018	06/01/2019	81	1,989,298	24635.21		42,370		19,419		18,139			(22,950)				
Dow Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	06/01/2018	06/02/2019	136	3,362,657	24635.21		61,243		28,070		28,908			(33,173)				
Dow Index Option PTPT			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	06/01/2018	06/03/2019	156	3,855,329	24635.21		80,273		36,792		43,072			(43,481)				
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	06/04/2018	06/04/2019	451	1,237,665	2746.87		17,946		8,225		6,650			(9,721)				
Dow Index Option PTPT			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	06/06/2018	06/06/2019	226	5,683,876	25146.39		106,609		48,863		28,950			(57,747)				
Dow Index Option PTPT			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	06/08/2018	06/07/2019	3,340	15,340,524	25316.53		299,947		137,476		64,418			(162,471)				
Dow Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	06/08/2018	06/08/2019	3,694	13,298,955	25316.53		244,665		112,138		17,768			(132,527)				
Dow Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	06/08/2018	06/09/2019	4,512	14,076,805	25316.53		276,454		126,708		16,195			(149,746)				
Dow Index Option PTPT			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	06/08/2018	06/10/2019	4,952	18,574,983	25316.53		353,386		161,969		39,062			(191,418)				
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	06/12/2018	06/12/2019	4,921	13,714,347	2786.85		272,283		124,796		15,299			(147,487)				
Dow Index Option PTPT			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	06/15/2018	06/14/2019	39,660	115,312,864	25090.48		3,086,855		1,414,809		722,243			(1,672,047)				
Dow Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	06/15/2018	06/15/2019	108	2,709,226	25090.48		51,040		23,393		7,756			(27,647)				
Dow Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	06/15/2018	06/16/2019	108	2,721,536	25090.48		49,774		22,813		10,117			(26,961)				
Dow Index Option PTPT			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	06/15/2018	06/17/2019	12,575	40,682,629	25090.48		997,947		457,392		246,083			(540,555)				
S&P Digital			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	06/18/2018	06/18/2019	3,919	10,870,623	2773.75		207,841		95,261		14,229			(112,581)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	06/20/2018	06/20/2019	17,270	47,238,131	1678.615		1,264,971		579,778		272,995			(685,193)				
S&P 500 Index Option PTPT			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	06/22/2018	06/21/2019	30,973	85,304,477	2754.88		2,201,401		1,008,976		568,997			(1,192,426)				
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	06/22/2018	06/22/2019	4,563	12,569,625	2754.88		268,637		123,125		15,724			(145,512)				
S&P 500 Index Option MAV			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	06/22/2018	06/23/2019	4,309	11,869,773	2754.88		235,920		108,130		13,402			(127,790)				
S&P 500 Index Option PTPT			Equity/Index	CIBC 21GI19DL770X0HC3ZE78	06/22/2018	06/24/2019	15,831	43,613,729	2754.88		1,047,028		479,888		251,124			(567,140)				

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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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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	06/25/2018	06/25/2019	4,313	15,506,802	24252.8		322,704		147,906		79,636			(174,798)				
S&P 500 Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/26/2018	06/26/2019	16,871	45,941,408	2723.06		1,183,593		542,480		354,438			(641,113)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/27/2018	06/27/2019	4,337	11,707,323	2699.63		234,576		107,514		52,166			(127,062)				
S&P 500 Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/02/2018	07/02/2019	14,564	39,710,695	2726.71		1,007,587		545,776		316,421			(461,811)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/03/2018	07/03/2019	2,782	7,548,666	2713.22		148,841		80,622		42,038			(68,219)				
Dow Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/05/2018	07/05/2019	2,962	11,648,542	24356.74		231,098		125,178		74,081			(105,920)				
S&P Digital			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/09/2018	07/09/2019	14,019	39,029,945	2784.17		882,029		477,766		192,368			(404,263)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/11/2018	07/11/2019	3,507	9,727,131	2774.02		179,325		97,134		11,038			(82,191)				
S&P Digital			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/12/2018	07/12/2019	4,349	12,170,696	2798.29		232,923		126,166		11,946			(106,756)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/13/2018	07/13/2019	4,587	12,849,739	2801.31		254,380		137,789		9,539			(116,591)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/13/2018	07/14/2019	5,021	14,066,228	2801.31		269,147		145,788		10,641			(123,359)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/13/2018	07/15/2019	3,615	10,127,039	2801.31		198,739		107,650		7,445			(91,089)				
S&P Digital			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/16/2018	07/16/2019	3,754	10,504,136	2798.43		203,389		110,169		14,830			(93,220)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/17/2018	07/17/2019	1,367	2,942,619	1692.589		51,385		27,834		12,807			(23,551)				
Dow Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/18/2018	07/18/2019	238	5,997,633	25199.29		116,310		63,001		37,266			(53,309)				
Dow Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/20/2018	07/19/2019	3,410	14,553,566	25058.12		300,848		162,959		62,085			(137,889)				
Dow Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/20/2018	07/20/2019	4,059	13,138,543	25058.12		246,310		133,418		16,175			(112,892)				
Dow Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/20/2018	07/21/2019	4,866	15,201,455	25058.12		296,095		160,385		14,978			(135,710)				
Dow Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/20/2018	07/22/2019	4,784	17,772,295	25058.12		358,185		194,017		44,576			(164,168)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/23/2018	07/23/2019	2,990	8,393,019	2806.98		161,901		87,696		4,914			(74,205)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/24/2018	07/24/2019	3,275	9,237,434	2820.4		186,466		101,002		3,594			(85,464)				
S&P Digital			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/26/2018	07/26/2019	437	1,240,674	2837.44		18,486		10,013		4,824			(8,473)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/27/2018	07/27/2019	4,438	12,510,481	2818.82		257,789		139,635		7,216			(118,153)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/27/2018	07/28/2019	4,859	13,695,705	2818.82		258,725		140,142		8,118			(118,582)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/27/2018	07/29/2019	4,839	13,640,476	2818.82		276,679		149,868		9,390			(126,811)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/30/2018	07/30/2019	3,284	9,202,566	2802.6		179,226		97,081		9,239			(82,145)				
SPXD5UN Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/31/2018	07/31/2019	4,628	12,830,541	2772.59		305,171		165,301		37,692			(139,870)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/01/2018	08/01/2019	3,366	9,470,874	2813.36		191,172		119,483		9,435			(71,690)				
S&P Digital			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/03/2018	08/02/2019	1,489	4,229,876	2840.35		63,448		39,655		16,609			(23,793)				
S&P Digital			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/03/2018	08/05/2019	504	1,431,305	2840.35		21,470		13,418		5,681			(8,051)				
SPXD5UN Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/07/2018	08/07/2019	5,881	16,365,836	2777.7		359,801		224,875		41,693			(134,925)				
S&P Digital			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/09/2018	08/09/2019	17,415	49,650,078	2853.58	5,329	1,246,775		780,900		219,961			(470,205)				
SPXD5UN Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/13/2018	08/13/2019	7,397	20,621,489	2760.31		453,385		283,365		53,957			(170,019)				

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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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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	CIBC 2IGI19DL770X0HC3ZE78	08/15/2018	08/15/2019	15,328	43,198,784	2818.37		1,064,142		665,089		215,269			(399,053)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/17/2018	08/16/2019	29,392	83,771,108	2850.13		2,110,643		1,319,152		445,902			(791,491)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/17/2018	08/17/2019	4,696	13,385,024	2850.13		284,561		177,851		6,905			(106,710)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/17/2018	08/18/2019	5,214	14,859,836	2850.13		295,529		184,706		7,418			(110,823)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/17/2018	08/19/2019	14,666	41,800,786	2850.13		965,559		603,474		170,904			(362,085)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/20/2018	08/20/2019	3,283	9,379,471	2857.05		180,428		112,768		3,289			(67,661)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/22/2018	08/22/2019	3,852	11,023,565	2861.82		209,920		131,200		3,297			(78,720)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/24/2018	08/23/2019	5,815	16,293,019	2874.69	3,689	350,467		220,195		49,649			(133,270)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/24/2018	08/24/2019	3,709	10,663,032	2874.69		214,201		133,876		2,937			(80,325)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/24/2018	08/25/2019	5,226	15,024,538	2874.69		302,747		189,217		3,746			(113,530)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/24/2018	08/26/2019	5,556	15,971,990	2874.69		321,822		201,139		9,975			(120,683)				
SPXD5UN Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/29/2018	08/29/2019	11,885	33,847,805	2810.43		736,684		460,428		44,123			(276,257)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/31/2018	08/30/2019	34,389	99,779,649	2901.52		2,572,582		1,607,864		430,871			(964,718)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/31/2018	08/31/2019	3,595	10,429,748	2901.52		215,358		134,599		3,471			(80,759)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/31/2018	09/01/2019	3,740	10,852,789	2901.52		216,329		135,205		3,931			(81,123)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/31/2018	09/02/2019	3,514	10,195,831	2901.52		208,657		130,411		3,462			(78,246)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/31/2018	09/03/2019	11,340	32,903,807	2901.52		770,429		481,518		105,213			(288,911)				
Dow Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/04/2018	09/04/2019	3,403	12,965,984	25952.48		244,473		173,169		14,599			(71,305)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/06/2018	09/06/2019	3,299	8,981,312	1729.497		176,444		124,981		5,491			(51,463)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/07/2018	09/07/2019	4,360	12,521,366	2871.68		265,418		188,004		7,030			(77,414)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/07/2018	09/08/2019	4,749	13,638,661	2871.68		281,292		199,249		7,489			(82,044)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/07/2018	09/09/2019	5,122	14,708,489	2871.68		293,672		208,018		6,429			(85,654)				
S&P 500 Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/10/2018	09/10/2019	13,074	37,614,910	2877.13		944,554		669,059		147,752			(275,495)				
Dow Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/11/2018	09/11/2019	713	6,986,023	25971.06		128,075		90,720		28,680			(37,355)				
Dow Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/12/2018	09/12/2019	9,194	31,248,252	25998.92		811,286		574,661		153,508			(236,625)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/14/2018	09/13/2019	4,860	14,114,940	2904.98		268,035		189,858		12,902			(78,177)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/14/2018	09/14/2019	4,849	14,085,908	2904.98		287,687		203,778		5,563			(83,909)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/14/2018	09/15/2019	5,749	16,701,085	2904.98		321,181		227,503		4,843			(93,678)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/14/2018	09/16/2019	4,817	13,992,628	2904.98		278,285		197,119		10,585			(81,167)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/17/2018	09/17/2019	4,842	13,206,429	1738.62		247,227		175,119		10,138			(72,108)				
Dow Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/19/2018	09/19/2019	4,346	17,565,427	26405.76		343,907		243,600		22,900			(100,306)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/20/2018	09/20/2019	704	1,746,496	1749.165		30,235		21,417		4,418			(8,819)				
Dow Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/24/2018	09/24/2019	5,499	19,772,573	26562.05		398,002		281,918		17,653			(116,084)				
S&P Digital			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/25/2018	09/25/2019	4,514	13,161,973	2915.56		264,906		187,642		7,093			(77,264)				
Dow Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/26/2018	09/26/2019	3,897	16,409,555	26385.28		321,397		227,656		25,978			(93,741)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/27/2018	09/27/2019	5,125	14,934,805	2914		312,008		221,006		4,269			(91,002)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/28/2018	09/28/2019	4,942	14,401,545	2913.98		298,976		211,774		4,202			(87,201)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/28/2018	09/29/2019	5,375	15,661,450	2913.98		310,579		219,993		4,760			(90,585)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/28/2018	09/30/2019	5,116	14,908,348	2913.98		310,197		219,723		4,196			(90,474)				
Dow Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/03/2018	10/03/2019	5,225	20,598,711	26828.39		405,346		320,899		26,329			(84,447)				
Dow Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/04/2018	10/04/2019	5,621	22,061,107	26627.48		455,222		360,384		33,556			(94,838)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/05/2018	10/05/2019	5,058	14,596,611	2885.57		317,399		251,274		9,589			(66,125)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/05/2018	10/06/2019	5,040	14,543,120	2885.57		302,408		239,407		8,608			(63,002)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/05/2018	10/07/2019	5,793	16,715,595	2885.57		357,190		282,775		11,481			(74,415)				
S&P Digital			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/08/2018	10/08/2019	4,225	12,186,484	2884.43		246,819		195,398		11,556			(51,421)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/10/2018	10/10/2019	3,646	10,157,855	2785.68		217,159		171,918		21,562			(45,241)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/11/2018	10/11/2019	5,867	16,007,044	2728.37		352,639		279,173		69,386			(73,466)				
Dow Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/15/2018	10/15/2019	3,828	13,502,603	25250.55		267,818		212,022		54,476			(55,795)				
S&P 500 Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/16/2018	10/16/2019	15,606	43,850,468	2809.92		1,303,167		1,031,674		328,167			(271,493)				
Dow Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/17/2018	10/17/2019	4,342	17,262,812	25706.68		352,181		278,810		55,973			(73,371)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/18/2018	10/18/2019	5,462	15,122,025	2768.78		325,192		257,444		38,823			(67,748)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/19/2018	10/19/2019	4,977	13,775,360	2767.78		315,574		249,829		37,701			(65,745)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/19/2018	10/20/2019	4,835	13,382,624	2767.78		288,897		228,710		29,877			(60,187)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/19/2018	10/21/2019	5,364	14,845,709	2767.78		301,946		239,040		30,596			(62,905)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/22/2018	10/22/2019	3,684	10,151,448	2755.88		210,461		166,615		25,765			(43,846)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/23/2018	10/23/2019	4,071	11,156,297	2740.69		237,882		188,324		33,250			(49,559)				
S&P 500 Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/24/2018	10/24/2019	12,165	32,311,317	2656.1		1,015,803		804,178		580,515			(211,626)				
Dow Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/26/2018	10/25/2019	36,702	103,907,179	24688.31		2,903,038		2,298,238		1,572,625			(604,800)				
Dow Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/26/2018	10/26/2019	4,701	16,074,740	24688.31		330,747		261,841		121,705			(68,906)				
Dow Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/26/2018	10/27/2019	5,802	17,257,684	24688.31		372,314		294,748		140,046			(77,565)				
Dow Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/26/2018	10/28/2019	16,269	47,916,855	24688.31		1,061,999		840,749		593,214			(221,250)				

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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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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.	CIBC 2IGI19DL770X0HC3ZE78	10/29/2018	10/29/2019	15,236	40,241,302	2641.25		1,045,603		827,769		612,093			(217,834)				
S&P Digital			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/30/2018	10/30/2019	4,329	11,614,012	2682.63		235,322		186,297		79,786			(49,025)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/01/2018	11/01/2019	4,543	12,449,264	2740.37		249,075		217,941		51,284			(31,134)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/02/2018	11/02/2019	5,810	15,821,134	2723.06		338,473		296,164		79,456			(42,309)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/02/2018	11/03/2019	4,931	13,428,317	2723.06		277,654		242,947		70,941			(34,707)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/02/2018	11/04/2019	4,092	11,142,143	2723.06		231,161		202,266		52,551			(28,895)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/05/2018	11/05/2019	3,819	10,457,677	2738.31		208,540		182,473		42,650			(26,068)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/06/2018	11/06/2019	3,686	10,155,490	2755.45		196,920		172,305		33,981			(24,615)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/07/2018	11/07/2019	2,754	7,750,243	2813.89		150,895		132,033		13,553			(18,862)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/09/2018	11/09/2019	4,812	13,383,458	2781.01		293,742		257,025		40,000			(36,718)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/09/2018	11/10/2019	5,303	14,746,834	2781.01		297,159		260,014		39,318			(37,145)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/09/2018	11/11/2019	3,720	10,344,966	2781.01		198,253		173,472		28,292			(24,782)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/12/2018	11/12/2019	3,867	10,542,184	2726.22		221,214		193,562		53,349			(27,652)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/13/2018	11/13/2019	3,862	10,514,248	2722.18		201,650		176,444		51,221			(25,206)				
S&P Digital			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/14/2018	11/14/2019	3,967	10,716,972	2701.58		218,904		191,541		65,244			(27,363)				
S&P Digital			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/15/2018	11/15/2019	4,442	12,126,919	2730.2		233,268		204,110		58,903			(29,159)				
S&P Digital			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/19/2018	11/19/2019	4,469	12,025,344	2690.73		237,279		207,619		78,115			(29,660)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/20/2018	11/20/2019	4,399	11,622,684	2641.89		237,179		207,531		103,788			(29,647)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/21/2018	11/21/2019	3,829	10,147,343	2649.93		204,528		178,962		83,676			(25,566)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/21/2018	11/22/2019	3,874	10,264,793	2649.93		216,585		189,512		90,166			(27,073)				
S&P Digital			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/26/2018	11/26/2019	8,853	23,667,904	2673.45		622,117		544,352		339,588			(77,765)				
Dow Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/28/2018	11/27/2019	89	2,247,683	25366.43		57,515		50,326		27,262			(7,189)				
Dow Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/28/2018	11/28/2019	125	3,180,620	25366.43		57,391		50,217		15,539			(7,174)				
S&P Digital			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/29/2018	11/29/2019	15,650	42,845,517	2737.76		1,114,193		974,919		460,426			(139,274)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/30/2018	11/30/2019	5,268	14,540,238	2760.17		294,431		257,627		56,927			(36,804)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/30/2018	12/01/2019	5,092	14,055,652	2760.17		279,015		244,138		53,809			(34,877)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/30/2018	12/02/2019	4,416	12,190,009	2760.17		236,704		207,116		46,465			(29,588)				
S&P Digital			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/03/2018	12/03/2019	4,429	12,359,106	2790.37		233,866		224,122		40,785			(9,744)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/04/2018	12/04/2019	3,569	9,635,549	2700.06		183,488		175,842		59,514			(7,645)				
S&P 500 Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/04/2018	12/05/2019	2,933	7,920,237	2700.06		149,507		143,277		49,098			(6,229)				
Dow Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/07/2018	12/06/2019	21,096	64,712,178	24388.95		1,867,790		1,789,966		934,922			(77,825)				
Dow Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/07/2018	12/07/2019	5,238	15,423,545	24388.95		337,540		323,476		176,738			(14,064)				
Dow Index Option MAV			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/07/2018	12/08/2019	4,958	15,953,967	24388.95		304,402		291,718		161,223			(12,683)				
Dow Index Option PTPT			Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/07/2018	12/09/2019	5,218	18,647,434	24388.95		365,990		350,740		203,223			(15,250)				

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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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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	12/10/2018	12/10/2019	3,763	13,384,732	24423.26		263,990		252,990		143,870			(11,000)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/11/2018	12/11/2019	4,358	11,492,128	2636.78		226,959		217,502		120,927			(9,457)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/12/2018	12/12/2019	5,405	14,328,939	2651.07		256,194		245,519		132,085			(10,675)				
Dow Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/14/2018	12/13/2019	6,404	23,380,004	24100.51		462,042		442,791		265,267			(19,252)				
Dow Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/14/2018	12/14/2019	157	3,789,398	24100.51		68,108		65,270		47,773			(2,838)				
Dow Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/14/2018	12/15/2019	97	2,347,856	24100.51		38,366		36,767		26,803			(1,599)				
Dow Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/14/2018	12/16/2019	266	6,422,464	24100.51		113,744		109,005		81,728			(4,739)				
Dow Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/17/2018	12/17/2019	5,549	17,069,131	23592.98		315,520		302,374		268,421			(13,147)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/19/2018	12/19/2019	4,828	12,103,300	2506.96		211,205		202,405		209,731			(8,800)				
Dow Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/21/2018	12/20/2019	9,128	28,767,044	22445.37		511,646		490,328		555,556			(21,319)				
Dow Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/21/2018	12/21/2019	6,031	17,445,991	22445.37		350,063		335,477		443,473			(14,586)				
Dow Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/21/2018	12/22/2019	7,029	19,868,475	22445.37		371,457		355,979		466,273			(15,477)				
Dow Index Option PTPT			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/21/2018	12/23/2019	6,843	21,200,892	22445.37		382,201		366,276		453,066			(15,925)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/26/2018	12/26/2019	2,370	5,848,766	2467.7		111,277		106,641		123,964			(4,637)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/31/2018	12/31/2019	6,308	15,812,592	2506.85		272,993		261,619		273,049			(11,375)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	01/31/2018	01/31/2020	38	107,627	2823.81		2,658		1,385		23			(1,274)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	03/28/2018	03/28/2020	41	107,496	.2605		3,827		2,312		1,022			(1,515)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	05/30/2018	05/30/2020	47	127,048	2724.01		3,233		2,223		446			(1,010)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	06/20/2018	06/20/2020	38	104,972	2767.32		2,666		1,944		263			(722)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/05/2018	07/05/2020	45	124,393	2736.61		3,408		2,627		516			(781)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	07/17/2018	07/17/2020	248	419,506	1692.589		13,466		10,380		5,409			(3,086)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	08/22/2018	08/22/2020	60	172,894	2861.82		4,098		3,329		245			(768)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/06/2018	09/04/2020	1,059	1,830,945	1729.497		59,689		50,984		14,554			(8,705)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/17/2018	09/17/2020	360	625,933	1738.62		20,092		17,162		4,413			(2,930)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	09/19/2018	09/19/2020	37	106,352	2907.95		2,584		2,207		115			(377)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	10/10/2018	10/10/2020	47	129,552	2785.68		3,990		3,575		648			(416)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/14/2018	11/14/2020	38	101,310	2701.58		3,505		3,286		987			(219)				
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	12/12/2018	12/12/2020	51	134,790	2651.07		4,879		4,778		2,224			(102)				
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/20/2018	01/04/2019	918	2,490,000	2712.84		34,113		1,706					(32,407)				
SPXD5UN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/20/2018	01/11/2019	1,339	3,660,000	2734.23		46,116		2,306					(43,810)				

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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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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	03/20/2018	01/14/2019	464	1,270,000	2734.23		17,145		857					(16,288)				
SPXD5UN Index Option PTPT			Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	03/20/2018	01/18/2019	14,515	40,561,516	2756.59		884,701		37,154					(847,547)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	01/25/2018	01/25/2019	13,976	39,680,791	2839.25		843,237		35,135					(808,102)				
S&P 500 Index Option PTPT			Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	01/29/2018	01/29/2019	10,090	28,791,911	2853.53		753,018		31,376		2,071			(721,642)				
SPXD5UN Index Option PTPT			Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	03/20/2018	02/01/2019	12,994	36,593,075	2730.72		985,974		120,817		6,149			(865,157)				
S&P 500 Index Option PTPT			Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	02/06/2018	02/06/2019	21,897	59,014,379	2695.14		1,396,824		174,603		49,630			(1,222,221)				
SPXD5UN Index Option PTPT			Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	03/20/2018	02/08/2019	18,647	48,175,877	2680.58		952,544		119,458		1,941			(833,086)				
S&P 500 Index Option PTPT			Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	02/12/2018	02/12/2019	10,349	27,486,697	2656		858,040		107,255		126,926			(750,785)				
S&P 500 Index Option PTPT			Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	02/14/2018	02/14/2019	9,087	24,523,450	2698.63		721,441		90,180		66,045			(631,261)				
SPXD5UN Index Option PTPT			Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	03/20/2018	02/15/2019	15,333	41,473,850	2704.87		873,707		109,855		25,695			(763,852)				
SPXD5UN Index Option PTPT			Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	02/16/2018	02/19/2019	2,668	7,215,838	2704.87		147,521		18,440		4,464			(129,081)				
SPXD5UN Index Option PTPT			Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	02/20/2018	02/20/2019	4,762	12,842,371	2696.72		248,062		31,008		8,938			(217,054)				
S&P 500 Index Option PTPT			Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	02/21/2018	02/21/2019	8,514	22,999,370	2701.33		588,044		73,505		69,384			(514,538)				
SPXD5UN Index Option PTPT			Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	03/20/2018	02/26/2019	13,606	37,588,477	2710.01		952,264		119,354		42,615			(832,910)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	02/28/2018	02/28/2019	18,531	50,289,121	2713.83		1,015,581		126,948					(888,633)				
SPXD5UN Index Option PTPT			Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	03/20/2018	03/01/2019	42,268	113,493,978	2686.43		2,862,566		592,539		277,051			(2,270,027)				
SPXD5UN Index Option PTPT			Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	03/20/2018	03/04/2019	10,418	28,034,419	2686.43		689,155		140,989		121,392			(548,165)				
SPXD5UN Index Option PTPT			Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	03/12/2018	03/12/2019	16,805	46,495,936	2712.24		930,183		193,788		8,316			(736,395)				
S&P 500 Index Option PTPT			Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	03/14/2018	03/14/2019	29,024	79,801,278	2749.48		1,928,978		401,870		100,431			(1,527,108)				
S&P 500 Index Option PTPT			Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	03/15/2018	03/15/2019	14,425	39,630,448	2747.33		1,183,353		246,532		124,630			(936,821)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	03/22/2018	03/22/2019	15,344	40,564,295	2643.69		779,532		162,402					(617,129)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	03/26/2018	03/26/2019	14,136	37,580,707	2658.55		721,012		150,211					(570,801)				
S&P 500 Index Option PTPT			Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	03/29/2018	03/29/2019	39,849	105,235,739	2640.87		3,099,069		645,639		1,077,328			(2,453,430)				
S&P 500 Index Option PTPT			Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	03/29/2018	04/01/2019	13,748	36,305,900	2640.87		941,989		196,248		350,574			(745,742)				
S&P 500 Index Option PTPT			Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	04/06/2018	04/05/2019	24,526	63,876,456	2604.47		1,958,592		571,256		895,561			(1,387,336)				
S&P 500 Index Option PTPT			Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	04/06/2018	04/08/2019	10,794	28,111,573	2604.47		704,384		205,445		358,229			(498,938)				
SPXD5UN Index Option PTPT			Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	04/09/2018	04/09/2019	16,920	44,519,189	2682.21		1,103,774		321,934		441,450			(781,840)				
S&P 500 Index Option PTPT			Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	04/11/2018	04/11/2019	13,059	34,503,228	2642.19		1,041,210		303,686		373,677			(737,524)				
S&P 500 Index Option PTPT			Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	04/13/2018	04/12/2019	26,934	71,546,071	2656.3		1,960,295		571,753		700,283			(1,388,542)				

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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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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.	CITI E57ODZWZ7FF32TWEFA76	04/13/2018	04/15/2019	13,136	34,891,998	2656.3		888,754		259,220		333,651			(629,534)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	04/17/2018	04/17/2019	7,041	18,116,578	1681.481		372,142		108,541		48,038			(263,601)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	04/19/2018	04/18/2019	28,275	75,207,321	1678.567		2,154,081		628,274		709,188			(1,525,807)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	04/19/2018	04/19/2019	14,731	39,673,038	2693.13		771,678		225,073		474			(546,605)				
S&P 500 Index Option PTPT			Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	04/20/2018	04/22/2019	9,168	24,480,787	2670.14		635,597		185,383		223,553			(450,215)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	04/23/2018	04/23/2019	13,370	35,701,513	2670.29		687,594		200,548					(487,046)				
S&P 500 Index Option PTPT			Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	05/01/2018	05/01/2019	13,140	34,884,798	2654.8		997,186		373,945		386,047			(623,241)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	05/08/2018	05/08/2019	17,498	46,752,767	2671.92		857,596		321,598		1,067			(535,997)				
SPXD5UN Index Option PTPT			Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	05/10/2018	05/10/2019	4,502	12,137,899	2696.28		261,346		98,005		57,152			(163,341)				
SPXD5UN Index Option PTPT			Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	05/14/2018	05/14/2019	4,246	11,462,894	2699.9		231,202		86,701		44,976			(144,502)				
S&P 500 Index Option PTPT			Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	05/15/2018	05/15/2019	12,560	34,055,856	2711.45		960,892		360,335		280,283			(600,558)				
S&P 500 Index Option PTPT			Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	05/18/2018	05/17/2019	61,975	168,302,769	2712.97		4,276,547		1,603,705		960,614			(2,672,842)				
S&P 500 Index Option PTPT			Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	05/18/2018	05/20/2019	11,826	32,083,327	2712.97		780,629		292,736		252,928			(487,893)				
SPXD5UN Index Option PTPT			Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	05/21/2018	05/21/2019	17,781	48,505,254	2711.65		1,005,579		377,092		42,959			(628,487)				
SPXD5UN Index Option PTPT			Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	05/23/2018	05/23/2019	24,237	66,039,609	2705.78		1,330,745		499,029		88,306			(831,715)				
S&P 500 Index Option PTPT			Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	05/24/2018	05/24/2019	11,672	31,838,297	2727.76		923,413		346,280		255,465			(577,133)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	05/25/2018	05/25/2019	10,494	28,556,393	2721.33		617,814		231,680					(386,134)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	05/25/2018	05/26/2019	11,249	30,613,534	2721.33		642,166		240,812					(401,354)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	05/25/2018	05/27/2019	14,773	40,201,441	2721.33		843,220		316,207					(527,012)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	05/25/2018	05/28/2019	12,559	34,177,282	2721.33		739,174		277,190					(461,984)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	05/29/2018	05/29/2019	14,253	38,339,319	2689.86		738,354		276,883					(461,471)				
SPXD5UN Index Option PTPT			Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	05/30/2018	05/30/2019	16,968	46,144,324	2709.62		944,016		354,006		68,781			(590,010)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	06/01/2018	05/31/2019	401	672,136	1674.898		15,392		7,055		3,842			(8,337)				
SPXD5UN Index Option PTPT			Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	06/04/2018	06/04/2019	3,227	8,740,391	2708.5		180,286		82,631		37,465			(97,655)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	06/06/2018	06/06/2019	7,846	20,647,855	1682.938		462,228		211,854		91,486			(250,373)				

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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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 E570DZWZ7FF32TWEFA76	06/08/2018	06/07/2019	13,811	37,648,132	2725.99		825,979		378,574		138,451			(447,405)				
SPXD5UN Index Option PTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	06/08/2018	06/10/2019	4,035	10,998,805	2725.99		234,634		107,541		37,727			(127,093)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	06/13/2018	06/13/2019	15,037	41,736,218	2775.63		837,651		383,923		1,722			(453,728)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	06/14/2018	06/14/2019	16,022	44,581,554	2782.49		932,088		427,207		1,719			(504,881)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	06/15/2018	06/15/2019	15,012	41,728,615	2779.66		886,567		406,343		1,401			(480,224)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	06/15/2018	06/16/2019	17,611	48,953,577	2779.66		996,503		456,731		2,946			(539,773)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	06/15/2018	06/17/2019	15,255	42,402,342	2779.66		888,731		407,335		1,401			(481,396)				
SPXD5UN Index Option PTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	06/22/2018	06/21/2019	41,662	114,060,656	2712.71		2,794,370		1,280,753		535,774			(1,513,617)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	06/22/2018	06/22/2019	15,998	44,072,473	2754.88		923,555		423,296					(500,259)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	06/22/2018	06/23/2019	14,510	39,974,437	2754.88		844,702		387,155					(457,547)				
SPXD5UN Index Option PTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	06/22/2018	06/24/2019	19,391	53,197,293	2712.71		1,118,650		512,715		68,266			(605,936)				
S&P 500 Index Option PTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	06/29/2018	06/28/2019	27,592	75,006,220	2718.37		2,124,766		973,851		742,582			(1,150,915)				
S&P 500 Index Option PTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	06/29/2018	07/01/2019	11,629	31,611,731	2718.37		819,548		375,626		298,270			(443,922)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	07/18/2018	07/18/2019	13,680	38,516,780	2815.62		736,122		398,733		74			(337,389)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	07/20/2018	07/20/2019	13,733	38,477,013	2801.83		816,253		442,137		1			(374,116)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	07/20/2018	07/21/2019	14,455	40,499,859	2801.83		835,874		452,765					(383,109)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	07/20/2018	07/22/2019	15,301	42,869,655	2801.83		837,862		453,842					(384,020)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	07/31/2018	07/31/2019	15,441	43,486,389	2816.29		861,377		466,579		24			(394,798)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/06/2018	08/06/2019	10,305	29,373,630	2850.4		546,465		341,541		129			(204,924)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/10/2018	08/10/2019	12,382	35,082,310	2833.28		682,216		426,385		1,826			(255,831)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/10/2018	08/11/2019	16,331	46,270,014	2833.28		928,141		580,088		1,561			(348,053)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/10/2018	08/12/2019	15,441	43,748,574	2833.28		814,134		508,834		1,682			(305,300)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/13/2018	08/13/2019	13,103	36,974,384	2821.93		706,116		441,323		557			(264,794)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/23/2018	08/23/2019	24,293	69,403,726	2856.98		1,601,417		1,000,886		180,723			(600,531)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/29/2018	08/29/2019	21,981	64,053,307	2914.04		1,523,769		952,356		133,554			(571,414)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/30/2018	08/30/2019	23,516	68,223,539	2901.13		1,604,234		1,002,647		158,155			(601,588)				
S&P 500 Index Option PTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	09/05/2018	09/05/2019	8,526	24,627,473	2888.6		755,495		535,142		130,285			(220,353)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	09/11/2018	09/11/2019	11,887	34,327,806	2887.89		652,344		462,077		142			(190,267)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E570DZWZ7FF32TWEFA76	09/13/2018	09/13/2019	12,430	36,097,624	2904.18		716,033		507,190		169			(208,843)				

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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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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.	CITI E57ODZWZ7FF32TWEFA76	09/24/2018	09/24/2019	9,957	29,066,883	2919.37		742,887		526,212		124,438			(216,675)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	09/25/2018	09/25/2019	12,498	36,439,921	2915.56		696,739		493,523					(203,216)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	09/27/2018	09/27/2019	22,972	66,941,349	2914		1,606,082		1,137,642		175,271			(468,441)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	10/02/2018	10/02/2019	13,142	38,419,117	2923.43		742,688		587,961		20			(154,727)				
S&P 500 Index Option PTPT			Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	10/05/2018	10/04/2019	24,995	72,124,359	2885.57		1,996,218		1,580,340		410,971			(415,879)				
S&P 500 Index Option PTPT			Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	10/05/2018	10/07/2019	11,625	33,544,925	2885.57		846,874		670,442		181,014			(176,432)				
S&P 500 Index Option PTPT			Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	10/10/2018	10/10/2019	13,151	36,633,947	2785.68		1,162,399		920,233		374,992			(242,166)				
S&P 500 Index Option PTPT			Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	10/11/2018	10/11/2019	13,635	37,201,390	2728.37		1,012,257		801,370		440,597			(210,887)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	10/17/2018	10/17/2019	36,613	100,630,192	1674.91		2,410,911		1,908,638		577,565			(502,273)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	10/18/2018	10/18/2019	14,333	39,685,388	2768.78		714,019		565,265		15,138			(148,754)				
SPXD5UN Index Option PTPT			Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	10/29/2018	10/29/2019	20,124	53,457,538	2699.13		901,527		713,709		184,746			(187,818)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	10/30/2018	10/30/2019	1,780	2,966,317	1666.037		62,518		49,494		34,019			(13,025)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	11/05/2018	11/05/2019	1,127	1,888,508	1675.843		34,074		29,814		16,470			(4,259)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	11/08/2018	11/08/2019	16,681	46,259,467	1688.347		1,229,340		1,075,672		389,788			(153,667)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	11/09/2018	11/09/2019	396	1,101,795	2781.01		29,198		25,548		1,815			(3,650)				
S&P 500 Index Option PTPT			Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	11/12/2018	11/12/2019	10,658	29,055,566	2726.22		771,620		675,167		359,629			(96,452)				
S&P 500 Index Option PTPT			Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	11/16/2018	11/15/2019	39,782	108,786,075	2736.27		2,733,514		2,391,825		1,066,430			(341,689)				
S&P 500 Index Option PTPT			Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	11/16/2018	11/18/2019	12,490	34,175,004	2736.27		901,265		788,607		408,361			(112,658)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	11/21/2018	11/21/2019	1,544	2,912,866	2649.93		66,520		58,205		24,812			(8,315)				
S&P 500 Index Option PTPT			Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	11/28/2018	11/27/2019	8,666	23,777,477	2743.79		1,019,264		891,856		418,495			(127,408)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	11/30/2018	11/29/2019	14,041	37,222,431	1691.193		581,742		509,024		30,193			(72,718)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	12/04/2018	12/04/2019	1,742	2,924,607	1678.993		61,416		58,857		28,544			(2,559)				

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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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/07/2018	12/06/2019	3,866	6,468,803	1666.179		132,663		127,136		69,847			(5,528)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/10/2018	12/10/2019	1,324	2,205,936	1666.244		44,402		42,552		26,646			(1,850)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/11/2018	12/11/2019	2,467	4,110,728	1666.512		78,093		74,840		47,433			(3,254)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/14/2018	12/13/2019	1,780	2,957,402	1661.393		60,326		57,813		39,164			(2,514)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/18/2018	12/18/2019	2,289	3,776,922	1649.673		71,472		68,494		57,061			(2,978)				
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/19/2018	12/19/2019	12,226	30,651,133	2506.96		1,048,727		1,005,030		986,695			(43,697)				
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/21/2018	12/20/2019	36,487	88,174,946	2416.62		2,726,229		2,612,636		3,159,091			(113,593)				
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/21/2018	12/23/2019	14,538	35,133,447	2416.62		833,314		798,593		947,514			(34,721)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/24/2018	12/24/2019	8,891	20,902,984	2351.1		237,176		227,293		459,175			(9,882)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/28/2018	12/27/2019	17,109	41,789,622	1642.456		554,162		531,071		857,188			(23,090)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/28/2018	12/28/2019	27,902	69,358,174	2485.74		937,292		898,238		1,424,404			(39,054)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/28/2018	12/29/2019	16,627	41,329,363	2485.74		542,560		519,953		842,597			(22,607)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/28/2018	12/30/2019	23,586	58,628,566	2485.74		733,119		702,572		1,159,456			(30,547)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/17/2018	04/17/2020	429	721,391	1681.481		22,291		14,396		9,549			(7,895)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/23/2018	04/23/2020	421	703,411	1672.787		22,157		14,310		10,756			(7,847)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	06/06/2018	06/05/2020	310	521,542	1682.938		16,533		12,055		7,293			(4,478)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	10/30/2018	10/30/2020	678	1,129,430	1666.037		36,706		32,883		23,675			(3,824)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/05/2018	11/05/2020	269	451,151	1675.843		14,617		13,704		8,410			(914)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/21/2018	11/20/2020	288	481,709	1671.866		15,656		14,677		9,583			(978)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	11/30/2018	11/30/2020	425	718,352	1691.193		23,418		21,955		11,288			(1,464)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/06/2018	12/04/2020	2,537	4,255,924	1676.289		138,916		136,022		80,129			(2,894)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/07/2018	12/07/2020	1,542	2,569,964	1666.179		83,267		81,532		55,674			(1,735)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/10/2018	12/10/2020	643	1,071,834	1666.244		34,727		34,004		23,263			(723)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/11/2018	12/11/2020	542	903,208	1666.512		29,174		28,566		19,557			(608)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/14/2018	12/14/2020	898	1,492,435	1661.393		48,653		47,640		34,437			(1,014)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/18/2018	12/18/2020	900	1,484,413	1649.673		48,392		47,384		39,351			(1,008)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	12/28/2018	12/28/2020	251	412,125	1642.456		13,394		13,115		11,926			(279)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/02/2018	01/02/2019	428	1,155,129	2695.81		18,482		770					(17,712)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/05/2018	01/04/2019	193,146	22,411,983	2743.15		308,106		12,838		82,554			(295,268)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/05/2018	01/05/2019	16,796	46,074,367	2743.15		939,216		39,134					(900,082)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/05/2018	01/06/2019	13,967	38,314,414	2743.15		791,883		32,995					(758,888)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/05/2018	01/07/2019	15,861	43,509,246	2743.15		919,004		38,292		6			(880,712)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/08/2018	01/08/2019	9,165	25,182,517	2747.71		594,217		24,759		42			(569,458)				
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/09/2018	01/09/2019	5,828	15,944,841	2721.28		292,055		12,169		33			(279,886)				
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/11/2018	01/11/2019	46,441	128,861,048	2724.53		2,970,440		123,768		446			(2,846,672)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/12/2018	01/14/2019	10,695	29,797,491	2786.24		670,224		27,926		343			(642,298)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/12/2018	01/15/2019	9,377	26,127,311	2786.24		609,035		25,376		432			(583,659)				
UST 2.25% 11/15/27 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/17/2018	01/18/2019	145,013	14,396,000	98		197,000		8,208		137,933			(188,792)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/19/2018	01/19/2019	16,321	45,868,250	2810.3		1,003,223		41,801					(961,422)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/19/2018	01/20/2019	16,503	46,378,538	2810.3		924,432		38,518					(885,914)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/19/2018	01/21/2019	11,260	31,644,500	2810.3		645,928		26,914					(619,014)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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	CS E58DKGMJYYYJLN8C3868	01/22/2018	01/22/2019	2,805	7,763,270	2768.02		154,548		6,440		1			(148,109)				
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/23/2018	01/23/2019	21,222	60,252,087	2839.13		1,386,876		57,786		725			(1,329,089)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/26/2018	01/26/2019	17,066	49,028,434	2872.87		1,002,808		41,784					(961,024)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/26/2018	01/27/2019	12,773	36,695,166	2872.87		714,192		29,758					(684,434)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/26/2018	01/28/2019	12,780	36,715,075	2872.87		712,699		29,696					(683,004)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/29/2018	01/29/2019	13,244	37,793,233	2853.53		722,323		30,097					(692,226)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/30/2018	01/30/2019	12,028	33,947,212	2822.43		652,871		27,203					(625,668)				
UST 2.25% 11/15/27 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/31/2018	02/01/2019	130,827	12,978,000	98		182,000		7,583		187,536			(174,417)				
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/08/2018	02/08/2019	4,262	11,378,314	2669.44		234,105		29,263		20,904			(204,842)				
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/14/2018	02/14/2019	5,333	14,375,614	2695.52		298,503		37,313		12,696			(261,190)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/20/2018	02/20/2019	11,160	30,312,314	2716.26		594,133		74,267					(519,866)				
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/21/2018	02/21/2019	6,908	18,601,663	2692.79		376,095		47,012		19,963			(329,083)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/02/2018	03/01/2019	145,691	17,338,753	2691.25		258,971		36,286		273,338			(222,685)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/02/2018	03/04/2019	383	1,031,997	2691.25		16,202		3,375		5,032			(12,827)				
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/08/2018	03/08/2019	4,739	12,807,188	2702.37		266,424		55,505		18,414			(210,919)				
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/15/2018	03/15/2019	4,510	12,194,856	2704.09		258,407		53,835		20,652			(204,572)				
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/19/2018	03/19/2019	3,347	9,033,184	2699.09		174,415		36,336		11,318			(138,078)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/23/2018	03/22/2019	747	1,932,191	2588.26		30,722		6,400		21,092			(24,321)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/23/2018	03/25/2019	373	965,568	2588.26		15,353		3,198		10,608			(12,154)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/29/2018	03/29/2019	1,413	3,731,605	2640.87		57,840		12,050		31,906			(45,790)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/29/2018	04/01/2019	712	1,879,296	2640.87		29,505		6,147		16,258			(23,358)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/02/2018	04/02/2019	360	929,340	2581.88		14,312		4,174		10,630			(10,138)				
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/03/2018	04/03/2019	3,169	8,472,150	2680.19		171,442		50,004		37,503			(121,438)				
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/04/2018	04/04/2019	6,803	18,300,890	2690.18		398,867		116,336		64,920			(282,531)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/06/2018	04/05/2019	1,199	3,122,426	2604.47		48,398		14,116		32,661			(34,282)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/06/2018	04/08/2019	429	1,117,702	2604.47		17,324		5,053		11,755			(12,271)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/10/2018	04/10/2019	401	1,064,835	2656.87		16,505		4,814		8,691			(11,691)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/13/2018	04/12/2019	1,447	3,844,959	2656.3		59,981		17,495		31,409			(42,487)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/13/2018	04/15/2019	743	1,974,162	2656.3		30,797		8,982		16,436			(21,814)				
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/19/2018	04/18/2019	5,566	14,982,476	2698.66		291,054		84,891		67,260			(206,163)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/20/2018	04/22/2019	411	1,096,461	2670.14		17,434		5,085		8,664			(12,349)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/23/2018	04/23/2019	504	1,345,172	2670.29		21,388		6,238		10,657			(15,150)				
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/26/2018	04/26/2019	6,150	16,507,019	2688.74		332,972		97,117		90,238			(235,855)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/27/2018	04/29/2019	468	1,250,083	2669.91		19,876		5,797		10,116			(14,079)				
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/02/2018	05/02/2019	7,998	21,380,424	2675.64		468,416		175,656		151,673			(292,760)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/09/2018	05/09/2019	387	1,045,354	2697.79		16,621		6,233		7,515			(10,388)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/11/2018	05/10/2019	1,548	4,220,489	2727.72		66,977		25,116		25,734			(41,860)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/11/2018	05/13/2019	627	1,711,145	2727.72		27,207		10,203		10,479			(17,005)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/15/2018	05/15/2019	554	1,501,831	2711.45		23,954		8,983		10,212			(14,971)				

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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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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	05/16/2018	05/16/2019	491	1,336,329	2722.46		21,381		8,018		8,554			(13,363)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/18/2018	05/17/2019	1,688	4,043,220	1676.921		70,591		26,472		25,796			(44,120)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/18/2018	05/20/2019	599	1,623,912	2712.97		26,307		9,865		11,147			(16,442)				
S&P 500 Index Option PTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/21/2018	05/21/2019	14,248	38,938,708	2733.01		970,096		363,786		228,558			(606,310)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/25/2018	05/24/2019	16,929	45,481,196	1677.155		965,564		362,087		217,612			(603,478)				
SPXD5UN Index Option PTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/25/2018	05/28/2019	3,143	8,502,472	2705.18		179,565		67,337		38,451			(112,228)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/01/2018	05/31/2019	2,053	5,599,367	2734.62		81,751		35,893		33,105			(45,858)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/01/2018	06/03/2019	538	1,471,132	2734.62		21,626		9,912		8,454			(11,714)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/05/2018	06/05/2019	588	1,616,041	2748.8		23,594		10,814		8,618			(12,780)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/06/2018	06/06/2019	461	1,277,013	2772.35		18,772		8,604		5,923			(10,168)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/08/2018	06/07/2019	6,207	16,604,964	2779.03		309,974		142,071		62,896			(167,903)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/08/2018	06/10/2019	562	1,560,990	2779.03		22,947		10,517		7,074			(12,429)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/11/2018	06/11/2019	539	1,498,866	2782		22,033		10,099		6,699			(11,935)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/13/2018	06/13/2019	507	1,407,911	2775.63		20,556		9,421		6,601			(11,134)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/15/2018	06/14/2019	742	2,062,520	2779.66		30,010		13,754		9,478			(16,255)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/15/2018	06/17/2019	604	1,679,982	2779.66		24,612		11,280		7,820			(13,331)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/18/2018	06/18/2019	13,299	36,887,153	2773.75		747,220		342,476		955			(404,744)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/22/2018	06/21/2019	1,306	3,231,971	2754.88		52,176		23,914		18,229			(28,262)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/22/2018	06/24/2019	553	1,522,416	2754.88		22,380		10,257		8,400			(12,122)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/25/2018	06/25/2019	16,324	43,739,702	1674.236		878,871		402,816		13,152			(476,055)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/26/2018	06/26/2019	7,871	20,329,960	1674.469		416,551		190,919		119,613			(225,632)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/29/2018	06/28/2019	2,530	6,064,954	2718.37		95,735		43,879		40,843			(51,857)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/29/2018	07/01/2019	485	1,319,649	2718.37		19,399		8,891		8,956			(10,508)				
SPXD5UN Index Option PTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/02/2018	07/02/2019	4,354	11,775,889	2704.71		249,985		135,409		71,793			(114,577)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/03/2018	07/03/2019	219	593,132	2713.22		8,719		4,723		4,139			(3,996)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/06/2018	07/05/2019	10,123	27,743,611	2759.82		519,999		281,666		34,664			(238,333)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/06/2018	07/08/2019	604	1,667,958	2759.82		24,686		13,371		9,337			(11,314)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/10/2018	07/10/2019	6,160	16,172,603	1690.829		347,747		188,363		66,600			(159,384)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/11/2018	07/11/2019	413	1,146,276	2774.02		16,965		9,189		5,997			(7,776)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/13/2018	07/12/2019	15,080	40,995,608	1691.255		884,983		479,366		168,915			(405,617)				
SPXD5UN Index Option PTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/13/2018	07/15/2019	4,241	11,640,429	2738.47		245,696		133,085		47,368			(112,611)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/18/2018	07/18/2019	9,578	25,992,093	1693.363		570,340		308,934		106,136			(261,406)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/19/2018	07/19/2019	329	921,821	2804.49		13,643		7,390		4,190			(6,253)				

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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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/23/2018	07/23/2019	4,515	12,130,258	1693.016		257,407		139,429		42,673			(117,978)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/24/2018	07/24/2019	436	1,230,086	2820.4		18,328		9,928		5,214			(8,400)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/27/2018	07/26/2019	4,834	13,428,143	2818.82		274,975		148,945		39,547			(126,030)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/27/2018	07/29/2019	530	1,494,663	2818.82		22,420		12,144		6,499			(10,276)				
SPXD5UN Index Option PTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/30/2018	07/30/2019	4,049	11,187,888	2759.1		234,396		126,965		35,170			(107,432)				
SPXD5UN Index Option PTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/01/2018	08/01/2019	19,512	54,522,932	2758.69		1,137,073		710,671		69,971			(426,402)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/02/2018	08/02/2019	379	1,070,359	2827.22		15,948		9,968		4,510			(5,981)				
SPXD5UN Index Option PTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/06/2018	08/06/2019	3,861	10,738,811	2774.91		241,129		150,706		31,077			(90,423)				
SPXD5UN Index Option PTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/08/2018	08/08/2019	8,139	22,620,030	2774.36		522,719		326,699		69,181			(196,020)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/10/2018	08/09/2019	1,176	3,330,993	2833.28		49,299		30,812		13,913			(18,487)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/10/2018	08/12/2019	760	2,151,897	2833.28		32,063		20,040		9,077			(12,024)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/13/2018	08/13/2019	438	1,236,145	2821.93		18,419		11,512		5,544			(6,907)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/14/2018	08/14/2019	409	1,160,815	2839.96		17,296		10,810		4,761			(6,486)				
SPXD5UN Index Option PTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/15/2018	08/15/2019	6,241	17,314,384	2770.78		392,963		245,602		60,480			(147,361)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/16/2018	08/16/2019	306	868,143	2840.69		12,935		8,085		3,570			(4,851)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/20/2018	08/20/2019	422	1,206,500	2857.05		17,977		11,236		4,623			(6,741)				
SPXD5UN Index Option PTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/21/2018	08/21/2019	5,591	15,686,742	2800.98		348,599		217,874		33,183			(130,725)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/22/2018	08/22/2019	486	1,391,485	2861.82		20,733		12,958		5,239			(7,775)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/23/2018	08/23/2019	485	1,386,817	2856.98		20,664		12,915		5,370			(7,749)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/27/2018	08/27/2019	359	1,039,129	2896.74		15,483		9,677		3,328			(5,806)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/28/2018	08/28/2019	514	1,490,641	2897.52		22,211		13,882		4,773			(8,329)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/04/2018	09/04/2019	405	1,172,375	2896.72		17,468		12,373		3,871			(5,095)				
SPXD5UN Index Option PTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/05/2018	09/05/2019	7,048	19,842,148	2811.18		459,528		325,499		42,672			(134,029)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/07/2018	09/06/2019	2,209	5,464,590	1726.561		87,148		61,730		18,330			(25,418)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/07/2018	09/09/2019	658	1,888,164	2871.68		28,134		19,928		7,184			(8,206)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/10/2018	09/10/2019	11,921	33,835,645	1730.936		636,903		451,139		5,852			(185,763)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/19/2018	09/19/2019	1,787	3,727,217	1741.443		63,007		44,630		8,444			(18,377)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/21/2018	09/20/2019	7,699	21,215,313	1750.646		490,074		347,136		32,218			(142,938)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/21/2018	09/23/2019	712	2,085,472	2929.67		31,595		22,380		6,275			(9,215)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/28/2018	09/27/2019	1,562	4,552,667	2913.98		68,086		48,228		14,986			(19,858)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/28/2018	09/30/2019	401	1,168,844	2913.98		17,416		12,336		3,887			(5,080)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/01/2018	10/01/2019	12,139	35,500,651	2924.59		683,217		540,880		3,875			(142,337)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/02/2018	10/02/2019	400	1,170,301	2923.43		17,555		13,897		3,747			(3,657)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/05/2018	10/04/2019	1,467	4,240,803	2885.57		63,311		50,121		15,964			(13,190)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/05/2018	10/05/2019	15,265	44,048,247	2885.57		862,829		683,073		187			(179,756)				

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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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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	CS E58DKGMJYYYJLN8C3868	10/05/2018	10/06/2019	14,558	42,009,560	2885.57		772,535		611,590		164			(160,945)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/05/2018	10/07/2019	14,947	43,131,701	2885.57		802,785		635,538		5,195			(167,247)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/09/2018	10/09/2019	378	1,087,878	2880.34		16,209		12,832		4,344			(3,377)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/10/2018	10/10/2019	1,331	2,618,892	1688.307		44,241		35,024		16,194			(9,217)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/15/2018	10/15/2019	334	918,439	2750.79		13,501		10,688		6,397			(2,813)				
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/16/2018	10/16/2019	7,836	21,437,854	2731.62		469,938		372,035		174,003			(97,904)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/19/2018	10/18/2019	9,301	23,776,667	1671.411		507,137		401,483		212,110			(105,653)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/19/2018	10/21/2019	491	1,358,784	2767.78		19,974		15,813		8,934			(4,161)				
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/22/2018	10/22/2019	4,648	12,649,396	2721.68		271,156		214,665		111,110			(56,491)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/24/2018	10/24/2019	8,938	23,207,842	1654.751		531,797		421,006		299,796			(110,791)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/26/2018	10/25/2019	913	2,428,154	2658.69		34,844		27,585		22,918			(7,259)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/26/2018	10/28/2019	513	1,364,805	2658.69		19,585		15,505		12,900			(4,080)				
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/30/2018	10/30/2019	22,356	60,237,932	2718.89		1,065,425		843,461		217,993			(221,964)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/31/2018	10/31/2019	11,554	31,330,491	2711.74		484,847		383,837		26,211			(101,010)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/02/2018	11/01/2019	14,736	40,358,990	2723.06		648,564		567,493		46,322			(81,070)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/02/2018	11/04/2019	588	1,601,642	2723.06		22,903		20,041		12,565			(2,863)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/05/2018	11/05/2019	14,393	39,413,323	2738.31		625,665		547,457		42,266			(78,208)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/06/2018	11/06/2019	428	1,178,249	2755.45		16,967		14,846		8,278			(2,121)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/07/2018	11/07/2019	23,173	62,747,196	1687.186		1,170,772		1,024,425		192,915			(146,346)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/09/2018	11/08/2019	18,221	48,643,197	1686.059		1,071,000		937,125		345,987			(133,875)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/09/2018	11/09/2019	12,530	34,845,787	2781.01		633,980		554,732		36,451			(79,247)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/09/2018	11/10/2019	15,811	43,970,584	2781.01		726,149		635,380		39,546			(90,769)				
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/09/2018	11/11/2019	21,481	59,581,905	2753.3		1,037,393		907,719		141,032			(129,674)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/12/2018	11/12/2019	12,401	33,808,235	2726.22		558,981		489,108		93,117			(69,873)				
SPXD5UN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/13/2018	11/13/2019	7,433	20,387,549	2744.48		449,885		393,649		166,213			(56,236)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/14/2018	11/14/2019	12,230	33,041,345	2701.58		520,700		455,612		113,248			(65,087)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/16/2018	11/15/2019	1,345	3,680,046	2736.27		52,993		46,369		27,909			(6,624)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/16/2018	11/18/2019	615	1,682,781	2736.27		24,232		21,203		12,798			(3,029)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/20/2018	11/20/2019	9,256	22,107,878	1670.568		476,546		416,978		219,483			(59,568)				

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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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/28/2018	11/27/2019	8,733	19,365,821	1685.569		427,691		374,229		164,855			(53,461)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/28/2018	11/28/2019	309	847,320	2743.79		22,708		19,870		1,234			(2,839)				
SPXD5UN Index Option PTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/30/2018	11/29/2019	15,383	42,542,699	2766.05		960,926		840,810		303,495			(120,116)				
SPXD5UN Index Option PTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/30/2018	12/02/2019	6,674	18,456,833	2766.05		389,507		340,819		119,359			(48,688)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/04/2018	12/04/2019	689	1,861,466	2700.06		26,433		25,331		16,021			(1,101)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/04/2018	12/05/2019	610	1,645,761	2700.06		23,370		22,396		14,173			(974)				
SPXD5UN Index Option PTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/07/2018	12/06/2019	15,617	42,415,958	2726.74		904,972		867,265		468,354			(37,707)				
SPXD5UN Index Option PTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/07/2018	12/09/2019	5,702	15,485,695	2726.74		306,529		293,757		152,642			(12,772)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/10/2018	12/10/2019	669	1,764,713	2637.72		24,353		23,338		17,833			(1,015)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/14/2018	12/13/2019	7,154	19,320,390	2599.95		388,330		372,150		207,567			(16,180)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/14/2018	12/16/2019	752	1,955,648	2599.95		26,597		25,489		21,356			(1,108)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/18/2018	12/18/2019	17,261	43,950,405	2546.16		509,739		488,500		701,738			(21,239)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/19/2018	12/19/2019	18,767	45,647,360	1643.4		568,987		545,279		846,275			(23,708)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/21/2018	12/21/2019	16,389	39,605,063	2416.62		508,364		487,182		937,579			(21,182)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/21/2018	12/22/2019	20,766	50,182,957	2416.62		618,735		592,954		1,114,109			(25,781)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/21/2018	12/23/2019	19,443	46,987,382	2416.62		556,799		533,599		1,047,862			(23,200)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/28/2018	12/27/2019	8,677	19,758,932	2485.74		377,297		361,576		321,160			(15,721)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/28/2018	12/28/2019	242	602,172	2485.74		15,416		14,773		12,964			(642)				
S&P Digital			Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/28/2018	12/30/2019	1,128	2,804,014	2485.74		37,293		35,739		36,327			(1,554)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/18/2018	05/18/2020	368	617,113	1676.921		19,562		13,449		9,198			(6,113)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/25/2018	06/25/2020	288	482,497	1674.236		15,392		11,223		7,883			(4,169)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/10/2018	07/10/2020	392	663,469	1690.829		21,231		16,366		8,690			(4,865)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/19/2018	10/19/2020	236	393,740	1671.411		12,915		11,569		7,633			(1,345)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/07/2018	11/06/2020	1,036	1,748,084	1687.186		56,288		52,770		28,166			(3,518)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/09/2018	11/09/2020	462	779,107	1686.059		25,165		23,592		12,784			(1,573)				

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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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/20/2018	11/20/2020	944	1,576,990	1670.568		51,252		48,049		31,880			(3,203)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/28/2018	11/27/2020	1,848	3,103,310	1685.569		100,547		94,263		56,757			(6,284)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/19/2018	12/18/2020	709	1,164,694	1643.4		37,620		36,836		33,129			(784)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/27/2018	12/24/2020	1,146	1,882,658	1642.909		60,245		58,990		54,063			(1,255)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/04/2018	01/04/2019	17,329	46,957,202	2702.61		985,485		41,062		37			(944,423)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/05/2018	01/07/2019	2,717	7,369,680	2712.84		142,401		5,933					(136,468)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/10/2018	01/10/2019	5,831	15,810,605	2711.47		338,753		14,115		395			(324,639)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/12/2018	01/11/2019	11,909	32,563,025	2734.23		688,386		28,683		48			(659,703)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/12/2018	01/14/2019	3,715	10,158,134	2734.23		213,711		8,905		48			(204,806)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/12/2018	01/15/2019	2,774	7,586,025	2734.23		155,938		6,497		1			(149,440)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/19/2018	01/18/2019	16,178	44,578,609	2756.59		942,806		39,284		39			(903,522)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/26/2018	01/25/2019	14,045	39,362,567	2806.5		859,494		35,812		3			(823,681)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/26/2018	01/28/2019	3,162	8,874,089	2806.5		180,220		7,509					(172,711)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/02/2018	02/01/2019	10,979	29,980,983	2730.72		655,337		81,917		2,731			(573,420)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/02/2018	02/04/2019	4,103	11,204,865	2730.72		233,401		29,175		392			(204,226)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/06/2018	02/06/2019	4,105	11,058,727	2693.98		226,273		28,284		7,467			(197,989)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/09/2018	02/08/2019	11,398	30,554,077	2680.58		628,202		78,525		33,681			(549,676)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/09/2018	02/11/2019	3,349	8,976,203	2680.58		186,308		23,288		9,882			(163,019)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/15/2018	02/15/2019	3,022	8,168,203	2703.16		164,195		20,524		5,463			(143,671)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/23/2018	02/22/2019	11,889	32,132,868	2702.81		675,161		84,395		28,222			(590,766)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/23/2018	02/25/2019	3,354	9,065,926	2702.81		185,665		23,208		6,579			(162,457)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/01/2018	03/01/2019	14,819	39,799,239	2684.74		860,585		179,289		90,977			(681,297)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/02/2018	03/04/2019	3,807	10,226,958	2686.43		197,432		41,132		14,120			(156,300)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/06/2018	03/06/2019	4,933	13,306,952	2697.35		280,070		58,348		23,186			(221,722)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/09/2018	03/08/2019	11,851	32,163,039	2714.03		658,446		137,176		24,858			(521,270)				

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SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/09/2018	03/11/2019	3,012	8,174,295	2714.03		166,004		34,584		7,154			(131,420)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/14/2018	03/14/2019	8,586	23,229,329	2705.41		485,626		101,172		30,844			(384,454)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/20/2018	03/20/2019	5,243	14,156,116	2700.23		308,398		64,249		29,919			(244,148)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/21/2018	03/21/2019	8,079	21,804,326	2698.95		460,549		95,948		39,091			(364,602)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/22/2018	03/22/2019	4,327	11,584,268	2677.49		250,401		52,167		43,668			(198,234)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/27/2018	03/27/2019	4,988	13,344,139	2675.05		275,465		57,388		53,697			(218,076)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/28/2018	03/28/2019	7,908	21,164,874	2676.47		465,999		97,083		100,286			(368,916)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/29/2018	03/29/2019	14,963	40,173,242	2684.79		865,571		180,327		140,162			(685,244)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/29/2018	04/01/2019	4,663	12,519,901	2684.79		258,069		53,764		37,895			(204,305)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/02/2018	04/02/2019	4,857	12,966,418	2669.53		266,776		77,810		61,661			(188,967)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/06/2018	04/05/2019	10,732	28,494,876	1669.447		588,518		171,651		109,218			(416,867)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/06/2018	04/08/2019	3,680	9,866,584	2681.01		206,456		60,216		39,003			(146,240)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/11/2018	04/11/2019	8,196	21,696,815	1672.931		467,643		136,396		91,131			(331,247)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/13/2018	04/12/2019	16,429	43,884,304	1673.535		945,852		275,873		163,035			(669,978)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/13/2018	04/15/2019	4,652	12,510,832	2689.17		267,289		77,959		45,726			(189,330)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/20/2018	04/18/2019	20,815	54,873,142	1673.284		1,197,606		349,302		205,692			(848,304)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/20/2018	04/22/2019	3,571	9,608,659	2690.4		205,732		60,005		38,888			(145,727)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/24/2018	04/24/2019	826	1,376,988	1666.768		26,258		7,659		7,540			(18,599)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/25/2018	04/25/2019	6,097	16,157,707	1668.886		351,855		102,624		83,398			(249,231)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/27/2018	04/26/2019	14,768	39,195,101	1672.732		843,752		246,094		172,742			(597,657)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/27/2018	04/29/2019	5,339	14,367,340	2691.24		305,795		89,190		61,939			(216,605)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/30/2018	04/30/2019	3,572	9,586,027	2683.74		199,486		58,183		46,361			(141,303)				

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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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/01/2018	05/01/2019	6,061	15,214,147	1667.381		322,890		121,084		81,461			(201,806)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/02/2018	05/02/2019	457	759,897	1662.267		14,778		5,542		5,126			(9,236)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/04/2018	05/03/2019	19,050	50,692,757	2681.76		1,105,647		414,618		316,789			(691,030)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/04/2018	05/06/2019	4,275	11,463,645	2681.76		242,570		90,964		62,011			(151,606)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/09/2018	05/09/2019	7,664	19,651,947	1669.397		425,969		159,739		110,534			(266,231)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/11/2018	05/10/2019	13,696	36,192,875	1674.952		760,243		285,091		158,579			(475,152)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/11/2018	05/13/2019	5,775	15,583,393	2698.2		322,826		121,060		65,956			(201,766)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/15/2018	05/15/2019	7,573	19,055,724	1672.85		389,368		146,013		86,994			(243,355)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/16/2018	05/16/2019	8,427	22,344,444	1675.875		484,570		181,714		104,717			(302,856)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/18/2018	05/17/2019	12,962	35,038,147	2703.14		763,475		286,303		160,213			(477,172)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/18/2018	05/20/2019	4,392	11,872,262	2703.14		243,861		91,448		46,957			(152,413)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/22/2018	05/22/2019	6,287	17,001,902	2704.45		355,678		133,379		71,410			(222,299)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/24/2018	05/24/2019	3,546	9,317,960	1678.277		199,670		74,876		40,834			(124,794)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/29/2018	05/29/2019	4,885	12,235,140	1670.16		243,263		91,224		66,120			(152,039)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/01/2018	05/31/2019	19,445	52,531,929	2703.08		1,108,333		486,209		267,340			(622,124)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/01/2018	06/03/2019	3,665	9,908,046	2703.08		215,353		98,703		53,549			(116,649)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/05/2018	06/05/2019	7,507	19,077,725	1678.725		401,991		184,246		89,768			(217,745)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/08/2018	06/07/2019	1,002	1,691,417	1688.162		33,655		15,425		6,499			(18,230)				

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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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/11/2018	06/11/2019	4,643	12,333,272	1688.489		253,048		115,980		37,746			(137,068)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/12/2018	06/12/2019	6,766	17,641,552	1689.242		381,546		174,875		62,583			(206,671)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/13/2018	06/13/2019	8,360	21,815,622	1684.854		488,203		223,760		99,049			(264,443)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/15/2018	06/14/2019	16,087	42,785,143	1687.73		942,155		431,821		170,469			(510,334)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/15/2018	06/17/2019	4,459	12,160,029	2726.78		256,800		117,700		41,982			(139,100)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/18/2018	06/18/2019	4,215	11,144,520	1682.403		231,439		106,076		44,833			(125,363)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/19/2018	06/19/2019	25,968	70,636,677	1679.152		1,436,408		658,354		114,786			(778,054)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/20/2018	06/20/2019	20,623	56,730,532	2713.16		1,163,057		533,068		91,885			(629,989)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/22/2018	06/21/2019	529	887,854	1678.089		11,276		5,168		4,369			(6,108)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/27/2018	06/27/2019	13,649	36,688,724	1670.763		730,193		334,672		1,917			(395,521)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/03/2018	07/03/2019	3,838	9,558,849	1671.427		203,210		110,072		62,121			(93,138)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/06/2018	07/05/2019	21,512	57,343,141	1680.988		1,292,060		699,866		315,113			(592,194)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/06/2018	07/08/2019	4,143	11,271,355	2720.36		257,924		139,709		62,857			(118,215)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/09/2018	07/09/2019	4,802	12,479,888	1685.816		263,775		142,878		53,421			(120,897)				
S&P 500 Indx Opt MOPTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/10/2018	07/10/2019	14,988	41,872,908	2793.84		809,131		438,279		3,928			(370,852)				
S&P 500 Indx Opt MOPTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/17/2018	07/17/2019	16,770	47,116,819	2809.55		918,008		497,255		915			(420,754)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/20/2018	07/19/2019	15,233	41,395,934	2747.78		942,940		510,759		157,260			(432,181)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/20/2018	07/22/2019	5,142	14,129,793	2747.78		300,972		163,026		45,540			(137,945)				

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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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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	07/24/2018	07/24/2019	19,436	54,495,801	2749.83		1,109,779		601,130		47,327			(508,649)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/25/2018	07/25/2019	7,996	21,700,727	1702.092		498,977		270,279		72,204			(228,698)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/27/2018	07/26/2019	25,270	69,789,396	1703.767		1,506,476		816,008		103,949			(690,468)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/27/2018	07/29/2019	5,147	14,214,193	2761.77		308,076		166,875		40,254			(141,202)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/31/2018	07/31/2019	1,111	1,899,743	1709.916		33,932		18,380		5,194			(15,552)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/01/2018	08/01/2019	157	266,785	1701.227		3,655		2,284		911			(1,371)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/03/2018	08/02/2019	12,997	35,269,125	1709.218		809,299		505,812		97,699			(303,487)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/03/2018	08/05/2019	4,938	13,689,474	2772.14		311,080		194,425		37,281			(116,655)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/06/2018	08/06/2019	1,005	1,718,446	1710.536		35,438		22,149		5,047			(13,289)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/07/2018	08/07/2019	990	1,695,330	1712.122		34,115		21,322		4,743			(12,793)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/09/2018	08/09/2019	4,921	13,641,318	2772.19		308,526		192,829		38,993			(115,697)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/14/2018	08/14/2019	1,270	2,168,580	1707.236		44,788		27,993		7,327			(16,796)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/15/2018	08/15/2019	428	731,013	1706.697		14,445		9,028		2,513			(5,417)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/17/2018	08/16/2019	33,623	94,023,872	1720.57		2,016,817		1,260,511		115,978			(756,306)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/17/2018	08/19/2019	5,122	14,309,659	2793.67		319,875		199,922		29,274			(119,953)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/22/2018	08/22/2019	20,103	56,313,110	1721.239		1,175,420		734,637		50,982			(440,782)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/24/2018	08/23/2019	15,368	41,649,876	1722.171		950,698		594,186		88,418			(356,512)				

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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
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SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/24/2018	08/26/2019	5,292	14,806,902	2797.8		343,297		214,560		32,581			(128,736)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/28/2018	08/28/2019	1,100	1,899,020	1725.768		35,683		22,302		4,053			(13,381)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/29/2018	08/29/2019	915	1,582,485	1729.312		32,515		20,322		3,172			(12,193)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/31/2018	08/30/2019	624	1,075,662	1724.357		18,593		11,621		2,358			(6,973)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/04/2018	09/04/2019	5,395	14,828,480	1722.395		317,198		224,682		28,310			(92,516)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/05/2018	09/05/2019	1,192	2,061,039	1728.916		41,574		29,448		4,300			(12,126)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/07/2018	09/06/2019	11,399	32,006,410	2807.74		755,274		534,986		69,658			(220,288)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/07/2018	09/09/2019	9,603	26,962,430	2807.74		625,719		443,217		57,883			(182,501)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/11/2018	09/11/2019	8,745	23,253,705	1731.481		526,680		373,065		42,545			(153,615)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/12/2018	09/12/2019	9,505	25,711,237	1734.304		598,827		424,169		44,987			(174,658)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/14/2018	09/13/2019	14,524	40,813,379	1739.458		956,783		677,721		61,388			(279,062)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/14/2018	09/14/2019	15,301	44,447,828	2904.98		920,409		651,956		125			(268,453)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/14/2018	09/15/2019	13,094	38,037,941	2904.98		740,136		524,263		35			(215,873)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/14/2018	09/16/2019	21,162	60,977,502	2830.13		1,245,037		881,902		25,111			(363,136)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/18/2018	09/18/2019	926	1,612,681	1741.375		33,136		23,471		2,587			(9,665)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/24/2018	09/24/2019	239	416,092	1739.493		9,903		7,015		775			(2,888)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/25/2018	09/25/2019	870	1,509,971	1735.374		32,410		22,957		3,053			(9,453)				

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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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/28/2018	09/27/2019	19,339	53,446,438	1730.82		1,272,659		901,467		115,740			(371,192)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/28/2018	09/30/2019	6,572	18,523,420	2818.57		436,601		309,259		38,474			(127,342)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/01/2018	10/01/2019	5,342	14,800,329	1734.665		349,852		276,966		27,951			(72,886)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/02/2018	10/02/2019	6,043	17,087,512	2827.42		402,672		318,782		31,241			(83,890)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/05/2018	10/04/2019	21,011	58,114,290	1722.705		1,385,912		1,097,180		155,772			(288,732)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/05/2018	10/07/2019	7,434	20,864,100	2806.71		511,958		405,300		59,882			(106,658)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/08/2018	10/08/2019	4,621	12,437,717	1726.741		297,912		235,847		30,683			(62,065)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/09/2018	10/09/2019	5,575	15,123,119	1715.88		369,943		292,872		52,276			(77,072)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/10/2018	10/10/2019	8,691	23,915,110	2751.63		605,534		479,381		167,605			(126,153)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/12/2018	10/11/2019	23,297	62,459,830	2718.06		1,466,124		1,160,682		676,341			(305,443)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/12/2018	10/14/2019	7,128	19,375,257	2718.06		425,068		336,512		183,734			(88,556)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/15/2018	10/15/2019	4,570	12,423,583	2718.47		268,842		212,834		114,994			(56,009)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/19/2018	10/18/2019	16,742	45,632,949	2725.64		1,075,519		851,453		434,574			(224,067)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/19/2018	10/21/2019	6,469	17,633,344	2725.64		373,436		295,636		143,067			(77,799)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/23/2018	10/23/2019	8,198	21,000,740	1665.818		470,282		372,307		216,704			(97,975)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/26/2018	10/25/2019	22,715	60,142,076	1652.391		1,334,732		1,056,662		784,147			(278,069)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/26/2018	10/28/2019	7,464	20,122,330	2695.86		420,899		333,211		254,062			(87,687)				
Nasdaq 100 Indx Opt MAV			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/31/2018	10/31/2019	10,646	27,972,911	2711.74		598,901		474,130		268,007			(124,771)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/02/2018	11/01/2019	15,259	40,604,439	1672.25		913,976		799,729		368,405			(114,247)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/02/2018	11/04/2019	7,140	19,486,229	2729.35		436,139		381,622		176,065			(54,517)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/05/2018	11/05/2019	5,881	16,090,239	2735.84		346,939		303,571		127,588			(43,367)				

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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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/06/2018	11/06/2019	1,330	2,233,666	1679.287		46,366		40,570		20,035			(5,796)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/13/2018	11/13/2019	1,309	2,199,375	1680.074		47,250		41,344		20,353			(5,906)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/16/2018	11/15/2019	20,724	56,038,449	1686.572		1,273,343		1,114,175		421,257			(159,168)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/16/2018	11/18/2019	7,073	19,490,625	2755.65		407,354		356,434		126,445			(50,919)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/19/2018	11/19/2019	6,304	16,245,391	2747.48		329,869		288,635		119,801			(41,234)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/21/2018	11/21/2019	8,822	24,108,707	2732.76		513,118		448,978		221,952			(64,140)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/21/2018	11/22/2019	15,923	43,480,497	2732.76		961,847		841,616		430,995			(120,231)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/23/2018	11/25/2019	5,450	14,877,471	2729.94		312,180		273,157		139,138			(39,022)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/26/2018	11/26/2019	1,514	4,145,541	2738.11		82,254		71,972		32,931			(10,282)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/27/2018	11/27/2019	2,413	6,612,100	2740.44		144,605		126,529		58,196			(18,076)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/29/2018	11/29/2019	5,181	14,284,227	2756.86		335,485		293,549		116,170			(41,936)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/03/2018	12/03/2019	3,723	10,325,539	2773.47		214,176		205,252		56,133			(8,924)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/04/2018	12/04/2019	5,825	16,000,488	2747.05		351,337		336,698		134,708			(14,639)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/04/2018	12/05/2019	5,268	14,470,131	2747.05		317,123		303,909		120,272			(13,213)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/06/2018	12/06/2019	6,950	19,066,272	2743.22		423,008		405,383		182,822			(17,625)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/10/2018	12/10/2019	4,999	13,634,980	2727.6		271,484		260,172		138,324			(11,312)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/11/2018	12/11/2019	5,792	15,801,121	2728.27		345,280		330,893		175,804			(14,387)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/12/2018	12/12/2019	1,896	3,162,630	1667.96		65,432		62,705		37,497			(2,726)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/14/2018	12/13/2019	15,181	41,301,249	2720.57		909,745		871,839		505,246			(37,906)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/14/2018	12/16/2019	6,362	17,308,153	2720.57		357,004		342,129		195,764			(14,875)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/21/2018	12/20/2019	22,307	58,117,206	1632.952		1,265,168		1,212,452		1,122,030			(52,715)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/21/2018	12/23/2019	8,072	21,598,164	2675.55		464,093		444,756		419,011			(19,337)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/24/2018	12/24/2019	1,666	4,421,303	2654.32		78,880		75,594		88,105			(3,287)				
SPXD5UN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/28/2018	12/27/2019	16,437	44,264,854	2693.05		971,137		930,673		770,723			(40,464)				

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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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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	12/28/2018	12/30/2019	10,141	27,310,712	2693.05		589,757		565,183		470,640			(24,573)				
SPXD5UN Index Option PTPT			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/31/2018	12/31/2019	7,036	18,982,637	2697.85		396,411		379,894		304,064			(16,517)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/09/2018	04/09/2020	266	444,703	1669.767		14,008		9,047		6,975			(4,961)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/18/2018	04/17/2020	185	310,854	1682.256		9,605		6,203		4,064			(3,402)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/25/2018	04/24/2020	142	236,508	1668.886		7,497		4,842		3,841			(2,655)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/30/2018	04/30/2020	444	740,005	1667.616		23,458		15,150		12,351			(8,308)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/03/2018	05/01/2020	642	1,065,514	1659.378		34,234		23,536		19,785			(10,698)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/09/2018	05/08/2020	284	473,879	1669.397		15,022		10,328		7,789			(4,694)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/11/2018	05/11/2020	428	717,640	1674.952		22,749		15,640		10,905			(7,109)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/15/2018	05/15/2020	518	867,038	1672.85		27,312		18,777		13,673			(8,535)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/29/2018	05/29/2020	812	1,356,172	1670.16		43,404		29,840		22,571			(13,564)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/08/2018	06/08/2020	282	475,411	1688.162		14,690		10,712		6,170			(3,979)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/11/2018	06/11/2020	302	509,804	1688.489		16,059		11,710		6,615			(4,349)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/13/2018	06/12/2020	619	1,043,365	1684.854		32,931		24,012		13,903			(8,919)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/19/2018	06/19/2020	347	582,945	1679.152		18,363		13,390		8,799			(4,973)				

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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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/27/2018	06/26/2020	306	510,858	1670.763		16,194		11,808		8,779			(4,386)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/05/2018	07/02/2020	1,141	1,911,853	1678.177		60,032		46,275		31,010			(13,757)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/19/2018	07/17/2020	278	471,566	1693.822		15,326		11,814		5,970			(3,512)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/20/2018	07/20/2020	265	450,129	1696.102		14,742		11,363		5,533			(3,378)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/25/2018	07/24/2020	546	929,246	1702.092		30,108		23,208		10,499			(6,900)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/27/2018	07/27/2020	271	461,658	1703.767		14,819		11,423		5,110			(3,396)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/01/2018	07/31/2020	460	784,627	1701.227		25,487		20,103		8,445			(5,383)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/06/2018	08/06/2020	303	518,746	1710.536		16,704		13,572		5,263			(3,132)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/14/2018	08/14/2020	1,067	1,821,842	1707.236		58,663		47,664		19,704			(10,999)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/17/2018	08/17/2020	551	947,459	1720.57		30,982		25,173		8,383			(5,809)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/23/2018	08/21/2020	350	601,154	1718.549		19,658		15,972		5,530			(3,686)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/28/2018	08/28/2020	311	536,415	1725.768		17,702		14,383		4,463			(3,319)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/31/2018	08/31/2020	285	491,975	1724.357		16,826		13,671		4,209			(3,155)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/05/2018	09/04/2020	365	631,143	1728.916		20,638		17,629		5,063			(3,010)				

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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/12/2018	09/11/2020	741	1,283,275	1734.304		41,578		35,515		9,932			(6,063)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/18/2018	09/18/2020	427	743,180	1741.375		23,856		20,377		5,022			(3,479)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/24/2018	09/24/2020	395	686,429	1739.493		22,378		19,114		4,840			(3,263)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/28/2018	09/25/2020	653	1,131,771	1730.82		36,761		31,400		8,912			(5,361)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/01/2018	10/01/2020	245	425,090	1734.665		13,858		12,414		3,279			(1,444)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/08/2018	10/08/2020	689	1,190,386	1726.741		39,045		34,978		10,508			(4,067)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/11/2018	10/09/2020	771	1,295,363	1660.423		41,582		37,251		22,888			(4,331)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/23/2018	10/23/2020	238	395,692	1665.818		12,642		11,325		8,262			(1,317)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/26/2018	10/26/2020	495	818,278	1652.391		26,185		23,457		20,174			(2,728)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/31/2018	10/30/2020	314	523,728	1665.836		16,759		15,014		11,006			(1,746)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/02/2018	11/02/2020	236	394,260	1672.25		12,616		11,828		7,669			(789)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/06/2018	11/06/2020	351	588,947	1679.287		18,846		17,668		10,517			(1,178)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/13/2018	11/13/2020	552	927,765	1680.074		29,503		27,659		16,523			(1,844)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/16/2018	11/16/2020	510	860,731	1686.572		27,371		25,661		14,140			(1,711)				

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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/19/2018	11/19/2020	1,387	2,331,675	1681.142		74,847		70,169		41,223			(4,678)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/12/2018	12/11/2020	1,401	2,336,325	1667.96		75,230		73,662		49,714			(1,567)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/20/2018	12/18/2020	472	773,292	1637.501		24,745		24,230		23,472			(516)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/21/2018	12/21/2020	484	789,702	1632.952		25,507		24,976		25,226			(531)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/04/2018	01/04/2019	23,709	64,581,926	2723.99		1,457,119		60,713					(1,396,406)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/24/2018	01/24/2019	15,696	44,538,467	2837.54		916,662		38,194					(878,468)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/01/2018	02/01/2019	14,070	39,705,378	2821.98		803,390		100,424					(702,966)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/09/2018	02/09/2019	18,978	49,714,907	2619.55		899,248		112,406					(786,842)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/09/2018	02/10/2019	17,549	45,969,449	2619.55		810,141		101,268		49			(708,873)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/09/2018	02/11/2019	14,985	39,252,979	2619.55		705,463		88,183					(617,280)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/14/2018	02/14/2019	14,314	38,628,266	2698.63		734,849		91,856					(642,993)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/23/2018	02/23/2019	15,025	41,278,994	2747.3		827,578		103,447					(724,131)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/23/2018	02/24/2019	16,651	45,745,877	2747.3		917,336		114,667					(802,669)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/23/2018	02/25/2019	14,509	39,861,773	2747.3		794,268		99,283					(694,984)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/05/2018	03/05/2019	11,499	31,288,730	2720.94		618,749		128,906		27			(489,843)				
S&P Digital			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/15/2018	03/15/2019	12,736	34,989,678	2747.33		673,163		140,242		3,339			(532,921)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/20/2018	03/20/2019	15,002	40,759,854	2716.94		788,914		164,357					(624,557)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/27/2018	03/27/2019	17,859	46,659,747	2612.62		838,392		174,665					(663,727)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/28/2018	03/28/2019	17,045	44,401,973	2605		781,236		162,758					(618,479)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/02/2018	04/02/2019	14,731	38,033,841	2581.88		624,120		182,035		801			(442,085)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/10/2018	04/10/2019	14,780	39,267,755	2656.87		666,595		194,424		15,083			(472,172)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/11/2018	04/11/2019	17,253	45,584,417	2642.19		803,493		234,352		9,760			(569,141)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/17/2018	04/17/2019	18,636	50,436,557	2706.39		944,864		275,585		1,631			(669,279)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/24/2018	04/24/2019	16,646	43,855,463	2634.56		822,445		239,880					(582,565)				
S&P Digital			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/25/2018	04/25/2019	658	1,735,903	2639.4		27,427		8,000		16,168			(19,428)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/27/2018	04/27/2019	14,713	39,283,619	2669.91		797,279		232,540					(564,739)				

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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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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.	MS 4PQUHN3JPFGFNF3BB653	04/27/2018	04/28/2019	16,774	44,784,256	2669.91		904,751		263,886					(640,865)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	04/27/2018	04/29/2019	16,476	43,989,804	2669.91		843,014		245,879					(597,135)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	05/02/2018	05/02/2019	15,788	41,610,883	2635.67		783,231		293,712		339			(489,519)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	05/04/2018	05/04/2019	16,470	43,865,999	2663.42		875,885		328,457		612			(547,428)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	05/04/2018	05/05/2019	16,034	42,704,838	2663.42		828,417		310,656		1,206			(517,761)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	05/04/2018	05/06/2019	15,280	40,696,047	2663.42		772,633		289,738		670			(482,896)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	05/10/2018	05/10/2019	14,017	38,170,076	2723.07		729,765		273,662		8,039			(456,103)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	05/14/2018	05/14/2019	13,635	37,225,804	2730.13		732,301		274,613		5,261			(457,688)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	05/18/2018	05/18/2019	15,323	41,572,020	2712.97		836,423		313,659		5,042			(522,765)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	05/18/2018	05/19/2019	18,406	49,935,583	2712.97		989,348		371,006		2,202			(618,343)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	05/18/2018	05/20/2019	15,229	41,316,293	2712.97		838,363		314,386		18			(523,977)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	05/22/2018	05/22/2019	17,366	47,313,733	2724.44		973,680		365,130					(608,550)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	05/24/2018	05/24/2019	12,795	34,902,312	2727.76		706,079		264,780					(441,299)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	05/31/2018	05/31/2019	11,965	32,369,424	2705.27		607,483		227,806		13			(379,677)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	06/05/2018	06/05/2019	14,853	40,828,852	2748.8		843,027		386,387		233			(456,639)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	06/06/2018	06/06/2019	13,009	36,065,211	2772.35		718,429		329,280		54			(389,149)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	06/11/2018	06/11/2019	13,756	38,269,891	2782		783,167		358,951		3,195			(424,215)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	06/26/2018	06/26/2019	15,672	42,676,276	2723.06		833,805		382,161		5			(451,644)				
SPXD5UN Index Option PTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	06/29/2018	06/28/2019	25,211	68,361,308	2707		1,425,408		653,312		208,909			(772,096)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	06/29/2018	06/29/2019	15,253	41,462,130	2718.37		859,596		393,981					(465,614)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	06/29/2018	06/30/2019	19,236	52,289,571	2718.37		1,017,107		466,174		3			(550,933)				
SPXD5UN Index Option PTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	06/29/2018	07/01/2019	18,010	48,910,482	2707		979,173		448,788		63,815			(530,385)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	07/02/2018	07/02/2019	13,831	37,711,882	2726.71		722,186		391,184		521			(331,002)				
SPXD5UN Index Option PTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	07/16/2018	07/16/2019	16,777	46,741,185	2734.3		930,187		503,851		38,262			(426,336)				
SPXD5UN Index Option PTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	07/19/2018	07/19/2019	18,505	51,633,843	2743.87		1,077,764		583,789		51,023			(493,975)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	07/23/2018	07/23/2019	13,362	37,507,680	2806.98		740,932		401,338					(339,594)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	07/24/2018	07/24/2019	920	1,560,866	1696.785		29,011		15,714		6,032			(13,297)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	07/25/2018	07/25/2019	11,953	34,019,153	2846.07		670,083		362,962					(307,121)				

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 Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted 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	08/02/2018	08/02/2019	11,572	32,716,436	2827.22		643,817		402,386		13			(241,431)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/09/2018	08/09/2019	13,143	37,503,632	2853.58		747,386		467,116		1,095			(280,270)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/17/2018	08/17/2019	14,142	40,306,191	2850.13		812,375		507,734		116			(304,641)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/17/2018	08/18/2019	15,626	44,536,025	2850.13		864,086		540,053		98			(324,032)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/17/2018	08/19/2019	13,407	38,211,595	2850.13		745,960		466,225		16			(279,735)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/20/2018	08/20/2019	11,130	31,797,927	2857.05		606,712		379,195					(227,517)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/24/2018	08/24/2019	12,120	34,840,079	2874.69		687,645		429,778					(257,867)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/24/2018	08/25/2019	15,572	44,765,725	2874.69		886,116		553,822					(332,293)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/24/2018	08/26/2019	10,948	31,470,849	2874.69		596,469		372,793					(223,676)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/27/2018	08/27/2019	12,096	35,040,242	2896.74		651,134		406,959					(244,175)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/28/2018	08/28/2019	13,548	39,256,414	2897.52		758,522		474,076					(284,446)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/04/2018	09/04/2019	12,295	35,613,815	2896.72		650,224		460,575					(189,649)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/06/2018	09/06/2019	9,223	26,543,134	2878.05		510,736		361,771		25			(148,965)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/07/2018	09/07/2019	10,898	31,295,410	2871.68		619,501		438,813		577			(180,688)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/07/2018	09/08/2019	10,586	30,398,728	2871.68		582,445		412,565		583			(169,880)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/07/2018	09/09/2019	16,069	46,143,787	2871.68		862,079		610,639		535			(251,440)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/12/2018	09/12/2019	11,040	31,892,868	2888.92		613,009		434,215		437			(178,794)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/18/2018	09/18/2019	15,079	43,793,329	2904.31		826,556		585,477		5			(241,079)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/21/2018	09/21/2019	15,124	44,307,271	2929.67		908,618		643,604					(265,014)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/21/2018	09/22/2019	13,517	39,600,959	2929.67		781,529		553,583					(227,946)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/21/2018	09/23/2019	12,335	36,138,061	2929.67		724,490		513,180					(211,310)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/26/2018	09/26/2019	11,173	32,468,660	2905.97		635,113		449,871					(185,241)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/28/2018	09/28/2019	14,137	41,196,203	2913.98		849,570		601,779					(247,791)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/28/2018	09/29/2019	14,214	41,418,728	2913.98		819,813		580,701					(239,112)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/28/2018	09/30/2019	14,031	40,887,295	2913.98		796,229		563,996					(232,234)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/04/2018	10/04/2019	14,442	41,905,426	2901.61		806,466		638,452		60			(168,014)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/08/2018	10/08/2019	13,915	40,137,178	2884.43		741,869		587,313		604			(154,556)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/10/2018	10/10/2019	12,944	36,058,749	2785.68		649,486		514,176		16,771			(135,310)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/11/2018	10/11/2019	13,219	36,066,742	2728.37		640,489		507,054		53,466			(133,435)				

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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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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.	MS 4PQUHN3JPFGFNF3BB653	10/16/2018	10/16/2019	13,188	37,056,546	2809.92		661,178		523,433		12,584			(137,745)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	10/22/2018	10/22/2019	13,287	36,616,716	2755.88		636,826		504,154		136			(132,672)				
S&P Digital			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	10/23/2018	10/23/2019	13,438	36,829,991	2740.69		623,656		493,728		8,194			(129,928)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	11/06/2018	11/06/2019	15,091	41,583,381	2755.45		657,361		575,191		24,579			(82,170)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	11/13/2018	11/13/2019	14,608	39,765,299	2722.18		638,096		558,334		102,600			(79,762)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	11/19/2018	11/19/2019	11,861	31,914,611	2690.73		481,430		421,252		66,850			(60,179)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	11/26/2018	11/26/2019	7,588	20,286,478	2673.45		289,331		253,165		24,705			(36,166)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	12/04/2018	12/04/2019	15,399	41,577,729	2700.06		601,589		576,523		105,793			(25,066)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	12/04/2018	12/05/2019	11,427	30,853,249	2700.06		465,053		445,676		85,402			(19,377)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	12/06/2018	12/06/2019	17,389	46,879,607	2695.95		692,284		663,439		138,454			(28,845)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	12/11/2018	12/11/2019	14,447	38,093,739	2636.78		490,168		469,744		311,636			(20,424)				
S&P Digital			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	12/24/2018	12/24/2019	316	743,810	2351.1		9,967		9,552		11,273			(415)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	12/26/2018	12/26/2019	1,710	3,022,398	1636.939		55,259		52,957		54,418			(2,302)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	12/31/2018	12/31/2019	1,324	2,177,326	1644.905		46,091		44,171		39,982			(1,920)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	07/24/2018	07/24/2020	287	486,850	1696.785		16,163		12,459		5,960			(3,704)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	12/26/2018	12/24/2020	466	763,003	1636.939		24,721		24,206		23,391			(515)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	12/31/2018	12/31/2020	614	1,010,574	1644.905		32,743		32,060		28,521			(682)				
Dow Index Option PTPT			Equity/Index.	OCC 549300CII6SLYGKNHA04	01/04/2018	01/04/2019	1,299		250.75		178,416		7,434		7			(170,982)				
Dow Index Option PTPT			Equity/Index.	OCC 549300CII6SLYGKNHA04	01/11/2018	01/11/2019	677		255.75		94,723		3,947		90			(90,776)				
Dow Index Option PTPT			Equity/Index.	OCC 549300CII6SLYGKNHA04	01/29/2018	01/29/2019	532		264.39		76,601		3,192		378			(73,409)				
Dow Index Option PTPT			Equity/Index.	OCC 549300CII6SLYGKNHA04	01/31/2018	01/31/2019	714		270.64		96,521		4,022		742			(92,499)				
Dow Index Option PTPT			Equity/Index.	OCC 549300CII6SLYGKNHA04	02/01/2018	02/01/2019	593		261.87		85,555		10,694		973			(74,861)				
Dow Index Option PTPT			Equity/Index.	OCC 549300CII6SLYGKNHA04	02/12/2018	02/12/2019	739		254.62		101,257		12,657		32,353			(88,600)				
Dow Index Option PTPT			Equity/Index.	OCC 549300CII6SLYGKNHA04	02/15/2018	02/15/2019	421		252		60,629		7,579		6,496			(53,050)				
Dow Index Option PTPT			Equity/Index.	OCC 549300CII6SLYGKNHA04	02/21/2018	02/21/2019	579		254.18		79,164		9,896		11,383			(69,269)				

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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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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	02/27/2018	02/27/2019	702		254.1		99,554		12,444		10,573			(87,109)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	03/05/2018	03/05/2019	593		248.75		82,351		17,157		18,954			(65,195)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	03/27/2018	03/27/2019	1,102		238.58		147,917		30,816		132,928			(117,101)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	04/04/2018	04/04/2019	804		242.64		106,241		30,987		68,808			(75,254)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	04/05/2018	04/05/2019	891		245.05		121,565		35,456		61,131			(86,108)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	04/10/2018	04/10/2019	460		254.45		62,558		18,246		36,842			(44,312)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	04/11/2018	04/11/2019	689		250.36		86,921		25,352		54,505			(61,569)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	04/16/2018	04/16/2019	606		254.33		80,196		23,390		38,693			(56,805)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	04/17/2018	04/17/2019	889		256.55		120,136		35,040		41,976			(85,096)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	04/20/2018	04/19/2019	720		246.65		99,582		29,045		41,476			(70,538)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	04/25/2018	04/25/2019	1,019		249.27		130,130		37,955		84,299			(92,175)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	05/02/2018	05/02/2019	903		247.62		116,817		43,807		99,219			(73,011)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	05/08/2018	05/08/2019	573		243.6		76,256		28,596		51,552			(47,660)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	05/30/2018	05/30/2019	958		255.31		122,393		45,898		52,362			(76,496)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	06/05/2018	06/05/2019	565		248		78,861		36,145		36,220			(42,716)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	06/19/2018	06/19/2019	691		247		94,734		43,420		44,350			(51,314)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	07/09/2018	07/09/2019	602		247.77		83,536		45,249		42,444			(38,287)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	07/10/2018	07/10/2019	576		249.19		77,904		42,198		33,762			(35,706)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	07/12/2018	07/12/2019	488		249.25		67,889		36,773		28,864			(31,116)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	07/17/2018	07/17/2019	662		251.2		90,828		49,198		35,137			(41,629)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	07/23/2018	07/23/2019	476		250.44		67,441		36,531		26,182			(30,910)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	08/06/2018	08/06/2019	703		263.95		93,839		58,649		26,950			(35,189)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	08/08/2018	08/08/2019	756		264.79		94,015		58,759		26,060			(35,256)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	08/13/2018	08/13/2019	809		260.7		108,342		67,714		42,078			(40,628)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	08/28/2018	08/28/2019	804		260.64		113,976		71,235		24,514			(42,741)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	08/29/2018	08/29/2019	635		270.39		81,355		50,847		18,836			(30,508)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	09/17/2018	09/17/2019	609		260.62		87,607		62,055		20,455			(25,552)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	09/25/2018	09/25/2019	584		264.92		85,645		60,665		16,832			(24,980)				
Dow Index Option PTPT			Equity/Index	OCC 549300CII6SLYGKNHA04	10/11/2018	10/11/2019	1,061		250.53		151,260		119,748		68,040			(31,513)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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	10/22/2018	10/22/2019	438		253.17		64,634		51,169		25,438			(13,465)				
Dow Index Option PTPT			Equity/Index.	OCC 549300CII6SLYGKNHA04	10/29/2018	10/29/2019	486		244.43		67,966		53,806		43,129			(14,160)				
Dow Index Option PTPT			Equity/Index.	OCC 549300CII6SLYGKNHA04	10/31/2018	10/31/2019	669		251.16		92,512		73,239		38,105			(19,273)				
Dow Index Option PTPT			Equity/Index.	OCC 549300CII6SLYGKNHA04	11/05/2018	11/05/2019	377		254.62		55,434		48,505		19,829			(6,929)				
Dow Index Option PTPT			Equity/Index.	OCC 549300CII6SLYGKNHA04	11/06/2018	11/06/2019	615		256.35		89,056		77,924		29,686			(11,132)				
Dow Index Option PTPT			Equity/Index.	OCC 549300CII6SLYGKNHA04	11/07/2018	11/07/2019	842		270.96		117,418		102,741		33,615			(14,677)				
Dow Index Option PTPT			Equity/Index.	OCC 549300CII6SLYGKNHA04	11/20/2018	11/20/2019	836		253.22		114,999		100,624		67,516			(14,375)				
Dow Index Option PTPT			Equity/Index.	OCC 549300CII6SLYGKNHA04	12/27/2018	12/27/2019	969		231.39		119,710		114,722		120,608			(4,988)				
S&P 500 Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/03/2018	01/03/2019	11,042	33,061,862	2713.06		773,189		32,216		60,191			(740,973)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/08/2018	01/08/2019	3,210	8,820,895	2747.71		148,885		6,204		3			(142,681)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/18/2018	01/18/2019	202	5,258,137	26017.81		116,668		4,861		225			(111,807)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/22/2018	01/22/2019	91	2,393,746	26214.6		47,964		1,998		143			(45,965)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/24/2018	01/24/2019	159	4,177,157	26252.12		76,320		3,180		205			(73,140)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	02/02/2018	02/01/2019	254	6,493,204	25520.96		149,034		18,629		6,648			(130,405)				
Dow Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	02/02/2018	02/02/2019	171	4,368,712	25520.96		79,780		9,973					(69,808)				
Dow Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	02/02/2018	02/03/2019	35	895,313	25520.96		17,080		2,135					(14,945)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	02/02/2018	02/04/2019	155	3,966,695	25520.96		77,044		9,630		3,293			(67,413)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	02/07/2018	02/07/2019	173	4,309,541	24893.35		89,208		11,151		11,470			(78,057)				
S&P 500 Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	02/23/2018	02/22/2019	23,145	63,557,046	2747.3	3,834	1,771,678		221,699		124,408			(1,552,135)				
S&P 500 Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	02/23/2018	02/25/2019	8,484	23,308,482	2747.3		585,701		73,213		45,557			(512,488)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	02/26/2018	02/26/2019	3,171	8,813,211	2779.6		171,849		21,481					(150,368)				
S&P 500 Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/07/2018	03/07/2019	11,620	31,686,103	2726.8		899,348		187,364		102,080			(711,984)				
S&P 500 Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/08/2018	03/08/2019	17,055	56,900,631	2738.97		1,496,886		311,851		157,035			(1,185,035)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/09/2018	03/09/2019	3,618	11,944,196	2786.57		250,874		52,265		306			(198,609)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/09/2018	03/10/2019	4,346	14,244,316	2786.57		288,865		60,180		339			(228,685)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/09/2018	03/11/2019	5,103	19,609,226	2786.57		391,128		81,485		12,036			(309,643)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/14/2018	03/14/2019	3,964	16,188,853	2749.48		334,887		69,768		36,668			(265,119)				
SPXD5UN Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/16/2018	03/15/2019	11,240	35,330,750	2708.02		751,223		156,505		66,099			(594,718)				
SPXD5UN Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/16/2018	03/18/2019	4,484	12,143,724	2708.02		255,975		53,328		17,218			(202,647)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/20/2018	03/20/2019	254	6,287,282	24727.27		124,781		25,996		34,251			(98,785)				

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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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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.	RBC ES7IP3U3RHIGC71XBU11	03/22/2018	03/22/2019	272	6,519,594	23957.89		132,268		27,556		105,925			(104,712)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/26/2018	03/26/2019	3,514	9,341,770	2658.55		206,608		43,043		87,917			(163,564)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/29/2018	03/29/2019	535	12,906,636	24103.11		260,349		54,239		168,848			(206,110)				
Dow Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/29/2018	03/30/2019	77	1,866,670	24103.11		35,527		7,401		33,980			(28,125)				
Dow Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/29/2018	03/31/2019	58	1,400,195	24103.11		31,339		6,529		28,596			(24,810)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/29/2018	04/01/2019	214	5,146,602	24103.11		101,984		21,247		74,281			(80,738)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/10/2018	04/10/2019	2,934	7,795,597	2656.87		149,545		43,617		107,783			(105,927)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/11/2018	04/11/2019	3,686	9,738,400	2642.19		206,193		60,140		161,386			(146,053)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/12/2018	04/12/2019	3,763	17,345,517	2663.99		352,802		102,900		200,410			(249,901)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/13/2018	04/13/2019	4,924	16,085,920	2656.3		333,923		97,394		226,666			(236,529)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/13/2018	04/14/2019	4,068	11,645,191	2656.3		248,425		72,457		157,719			(175,967)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/13/2018	04/15/2019	4,897	17,852,162	2656.3		381,785		111,354		223,236			(270,431)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/16/2018	04/16/2019	3,748	10,036,336	2677.84		205,347		59,893		100,926			(145,454)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/17/2018	04/17/2019	4,447	12,036,467	2706.39		231,436		67,502		51,073			(163,934)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/19/2017	04/19/2019	84	195,907	2338.17	4,161			607		14,302			(2,081)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/27/2018	04/26/2019	391	9,508,663	24311.19		200,614		58,512		111,645			(142,101)				
Dow Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/27/2018	04/27/2019	150	3,642,545	24311.19		64,988		18,955		40,600			(46,033)				
Dow Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/27/2018	04/28/2019	93	2,250,114	24311.19		45,411		13,245		29,491			(32,166)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/27/2018	04/29/2019	199	4,835,591	24311.19		97,316		28,384		58,533			(68,932)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/01/2018	05/01/2019	223	5,366,508	24099.05		108,025		40,509		88,597			(67,515)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/07/2018	05/07/2019	3,463	9,254,379	2672.63		185,202		69,451		104,363			(115,752)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/08/2018	05/08/2019	3,816	10,195,393	2671.92		184,996		69,374		112,319			(115,623)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/09/2018	05/09/2019	4,561	19,220,789	24542.54		360,955		135,358		152,234			(225,597)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/11/2018	05/10/2019	292	7,239,944	24831.17		151,076		56,653		69,489			(94,422)				
Dow Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/11/2018	05/11/2019	127	3,148,413	24831.17		62,478		23,429		14,830			(39,049)				
Dow Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/11/2018	05/12/2019	58	1,444,948	24831.17		25,272		9,477		6,509			(15,795)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/11/2018	05/13/2019	271	6,717,916	24831.17		130,829		49,061		49,013			(81,768)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/15/2018	05/15/2019	194	4,784,496	24706.41		86,816		32,556		38,160			(54,260)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/17/2017	05/17/2019	100	234,713	2357.03	5,194			974		16,096			(2,597)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/18/2018	05/18/2019	4,378	11,878,427	2712.97		237,696		89,136		46,960			(148,560)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/18/2018	05/19/2019	4,336	11,764,342	2712.97		230,628		86,485		37,069			(144,142)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/18/2018	05/20/2019	4,409	11,962,798	2712.97		245,799		92,175		33,065			(153,624)				

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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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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.	RBC ES7IP3U3RHIGC71XBU11	05/21/2018	05/21/2019	140	3,505,472	25013.29		67,017		25,131		15,325			(41,885)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/22/2018	05/22/2019	869	1,458,207	1677.167		29,622		11,108		7,004			(18,514)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/23/2018	05/23/2019	298	7,406,625	24886.81		137,183		51,444		44,808			(85,739)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/24/2018	05/24/2019	4,492	16,752,921	24811.76		319,797		119,924		47,512			(199,873)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/29/2018	05/29/2019	2,703	7,270,696	2689.86		135,742		50,903		38,590			(84,839)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/01/2018	06/01/2019	5,162	14,115,642	2734.62		293,052		134,316		38,079			(158,737)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/01/2018	06/02/2019	4,939	13,507,412	2734.62		267,026		122,387		37,811			(144,639)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/01/2018	06/03/2019	4,172	11,409,145	2734.62		227,389		104,220		34,984			(123,169)				
S&P 500 Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/05/2018	06/05/2019	13,083	35,961,651	2748.8		972,043		445,520		253,110			(526,523)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/06/2018	06/06/2019	3,758	10,417,354	2772.35		195,033		89,390		9,905			(105,643)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/11/2018	06/11/2019	3,708	10,315,062	2782		203,138		93,105		7,055			(110,033)				
S&P 500 Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/13/2018	06/13/2019	15,788	43,821,603	2775.63		1,178,194		540,006		234,946			(638,189)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/14/2017	06/14/2019	130	315,756	2437.92	6,505			1,491		10,287			(3,252)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/15/2018	06/15/2019	3,176	8,829,186	2779.66		171,254		78,492		7,085			(92,763)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/15/2018	06/16/2019	4,266	11,856,959	2779.66		227,722		104,372		11,777			(123,349)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/15/2018	06/17/2019	4,260	11,840,933	2779.66		226,812		103,956		9,929			(122,857)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/19/2018	06/19/2019	4,305	11,894,079	2762.59		220,235		100,941		13,667			(119,294)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/22/2018	06/21/2019	383	6,254,702	24580.89	7,050	117,491		55,465		81,037			(67,165)				
Dow Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/22/2018	06/22/2019	61	1,492,450	24580.89		33,791		15,487		11,880			(18,303)				
Dow Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/22/2018	06/23/2019	74	1,816,749	24580.89		31,842		14,594		12,023			(17,248)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/22/2018	06/24/2019	209	5,146,445	24580.89		108,438		49,701		48,355			(58,737)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/28/2017	06/28/2019	47	114,261	2440.69	2,290			525		3,532			(1,145)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/06/2018	07/05/2019	322	7,883,431	24456.48		170,301		92,246		104,880			(78,055)				
Dow Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/06/2018	07/06/2019	154	3,756,055	24456.48		75,272		40,772		47,559			(34,500)				
Dow Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/06/2018	07/07/2019	80	1,958,065	24456.48		33,390		18,086		21,906			(15,304)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/06/2018	07/08/2019	133	3,248,118	24456.48		68,922		37,333		42,778			(31,589)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/10/2018	07/10/2019	3,016	8,426,290	2793.84		165,288		89,531		7,689			(75,757)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/12/2017	07/12/2019	117	286,585	2443.25	5,689			1,541		9,489			(2,844)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/16/2018	07/16/2019	152	3,820,088	25064.36		66,745		36,154		23,151			(30,592)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/19/2018	07/19/2019	98	2,456,733	25064.5		55,249		29,927		24,119			(25,322)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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.	RBC ES7IP3U3RHIGC71XBU11	07/24/2018	07/24/2019	166	4,181,235	25241.94		89,235		48,336		25,384			(40,899)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/25/2018	07/25/2019	4,917	16,777,009	25414.1		314,568		170,391		22,059			(144,177)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/27/2018	07/26/2019	3,741	22,132,792	25451.06		428,029		231,849		95,736			(196,180)				
Dow Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/27/2018	07/27/2019	74	1,884,283	25451.06		33,254		18,013		4,327			(15,241)				
Dow Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/27/2018	07/28/2019	68	1,720,164	25451.06		34,540		18,709		4,183			(15,831)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/27/2018	07/29/2019	251	6,383,013	25451.06		121,899		66,028		34,846			(55,870)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/31/2018	07/31/2019	4,845	17,126,683	25415.19		315,526		170,910		40,674			(144,616)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/01/2018	08/01/2019	604	1,699,334	2813.36		25,473		15,921		7,679			(9,552)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/08/2018	08/08/2019	4,107	11,737,041	2857.7		226,333		141,458		5,245			(84,875)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/17/2018	08/16/2019	402	10,298,148	25669.32		206,111		128,819		74,192			(77,292)				
Dow Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/17/2018	08/17/2019	77	1,977,368	25669.32		34,140		21,337		3,951			(12,802)				
Dow Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/17/2018	08/18/2019	120	3,077,871	25669.32		57,816		36,135		6,616			(21,681)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/17/2018	08/19/2019	213	5,479,193	25669.32		112,145		70,091		34,571			(42,055)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/21/2018	08/21/2019	4,615	13,213,311	2862.96		255,877		159,923		5,019			(95,954)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/23/2018	08/23/2019	223	5,726,431	25656.98		115,787		72,367		33,269			(43,420)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/27/2018	08/27/2019	227	5,922,651	26049.64		116,763		72,977		21,760			(43,786)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/31/2018	08/30/2019	542	13,150,265	25964.82	1,919	258,924		162,427		78,924			(98,056)				
Dow Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/31/2018	08/31/2019	64	1,658,929	25964.82		37,470		23,419		3,097			(14,051)				
Dow Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/31/2018	09/01/2019	60	1,562,510	25964.82		27,098		16,936		3,012			(10,162)				
Dow Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/31/2018	09/02/2019	61	1,594,903	25964.82		33,394		20,871		3,320			(12,523)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/31/2018	09/03/2019	162	4,194,024	25964.82		83,439		52,149		19,536			(31,289)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/13/2018	09/13/2019	150	3,913,636	26145.99		79,614		56,393		18,487			(23,221)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/20/2018	09/20/2019	15,398	45,126,353	2930.75		893,623		632,983					(260,640)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/24/2018	09/24/2019	10,472	30,570,628	2919.37		595,553		421,850					(173,703)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/27/2018	09/27/2019	237	6,262,837	26439.93		126,304		89,465		24,858			(36,839)				
S&P 500 Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/01/2018	10/01/2019	9,602	28,081,484	2924.59		680,086		538,402		115,309			(141,685)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/02/2018	10/02/2019	889	1,542,535	1735.756		32,521		25,746		3,202			(6,775)				
S&P 500 Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/04/2018	10/04/2019	11,958	34,698,494	2901.61		937,486		742,176		177,892			(195,310)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/08/2018	10/08/2019	190	5,045,555	26486.78		95,483		75,591		17,142			(19,892)				
S&P 500 Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/09/2018	10/09/2019	10,825	31,181,081	2880.34		888,376		703,298		187,027			(185,078)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/12/2018	10/11/2019	1,404	3,884,547	2767.13		57,025		45,145		25,252			(11,880)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/12/2018	10/14/2019	528	1,460,142	2767.13		21,435		16,969		9,532			(4,466)				
S&P 500 Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/15/2018	10/15/2019	10,678	29,372,816	2750.79		838,178		663,558		329,783			(174,621)				

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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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/16/2018	10/16/2019	821	1,374,921	1675.384		31,774		25,155		13,703			(6,620)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/18/2018	10/18/2019	425	1,178,089	2768.78		17,353		13,738		7,684			(3,615)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/22/2018	10/22/2019	10,808	29,487,671	2755.88		766,280		606,639		305,205			(159,642)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/24/2018	10/24/2019	297	787,944	2656.1		11,409		9,032		7,485			(2,377)				
S&P 500 Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/25/2018	10/25/2019	17,119	45,784,633	2705.57		1,260,396		997,814		621,440			(262,583)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/29/2018	10/29/2019	1,253	2,403,977	1654.033		47,676		37,744		32,240			(9,933)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/01/2018	11/01/2019	14,341	39,299,286	2740.37		1,164,874		1,019,265		495,494			(145,609)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/05/2018	11/05/2019	12,202	33,411,727	2738.31		826,186		722,912		367,702			(103,273)				
S&P 500 Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/07/2018	11/07/2019	10,372	29,184,948	2813.89		918,754		803,910		284,420			(114,844)				
S&P 500 Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/14/2018	11/14/2019	10,822	29,236,879	2701.58		879,629		769,676		438,842			(109,954)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/15/2018	11/15/2019	13,180	38,652,384	25289.27		1,146,502		1,003,189		506,412			(143,313)				
S&P Digital			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/20/2018	11/20/2019	716	1,892,748	2641.89		26,726		23,385		18,830			(3,341)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/21/2018	11/21/2019	789	7,423,803	24464.69		122,531		107,214		77,721			(15,316)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/21/2018	11/22/2019	2,069	13,835,852	24464.69		242,814		212,462		165,509			(30,352)				
Dow Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/23/2018	11/23/2019	74	1,800,403	24285.95		39,234		34,330		20,160			(4,904)				
Dow Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/23/2018	11/24/2019	73	1,780,449	24285.95		31,140		27,248		15,553			(3,893)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/23/2018	11/25/2019	528	5,532,382	24285.95		100,790		88,191		64,363			(12,599)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/26/2018	11/26/2019	1,203	2,015,024	1674.535		41,339		36,172		20,742			(5,167)				
S&P 500 Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/27/2018	11/27/2019	9,631	25,831,661	2682.17		766,173		670,401		420,731			(95,772)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/29/2018	11/29/2019	858	1,446,795	1685.604		33,334		29,167		13,253			(4,167)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/03/2018	12/03/2019	14,061	37,287,299	1695.24		1,008,271		966,260		377,583			(42,011)				
UST 3.125% 11/29/2019 Total Return Options			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/06/2018	12/06/2019	291,614	28,911,000	98		402,000		385,250		430,471			(16,750)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/11/2018	12/11/2019	13,135	39,205,292	24370.24		1,175,909		1,126,913		760,926			(48,996)				
Dow Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/12/2018	12/12/2019	16,218	48,823,756	24527.27		703,533		674,219		381,149			(29,314)				
UST 3.125% 11/29/2019 Total Return Options			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/12/2018	12/13/2019	227,378	64,717,995	98		1,476,336		1,414,822		1,063,305			(61,514)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/17/2018	12/17/2019	1,414	2,334,436	1650.784		50,210		48,118		38,291			(2,092)				
SPXD5UN Index Option PTPT			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/18/2018	12/18/2019	7,531	20,254,803	2702.31		417,032		399,655		292,427			(17,376)				

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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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 3.125% 11/29/2019 Total Return Options			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/19/2018	12/20/2019	260,581	25,785,000	.98		328,000		314,333		341,049			(13,667)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/24/2018	12/24/2019	1,856	4,364,238	2351.1		80,013		76,680		113,901			(3,334)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/22/2018	05/22/2020	472	791,993	1677.167		25,106		17,260		11,829			(7,846)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/06/2018	06/06/2020	44	121,229	2772.35		2,960		2,159		326			(802)				
S&P 500 Index Option MAV			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/25/2018	07/25/2020	45	128,803	2846.07		3,314		2,555		244			(759)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/02/2018	10/02/2020	391	678,888	1735.756		22,661		20,301		5,158			(2,361)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/16/2018	10/16/2020	275	459,949	1675.384		14,861		13,313		8,447			(1,548)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/22/2018	10/22/2020	286	476,423	1668.617		15,350		13,751		9,596			(1,599)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/29/2018	10/29/2020	918	1,519,142	1654.033		48,901		43,807		36,818			(5,094)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/15/2018	11/13/2020	547	921,185	1682.99		29,524		27,679		15,801			(1,845)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/29/2018	11/27/2020	319	537,455	1685.604		17,349		16,265		9,050			(1,084)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/03/2018	12/03/2020	1,078	1,827,068	1695.24		58,832		57,606		27,318			(1,226)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/13/2018	12/11/2020	824	1,375,076	1668.685		44,016		43,099		29,004			(917)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/17/2018	12/17/2020	802	1,324,478	1650.784		42,582		41,695		34,645			(887)				
SPXD5UN Index Option PTPT			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/23/2018	03/22/2019	10,533	28,050,004	2663.13		596,673		124,307		145,458			(472,366)				
SPXD5UN Index Option PTPT			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/23/2018	03/25/2019	3,708	9,873,614	2663.13		204,054		42,511		46,575			(161,543)				
S&P 500 Index Option PTPT			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/26/2018	03/26/2019	9,722	25,845,939	2658.55		707,803		147,459		208,789			(560,344)				
S&P Digital			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/27/2018	03/27/2019	746	1,948,543	2612.62		30,397		6,333		19,213			(24,065)				
Dow Index Option PTPT			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/28/2018	03/28/2019	238	5,682,712	23848.42		113,958		23,741		100,108			(90,217)				
S&P Digital			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/04/2018	04/04/2019	14,454	38,225,988	2644.69		1,125,252		328,199		386,023			(797,054)				

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UST 2.75% 02/15/2028 Total Return Options			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/04/2018	04/05/2019	178,674	17,732,000	.98		268,740		78,383		289,154			(190,358)				
Dow Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/09/2018	04/09/2019	214	5,136,048	23979.1		94,083		27,441		82,102			(66,642)				
S&P Digital			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/11/2018	04/11/2019	530	1,400,812	2642.19		21,713		6,333		12,412			(15,380)				
S&P 500 Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/12/2018	04/12/2019	14,662	39,059,429	2663.99		1,200,779		350,227		377,104			(850,552)				
Dow Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/23/2018	04/23/2019	215	5,246,529	24448.69		103,853		30,290		49,607			(73,563)				
S&P 500 Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	04/26/2018	04/26/2019	14,552	38,809,671	2666.94		1,153,590		336,464		397,905			(817,127)				
UST 2.75% 02/15/2028 Total Return Options			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/02/2018	05/03/2019	212,717	58,751,357	.98		1,375,730		515,899		849,731			(859,831)				
Dow Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/07/2018	05/07/2019	499	6,009,677	24357.32		98,494		36,935		69,663			(61,559)				
S&P 500 Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/16/2018	05/16/2019	10,561	28,751,679	2722.46		819,551		307,331		224,745			(512,219)				
UST 2.75% 02/15/2028 Total Return Options			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/16/2018	05/17/2019	175,840	17,426,000	.98		253,700		95,138		307,420			(158,563)				
S&P 500 Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/30/2018	05/30/2019	11,074	30,164,470	2724.01		960,714		360,268		265,883			(600,446)				
UST 2.875% 05/15/28 Total Return Options			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	05/30/2018	05/31/2019	167,834	16,633,000	.98		242,000		90,750		255,888			(151,250)				
Dow Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/07/2018	06/07/2019	11,494	34,553,131	25241.41		924,509		423,733		221,950			(500,776)				
Dow Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/11/2018	06/11/2019	164	4,148,132	25322.31		84,979		38,949		22,106			(46,030)				
S&P 500 Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/12/2018	06/12/2019	11,669	32,518,917	2786.85		853,216		391,057		183,227			(462,158)				
Dow Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/13/2018	06/13/2019	183	4,616,063	25201.2		87,651		40,174		29,819			(47,478)				
S&P 500 Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/19/2018	06/19/2019	12,838	35,466,432	2762.59		974,936		446,846		250,447			(528,091)				
UST 2.875% 05/15/28 Total Return Options			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/20/2018	06/21/2019	190,927	29,693,087	.98		500,804		229,535		356,390			(271,269)				
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/25/2018	06/25/2019	4,136	11,196,069	2707.09		247,719		113,538		68,707			(134,181)				
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/27/2018	06/27/2019	8,550	23,100,374	2701.92		518,345		237,575		160,236			(280,770)				
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	06/28/2018	06/28/2019	3,843	10,397,194	2705.53		236,633		108,457		71,768			(128,176)				
UST 2.875% 05/15/28 Total Return Options			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/05/2018	07/05/2019	197,210	43,646,277	.98		1,108,513		600,444		534,634			(508,068)				
S&P 500 Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/10/2018	07/10/2019	10,546	29,462,588	2793.84		814,266		441,061		190,251			(373,205)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/11/2018	07/11/2019	564	949,590	1684.437		18,159		9,836		4,831			(8,323)				
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/12/2018	07/12/2019	15,616	43,405,964	2732.48		1,167,897		632,611		267,848			(535,286)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/16/2018	07/16/2019	10,281	27,781,643	1688.265		700,117		379,230		171,529			(320,887)				
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/17/2018	07/17/2019	17,484	48,749,421	2741.54		1,228,862		665,633		259,941			(563,228)				
S&P 500 Index Option PTPT			Equity/Index	SG 02RNE8IBXP4R0TD8PU41	07/19/2018	07/19/2019	13,415	37,623,628	2804.49		1,053,169		570,466		246,601			(482,702)				

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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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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.	SG 02RNE8IBXP4ROTD8PU41	07/23/2018	07/23/2019	10,827	30,391,083	2806.98		724,690		392,540		174,605			(332,149)				
S&P 500 Index Option PTPT			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/24/2018	07/24/2019	10,272	28,970,590	2820.4		794,380		430,289		171,972			(364,091)				
S&P 500 Index Option PTPT			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/25/2018	07/25/2019	12,533	35,670,905	2846.07		963,922		522,124		180,069			(441,798)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/30/2018	07/30/2019	23,638	66,247,446	2802.6		1,470,122		796,316		195,204			(673,806)				
S&P 500 Index Option PTPT			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/01/2018	08/01/2019	11,616	32,681,282	2813.36		979,370		612,107		224,778			(367,264)				
UST 2.875% 05/15/28 Total Return Options			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/01/2018	08/02/2019	184,972	18,330,000	.98		261,500		163,438		293,460			(98,063)				
S&P 500 Indx Opt MOPTPT			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/07/2018	08/07/2019	25,113	71,783,559	2858.45		1,631,175		1,019,484		174,237			(611,690)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/08/2018	08/08/2019	23,404	66,013,973	1709.921		1,477,922		923,701		161,476			(554,221)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/10/2018	08/09/2019	13,362	36,226,156	1702.973		832,967		520,605		127,307			(312,363)				
SPXD5UN Index Option PTPT			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/10/2018	08/12/2019	5,440	15,032,448	2763.54		336,452		210,283		49,539			(126,170)				
S&P 500 Index Option PTPT			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/14/2018	08/14/2019	10,204	28,980,247	2839.96		774,940		484,338		167,167			(290,603)				
S&P 500 Index Option PTPT			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/16/2018	08/16/2019	11,881	33,751,202	2840.69		937,338		585,836		202,927			(351,502)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/20/2018	08/20/2019	10,115	27,893,349	1723.348		701,299		438,312		141,902			(262,987)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/21/2018	08/21/2019	13,383	37,122,207	1724.504		981,951		613,720		188,857			(368,232)				
UST 2.875% 08/15/28 Total Return Options			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/22/2018	08/23/2019	178,241	17,664,000	.98		254,500		159,063		261,310			(95,438)				
SPXD5UN Index Option PTPT			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/27/2018	08/27/2019	15,412	44,220,266	2805.09		1,051,771		657,357		153,999			(394,414)				
SPXD5UN Index Option PTPT			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/28/2018	08/28/2019	5,878	16,484,957	2804.44		375,653		234,783		32,015			(140,870)				
SPXD5UN Index Option PTPT			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/30/2018	08/30/2019	5,367	15,031,794	2800.85		346,931		216,832		32,604			(130,099)				
S&P 500 Index Option PTPT			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/04/2018	09/04/2019	10,487	30,378,875	2896.72		851,730		603,308		144,452			(248,421)				
UST 2.875% 08/15/28 Total Return Options			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/05/2018	09/06/2019	162,092	53,874,682	.98		1,306,787		925,641		418,268			(381,146)				
SPXD5UN Index Option PTPT			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/10/2018	09/10/2019	3,322	9,353,895	2815.45		209,593		148,462		15,523			(61,131)				
SPXD5UN Index Option PTPT			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/13/2018	09/13/2019	16,317	46,983,082	2828.31		1,215,955		861,301		172,312			(354,654)				
SPXD5UN Index Option PTPT			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/17/2018	09/17/2019	16,492	47,316,158	2829.37		1,178,978		835,109		180,936			(343,869)				
SPXD5UN Index Option PTPT			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/18/2018	09/18/2019	7,301	20,690,640	2834.05		477,622		338,316		29,740			(139,307)				
SPXD5UN Index Option PTPT			Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/19/2018	09/19/2019	18,676	53,681,929	2834.38		1,470,351		1,041,498		186,989			(428,852)				

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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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 2.875% 08/15/28 Total Return Options			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	09/19/2018	09/20/2019	163,984	16,251,000	.98		241,000		170,708		281,024			(70,292)				
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	09/24/2018	09/24/2019	4,600	13,026,610	2832.02		298,938		211,748		19,492			(87,190)				
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	09/25/2018	09/25/2019	6,599	18,646,771	2825.51		432,248		306,176		32,547			(126,072)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	09/26/2018	09/26/2019	10,160	27,880,869	1731.322		658,635		466,533		58,798			(192,102)				
SPXD5UN Index Option PTPT			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	09/27/2018	09/27/2019	5,247	14,774,830	2815.8		353,674		250,519		32,910			(103,155)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	10/03/2018	10/03/2019	11,560	31,514,331	1729.586		760,320		601,920		73,679			(158,400)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	10/04/2018	10/04/2019	653	1,125,065	1724.181		22,033		17,443		3,109			(4,590)				
Dow Index Option PTPT			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	10/09/2018	10/09/2019	218	5,749,606	26430.57		116,168		91,967		23,445			(24,202)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	10/15/2018	10/15/2019	1,038	1,731,057	1667.391		32,173		25,471		17,147			(6,703)				
UST 2.875% 08/15/28 Total Return Options			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	10/17/2018	10/18/2019	170,218	67,826,076	.98		1,603,215		1,269,212		758,934			(334,003)				
S&P 500 Index Option PTPT			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	10/23/2018	10/23/2019	12,960	35,519,432	2740.69		1,060,463		839,533		431,197			(220,930)				
S&P 500 Index Option PTPT			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	10/30/2018	10/30/2019	12,109	32,483,828	2682.63		1,068,181		845,643		543,659			(222,538)				
S&P 500 Index Option PTPT			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	11/06/2018	11/06/2019	13,772	37,947,270	2755.45		1,238,173		1,083,401		483,616			(154,772)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	11/12/2018	11/12/2019	6,371	16,641,203	1680.312		361,339		316,172		128,510			(45,167)				
Dow Index Option PTPT			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	11/14/2018	11/14/2019	7,287	24,132,759	25080.5		518,194		453,420		200,341			(64,774)				
Dow Index Option PTPT			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	11/26/2018	11/26/2019	54	1,323,672	24640.24		25,848		22,617		16,625			(3,231)				
S&P 500 Index Option PTPT			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/04/2018	12/04/2019	14,037	37,900,730	2700.06		1,227,740		1,176,584		634,889			(51,156)				
S&P 500 Index Option PTPT			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/04/2018	12/05/2019	9,736	26,288,564	2700.06		728,137		697,798		386,572			(30,339)				
Nasdaq 100 Indx Opt MAV			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/06/2018	12/06/2019	410	1,106,377	2695.95		26,553		25,447		4,349			(1,106)				
S&P 500 Index Option PTPT			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/10/2018	12/10/2019	13,239	34,919,495	2637.72		925,536		886,972		613,153			(38,564)				
S&P 500 Index Option PTPT			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/17/2018	12/17/2019	13,953	35,524,008	2545.94		957,214		917,330		824,844			(39,884)				
S&P 500 Index Option PTPT			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/18/2018	12/18/2019	15,657	39,864,990	2546.16		1,376,495		1,319,141		1,155,405			(57,354)				
S&P 500 Indx Opt MOPTPT			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/20/2018	12/20/2019	36,856	90,939,398	2467.42		1,847,344		1,770,371		2,292,411			(76,973)				
Dow Index Option PTPT			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/24/2018	12/24/2019	6,085	16,177,382	21792.2		293,909		281,663		364,609			(12,246)				

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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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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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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	SG 02RNE8IBXP4ROTD8PU41	12/26/2018	12/26/2019	8,743	21,575,347	2467.7		779,071		746,609		818,190			(32,461)				
S&P 500 Index Option MAV			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	12/27/2018	12/27/2019	4,849	12,067,346	2488.83		228,533		219,011		231,957			(9,522)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	07/16/2018	07/16/2020	326	549,592	1688.265		17,917		13,811		7,543			(4,106)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	08/08/2018	08/07/2020	415	708,837	1709.921		23,250		18,891		7,272			(4,359)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	08/10/2018	08/10/2020	315	537,048	1702.973		17,615		14,312		6,154			(3,303)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	08/21/2018	08/21/2020	336	580,294	1724.504		19,092		15,512		4,861			(3,580)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	10/03/2018	10/02/2020	302	521,719	1729.586		17,321		15,517		4,363			(1,804)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	SG 02RNE8IBXP4ROTD8PU41	10/15/2018	10/15/2020	299	498,777	1667.391		16,460		14,745		10,133			(1,715)				
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8MI85QISCSJ683	01/05/2018	01/05/2019	4,984	13,672,803	2743.15		235,907		9,829					(226,078)				
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8MI85QISCSJ683	01/05/2018	01/06/2019	3,647	10,004,901	2743.15		171,755		7,156		69			(164,599)				
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8MI85QISCSJ683	01/05/2018	01/07/2019	3,951	10,839,288	2743.15		191,995		8,000		204			(183,996)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	01/08/2018	01/08/2019	184	4,643,971	25283		82,887		3,454		51			(79,434)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	01/25/2018	01/25/2019	17,193	56,752,016	2839.25		1,330,057		55,419		2,372			(1,274,638)				
Dow Index Option MAV			Equity/Index	SUN 549300V8MI85QISCSJ683	01/26/2018	01/26/2019	89	2,369,593	26616.71		39,741		1,656					(38,085)				
Dow Index Option MAV			Equity/Index	SUN 549300V8MI85QISCSJ683	01/26/2018	01/27/2019	46	1,236,621	26616.71		23,307		971					(22,335)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	01/26/2018	01/28/2019	107	2,838,276	26616.71		61,537		2,564		140			(58,973)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	01/30/2018	01/30/2019	162	4,228,068	26076.89		78,194		3,258		741			(74,936)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	02/02/2018	02/01/2019	22,973	63,454,425	2762.13		1,738,358		217,295		32,647			(1,521,063)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	02/02/2018	02/04/2019	11,320	31,268,621	2762.13		797,694		99,712		19,338			(697,982)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	02/07/2018	02/07/2019	9,793	26,262,542	2681.66		708,556		88,569		70,505			(619,986)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	02/08/2018	02/08/2019	168	4,005,089	23860.46		82,043		10,255		75,039			(71,787)				
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8MI85QISCSJ683	02/13/2018	02/13/2019	3,023	12,245,786	2662.94		237,072		29,634		171,499			(207,438)				
Dow Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	02/14/2018	02/14/2019	208	5,186,844	24893.49		99,884		12,486		11,895			(87,399)				
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MI85QISCSJ683	02/22/2018	02/22/2019	11,546	35,176,404	2703.96		940,110		117,514		111,631			(822,597)				

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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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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.	SUN 549300V8MI85QISCSJ683	02/28/2018	02/28/2019	11,794	32,005,655	2713.83		975,527		121,941		104,955			(853,586)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8MI85QISCSJ683	03/07/2018	03/07/2019	264	6,559,262	24801.36		129,590		26,998		31,869			(102,592)				
S&P 500 Index Option PTPT			Equity/Index.	SUN 549300V8MI85QISCSJ683	03/12/2018	03/12/2019	13,688	38,094,201	2783.02		864,946		180,197		50,677			(684,749)				
S&P 500 Index Option PTPT			Equity/Index.	SUN 549300V8MI85QISCSJ683	03/13/2018	03/13/2019	15,655	47,932,034	2765.31		1,204,569		250,952		98,447			(953,617)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8MI85QISCSJ683	03/16/2018	03/15/2019	331	8,264,869	24946.51		183,969		38,327		51,268			(145,642)				
Dow Index Option MAV			Equity/Index.	SUN 549300V8MI85QISCSJ683	03/16/2018	03/16/2019	63	1,578,404	24946.51		33,220		6,921		3,339			(26,299)				
Dow Index Option MAV			Equity/Index.	SUN 549300V8MI85QISCSJ683	03/16/2018	03/17/2019	68	1,684,640	24946.51		33,566		6,993		2,967			(26,573)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8MI85QISCSJ683	03/16/2018	03/18/2019	176	4,398,324	24946.51		96,723		20,151		18,060			(76,573)				
S&P 500 Index Option PTPT			Equity/Index.	SUN 549300V8MI85QISCSJ683	03/21/2018	03/21/2019	12,309	33,382,272	2711.93		985,177		205,245		163,238			(779,932)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8MI85QISCSJ683	03/23/2018	03/22/2019	334	6,067,225	23533.2	4,410	127,803		27,085		113,130			(103,383)				
Dow Index Option MAV			Equity/Index.	SUN 549300V8MI85QISCSJ683	03/23/2018	03/23/2019	137	3,226,706	23533.2		58,110		12,106		88,230			(46,004)				
Dow Index Option MAV			Equity/Index.	SUN 549300V8MI85QISCSJ683	03/23/2018	03/24/2019	69	1,612,482	23533.2		39,183		8,163		51,541			(31,020)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8MI85QISCSJ683	03/23/2018	03/25/2019	226	5,311,385	23533.2		110,864		23,097		108,869			(87,768)				
S&P 500 Index Option PTPT			Equity/Index.	SUN 549300V8MI85QISCSJ683	04/03/2018	04/03/2019	10,027	26,216,223	2614.45		791,983		230,995		324,998			(560,988)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8MI85QISCSJ683	04/06/2018	04/05/2019	243	5,806,574	23932.76		128,190		37,389		81,180			(90,801)				
Dow Index Option MAV			Equity/Index.	SUN 549300V8MI85QISCSJ683	04/06/2018	04/06/2019	66	1,584,340	23932.76		35,590		10,381		45,410			(25,210)				
Dow Index Option MAV			Equity/Index.	SUN 549300V8MI85QISCSJ683	04/06/2018	04/07/2019	74	1,768,077	23932.76		31,437		9,169		41,847			(22,268)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8MI85QISCSJ683	04/06/2018	04/08/2019	186	4,448,053	23932.76		88,883		25,924		75,263			(62,959)				
S&P 500 Index Option PTPT			Equity/Index.	SUN 549300V8MI85QISCSJ683	04/16/2018	04/16/2019	10,469	28,034,602	2677.84		722,251		210,656		231,469			(511,594)				
S&P 500 Index Option PTPT			Equity/Index.	SUN 549300V8MI85QISCSJ683	04/17/2018	04/17/2019	14,979	40,540,171	2706.39		1,175,703		342,913		281,837			(832,790)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8MI85QISCSJ683	04/18/2018	04/18/2019	219	5,408,069	24748.07		108,051		31,515		37,107			(76,536)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8MI85QISCSJ683	04/30/2018	04/30/2019	176	4,253,510	24163.15		86,686		25,283		61,048			(61,403)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8MI85QISCSJ683	05/04/2018	05/03/2019	410	9,900,303	24262.51		206,416		77,406		140,560			(129,010)				
Dow Index Option MAV			Equity/Index.	SUN 549300V8MI85QISCSJ683	05/04/2018	05/04/2019	124	3,004,678	24262.51		57,350		21,506		46,887			(35,844)				
Dow Index Option MAV			Equity/Index.	SUN 549300V8MI85QISCSJ683	05/04/2018	05/05/2019	89	2,150,961	24262.51		41,210		15,454		34,710			(25,756)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8MI85QISCSJ683	05/04/2018	05/06/2019	258	6,261,295	24262.51		122,549		45,956		89,118			(76,593)				
S&P 500 Index Option MAV			Equity/Index.	SUN 549300V8MI85QISCSJ683	05/11/2018	05/11/2019	4,298	11,725,048	2727.72		231,225		86,709		28,881			(144,515)				
S&P 500 Index Option MAV			Equity/Index.	SUN 549300V8MI85QISCSJ683	05/11/2018	05/12/2019	4,516	12,318,852	2727.72		229,041		85,890		30,918			(143,150)				
S&P 500 Index Option MAV			Equity/Index.	SUN 549300V8MI85QISCSJ683	05/11/2018	05/13/2019	4,812	13,125,185	2727.72		250,757		94,034		34,042			(156,723)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8MI85QISCSJ683	05/16/2018	05/16/2019	215	5,330,201	24768.93		106,561		39,960		44,008			(66,600)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8MI85QISCSJ683	05/17/2018	05/17/2019	206	5,102,650	24713.98		94,299		35,362		42,207			(58,937)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8MI85QISCSJ683	05/25/2018	05/24/2019	346	8,567,279	24753.09		182,720		68,520		89,778			(114,200)				
Dow Index Option MAV			Equity/Index.	SUN 549300V8MI85QISCSJ683	05/25/2018	05/25/2019	82	2,021,647	24753.09		37,789		14,171		6,705			(23,618)				
Dow Index Option MAV			Equity/Index.	SUN 549300V8MI85QISCSJ683	05/25/2018	05/26/2019	60	1,490,030	24753.09		27,466		10,300		6,317			(17,166)				
Dow Index Option MAV			Equity/Index.	SUN 549300V8MI85QISCSJ683	05/25/2018	05/27/2019	67	1,661,430	24753.09		34,888		13,083		7,895			(21,805)				

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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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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	05/25/2018	05/28/2019	177	4,374,159	24753.09		97,449		36,543		41,868			(60,906)				
S&P 500 Index Option MAV			Equity/Index.	SUN 549300V8MI85QISCSJ683	05/31/2018	05/31/2019	2,764	7,478,595	2705.27		130,136		48,801		36,447			(81,335)				
S&P 500 Index Option MAV			Equity/Index.	SUN 549300V8MI85QISCSJ683	06/04/2018	06/04/2019	4,146	11,389,613	2746.87		213,103		97,672		20,916			(115,431)				
S&P 500 Index Option MAV			Equity/Index.	SUN 549300V8MI85QISCSJ683	06/05/2018	06/05/2019	3,717	10,216,688	2748.8		188,127		86,225		19,065			(101,902)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8MI85QISCSJ683	06/12/2018	06/12/2019	231	5,837,186	25320.73		114,898		52,662		29,549			(62,237)				
S&P 500 Index Option MAV			Equity/Index.	SUN 549300V8MI85QISCSJ683	06/14/2018	06/14/2019	3,602	10,023,864	2782.49		185,778		85,148		7,332			(100,630)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8MI85QISCSJ683	06/18/2018	06/18/2019	12,373	38,109,508	24987.47		938,523		430,156		238,599			(508,367)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8MI85QISCSJ683	06/20/2018	06/20/2019	292	7,207,429	24657.8		141,301		64,763		67,392			(76,538)				
S&P 500 Index Option PTPT			Equity/Index.	SUN 549300V8MI85QISCSJ683	06/27/2018	06/27/2019	12,252	33,074,752	2699.63		971,125		445,099		369,120			(526,026)				
S&P 500 Index Option MAV			Equity/Index.	SUN 549300V8MI85QISCSJ683	06/28/2018	06/28/2019	4,002	10,869,544	2716.31		225,608		103,403		43,633			(122,204)				
S&P 500 Index Option MAV			Equity/Index.	SUN 549300V8MI85QISCSJ683	06/29/2018	06/29/2019	4,159	11,304,524	2718.37		247,481		113,429		44,914			(134,052)				
S&P 500 Index Option MAV			Equity/Index.	SUN 549300V8MI85QISCSJ683	06/29/2018	06/30/2019	4,467	12,143,337	2718.37		248,310		113,809		47,392			(134,501)				
S&P 500 Index Option MAV			Equity/Index.	SUN 549300V8MI85QISCSJ683	06/29/2018	07/01/2019	4,177	11,355,881	2718.37		237,876		109,027		53,562			(128,850)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8MI85QISCSJ683	07/02/2018	07/02/2019	190	4,622,850	24307.18		89,284		48,362		62,751			(40,922)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8MI85QISCSJ683	07/03/2018	07/03/2019	7,372	23,579,591	24174.82		624,063		338,034		255,974			(286,029)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8MI85QISCSJ683	07/13/2018	07/12/2019	250	6,253,891	25019.41		133,934		72,548		64,370			(61,386)				
Dow Index Option MAV			Equity/Index.	SUN 549300V8MI85QISCSJ683	07/13/2018	07/13/2019	132	3,308,075	25019.41		59,387		32,168		14,358			(27,219)				
Dow Index Option MAV			Equity/Index.	SUN 549300V8MI85QISCSJ683	07/13/2018	07/14/2019	77	1,934,346	25019.41		40,244		21,799		8,672			(18,445)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8MI85QISCSJ683	07/13/2018	07/15/2019	176	4,411,938	25019.41		92,155		49,917		35,810			(42,238)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8MI85QISCSJ683	07/30/2018	07/30/2019	152	3,855,862	25306.83		76,292		41,325		21,377			(34,967)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8MI85QISCSJ683	08/01/2018	08/01/2019	150	3,812,583	25333.82		77,949		48,718		26,347			(29,231)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8MI85QISCSJ683	08/03/2018	08/02/2019	452	11,495,327	25462.58		231,598		144,749		91,411			(86,849)				
Dow Index Option MAV			Equity/Index.	SUN 549300V8MI85QISCSJ683	08/03/2018	08/03/2019	5,113	17,562,648	25462.58		348,128		217,580		21,871			(130,548)				
Dow Index Option MAV			Equity/Index.	SUN 549300V8MI85QISCSJ683	08/03/2018	08/04/2019	4,837	15,028,544	25462.58		281,372		175,858		11,118			(105,515)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8MI85QISCSJ683	08/03/2018	08/05/2019	5,676	20,988,639	25462.58		407,986		254,991		42,930			(152,995)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8MI85QISCSJ683	08/07/2018	08/07/2019	3,737	13,961,896	25628.91		266,742		166,714		24,685			(100,028)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8MI85QISCSJ683	08/10/2018	08/09/2019	498	12,651,061	25313.14		245,365		153,353		95,293			(92,012)				
Dow Index Option MAV			Equity/Index.	SUN 549300V8MI85QISCSJ683	08/10/2018	08/10/2019	4,107	13,420,500	25313.14		274,969		171,856		15,078			(103,113)				
Dow Index Option MAV			Equity/Index.	SUN 549300V8MI85QISCSJ683	08/10/2018	08/11/2019	6,890	23,536,820	25313.14		452,881		283,051		26,178			(169,830)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8MI85QISCSJ683	08/10/2018	08/12/2019	5,144	18,262,262	25313.14		377,060		235,663		37,721			(141,398)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8MI85QISCSJ683	08/14/2018	08/14/2019	183	4,632,750	25299.92		90,222		56,389		29,726			(33,833)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8MI85QISCSJ683	08/20/2018	08/20/2019	148	3,808,650	25758.69		75,885		47,428		19,882			(28,457)				

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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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 549300V8M85QISCSJ683	08/22/2018	08/22/2019	228	5,865,215	25733.6		110,624		69,140		24,217			(41,484)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8M85QISCSJ683	08/24/2018	08/23/2019	254	6,549,177	25790.35		131,266		82,041		49,385			(49,225)				
Dow Index Option MAV			Equity/Index.	SUN 549300V8M85QISCSJ683	08/24/2018	08/24/2019	119	3,081,798	25790.35		60,148		37,593		4,538			(22,556)				
Dow Index Option MAV			Equity/Index.	SUN 549300V8M85QISCSJ683	08/24/2018	08/25/2019	105	2,706,771	25790.35		50,996		31,872		3,596			(19,123)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8M85QISCSJ683	08/24/2018	08/26/2019	219	5,660,248	25790.35		109,130		68,206		24,796			(40,924)				
S&P 500 Index Option PTPT			Equity/Index.	SUN 549300V8M85QISCSJ683	08/28/2018	08/28/2019	14,857	43,048,961	2897.52		1,153,391		720,869		156,633			(432,522)				
S&P 500 Index Option MAV			Equity/Index.	SUN 549300V8M85QISCSJ683	08/30/2018	08/30/2019	3,866	11,215,896	2901.13		230,784		144,240		3,630			(86,544)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8M85QISCSJ683	09/05/2018	09/05/2019	3,285	13,637,831	25974.99		278,997		197,623		26,483			(81,374)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8M85QISCSJ683	09/06/2018	09/06/2019	230	5,988,049	25995.87		110,897		78,552		25,181			(32,345)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8M85QISCSJ683	09/10/2018	09/10/2019	217	5,601,655	25857.07		112,986		80,031		31,699			(32,954)				
S&P 500 Index Option MAV			Equity/Index.	SUN 549300V8M85QISCSJ683	09/12/2018	09/12/2019	3,584	10,355,226	2888.92		209,698		148,536		3,840			(61,162)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8M85QISCSJ683	09/14/2018	09/13/2019	221	5,775,062	26154.67		118,729		84,100		39,079			(34,629)				
Dow Index Option MAV			Equity/Index.	SUN 549300V8M85QISCSJ683	09/14/2018	09/14/2019	151	3,946,565	26154.67		74,182		52,545		5,408			(21,636)				
Dow Index Option MAV			Equity/Index.	SUN 549300V8M85QISCSJ683	09/14/2018	09/15/2019	96	2,500,942	26154.67		46,620		33,023		3,820			(13,598)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8M85QISCSJ683	09/14/2018	09/16/2019	179	4,682,558	26154.67		99,514		70,489		23,168			(29,025)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8M85QISCSJ683	09/21/2018	09/20/2019	6,281	23,707,624	26743.5		476,042		337,197		35,684			(138,846)				
Dow Index Option MAV			Equity/Index.	SUN 549300V8M85QISCSJ683	09/21/2018	09/21/2019	78	2,086,502	26743.5		37,211		26,358		1,379			(10,853)				
Dow Index Option MAV			Equity/Index.	SUN 549300V8M85QISCSJ683	09/21/2018	09/22/2019	102	2,732,430	26743.5		55,157		39,069		2,167			(16,087)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8M85QISCSJ683	09/21/2018	09/23/2019	188	5,026,044	26743.5		103,812		73,533		13,972			(30,278)				
S&P 500 Index Option PTPT			Equity/Index.	SUN 549300V8M85QISCSJ683	09/25/2018	09/25/2019	11,117	32,412,411	2915.56		933,810		661,449		154,689			(272,361)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8M85QISCSJ683	09/28/2018	09/27/2019	280	7,420,123	26458.31		153,860		108,984		45,297			(44,876)				
Dow Index Option MAV			Equity/Index.	SUN 549300V8M85QISCSJ683	09/28/2018	09/28/2019	153	4,051,088	26458.31		78,306		55,467		4,415			(22,839)				
Dow Index Option MAV			Equity/Index.	SUN 549300V8M85QISCSJ683	09/28/2018	09/29/2019	124	3,280,896	26458.31		62,746		44,445		3,676			(18,301)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8M85QISCSJ683	09/28/2018	09/30/2019	230	6,078,437	26458.31		125,578		88,951		24,616			(36,627)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8M85QISCSJ683	10/01/2018	10/01/2019	134	3,570,214	26651.21		70,865		56,102		10,650			(14,764)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8M85QISCSJ683	10/02/2018	10/02/2019	10,781	35,159,981	26773.94		983,906		778,925		159,488			(204,980)				
S&P 500 Index Option PTPT			Equity/Index.	SUN 549300V8M85QISCSJ683	10/03/2018	10/03/2019	12,344	36,113,938	2925.51		1,079,843		854,875		172,857			(224,967)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8M85QISCSJ683	10/05/2018	10/04/2019	257	6,794,466	26447.05		150,233		118,934		42,909			(31,298)				
Dow Index Option MAV			Equity/Index.	SUN 549300V8M85QISCSJ683	10/05/2018	10/05/2019	162	4,282,225	26447.05		91,116		72,133		5,642			(18,982)				
Dow Index Option MAV			Equity/Index.	SUN 549300V8M85QISCSJ683	10/05/2018	10/06/2019	47	1,242,388	26447.05		30,190		23,900		2,078			(6,290)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8M85QISCSJ683	10/05/2018	10/07/2019	242	6,390,176	26447.05		146,019		115,599		26,579			(30,421)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8M85QISCSJ683	10/10/2018	10/10/2019	245	6,267,893	25598.74		135,300		107,113		43,785			(28,188)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8M85QISCSJ683	10/12/2018	10/11/2019	203	5,135,761	25339.99		103,967		82,307		50,904			(21,660)				
Dow Index Option MAV			Equity/Index.	SUN 549300V8M85QISCSJ683	10/12/2018	10/12/2019	85	2,163,831	25339.99		43,038		34,072		9,197			(8,966)				
Dow Index Option MAV			Equity/Index.	SUN 549300V8M85QISCSJ683	10/12/2018	10/13/2019	59	1,493,382	25339.99		29,462		23,324		6,658			(6,138)				

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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 Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted 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 549300V8M85QISCSJ683	10/12/2018	10/14/2019	237	5,999,178	25339.99		122,574		97,038		42,405			(25,536)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8M85QISCSJ683	10/19/2018	10/18/2019	269	6,852,156	25444.34		138,503		109,648		65,426			(28,855)				
Dow Index Option MAV			Equity/Index.	SUN 549300V8M85QISCSJ683	10/19/2018	10/19/2019	70	1,783,744	25444.34		34,554		27,355		6,466			(7,199)				
Dow Index Option MAV			Equity/Index.	SUN 549300V8M85QISCSJ683	10/19/2018	10/20/2019	143	3,641,110	25444.34		69,328		54,885		12,661			(14,443)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8M85QISCSJ683	10/19/2018	10/21/2019	216	5,505,289	25444.34		110,009		87,091		37,532			(22,919)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8M85QISCSJ683	10/23/2018	10/23/2019	200	5,040,090	25191.43		94,482		74,798		34,464			(19,684)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8M85QISCSJ683	10/24/2018	10/24/2019	261	6,428,228	24583.42		126,548		100,184		64,693			(26,364)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8M85QISCSJ683	10/25/2018	10/25/2019	243	6,060,217	24984.55		126,763		100,354		56,766			(26,409)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8M85QISCSJ683	10/30/2018	10/30/2019	193	4,809,345	24874.64		87,929		69,610		39,104			(18,318)				
S&P 500 Index Option PTPT			Equity/Index.	SUN 549300V8M85QISCSJ683	10/31/2018	10/31/2019	12,760	34,602,047	2711.74		1,104,277		874,219		512,194			(230,058)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8M85QISCSJ683	11/02/2018	11/01/2019	231	5,827,189	25270.83		116,721		102,131		60,620			(14,590)				
Dow Index Option MAV			Equity/Index.	SUN 549300V8M85QISCSJ683	11/02/2018	11/02/2019	162	4,081,562	25270.83		79,436		69,506		20,480			(9,929)				
Dow Index Option MAV			Equity/Index.	SUN 549300V8M85QISCSJ683	11/02/2018	11/03/2019	96	2,433,336	25270.83		47,421		41,493		12,314			(5,928)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8M85QISCSJ683	11/02/2018	11/04/2019	189	4,777,032	25270.83		101,646		88,940		42,079			(12,706)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8M85QISCSJ683	11/08/2018	11/08/2019	209	5,481,072	26191.22		108,091		94,580		27,656			(13,511)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8M85QISCSJ683	11/12/2018	11/12/2019	213	5,415,084	25387.18		106,206		92,930		36,968			(13,276)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8M85QISCSJ683	11/13/2018	11/13/2019	142	3,597,848	25286.49		86,819		75,967		35,302			(10,852)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8M85QISCSJ683	11/16/2018	11/15/2019	247	6,266,159	25413.22		127,573		111,626		62,986			(15,947)				
Dow Index Option MAV			Equity/Index.	SUN 549300V8M85QISCSJ683	11/16/2018	11/16/2019	107	2,731,399	25413.22		52,930		46,314		12,164			(6,616)				
Dow Index Option MAV			Equity/Index.	SUN 549300V8M85QISCSJ683	11/16/2018	11/17/2019	107	2,709,754	25413.22		55,283		48,373		12,001			(6,910)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8M85QISCSJ683	11/16/2018	11/18/2019	214	5,443,820	25413.22		107,062		93,679		41,763			(13,383)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8M85QISCSJ683	11/19/2018	11/19/2019	181	4,537,853	25017.44		91,027		79,648		40,991			(11,378)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8M85QISCSJ683	11/27/2018	11/27/2019	112	2,767,012	24748.73		59,579		52,132		31,594			(7,447)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8M85QISCSJ683	11/30/2018	11/29/2019	501	12,767,336	25538.46		249,624		218,421		115,733			(31,203)				
Dow Index Option MAV			Equity/Index.	SUN 549300V8M85QISCSJ683	11/30/2018	11/30/2019	182	4,643,155	25538.46		86,506		75,693		19,793			(10,813)				
Dow Index Option MAV			Equity/Index.	SUN 549300V8M85QISCSJ683	11/30/2018	12/01/2019	68	1,745,304	25538.46		34,383		30,085		8,238			(4,298)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8M85QISCSJ683	11/30/2018	12/02/2019	231	5,893,674	25538.46		112,292		98,255		42,887			(14,036)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8M85QISCSJ683	12/03/2018	12/03/2019	205	5,290,250	25826.43		108,342		103,828		40,284			(4,514)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8M85QISCSJ683	12/04/2018	12/04/2019	218	5,465,550	25027.07		104,336		99,989		49,703			(4,347)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8M85QISCSJ683	12/04/2018	12/05/2019	104	2,610,703	25027.07		52,807		50,606		26,977			(2,200)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8M85QISCSJ683	12/06/2018	12/06/2019	377	9,415,063	24947.67		183,896		176,234		84,548			(7,662)				
S&P 500 Index Option PTPT			Equity/Index.	SUN 549300V8M85QISCSJ683	12/14/2018	12/13/2019	34,000	88,398,945	2599.95		2,498,388		2,394,289		1,871,905			(104,100)				
S&P 500 Index Option PTPT			Equity/Index.	SUN 549300V8M85QISCSJ683	12/14/2018	12/16/2019	13,755	35,762,621	2599.95		838,929		803,973		640,952			(34,955)				

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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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 549300V8M85QISCSJ683	12/18/2018	12/18/2019	321	7,596,878	23675.64		131,128		125,664		111,506			(5,464)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8M85QISCSJ683	12/20/2018	12/20/2019	252	5,763,548	22859.6		88,778		85,079		90,922			(3,699)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8M85QISCSJ683	12/26/2018	12/26/2019	141	3,234,444	22878.45		56,251		53,907		57,403			(2,344)				
Dow Index Option PTPT			Equity/Index.	SUN 549300V8M85QISCSJ683	12/31/2018	12/31/2019	16,777	48,090,764	23327.46		1,297,763		1,243,689		1,250,956			(54,073)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/05/2018	01/04/2019	42,902	117,325,315	2743.15		2,754,322		114,763		1			(2,639,558)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/05/2018	01/07/2019	11,239	30,829,588	2743.15		702,975		29,291		22			(673,684)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/09/2018	01/09/2019	7,601	20,911,759	2751.29		536,158		22,340		59			(513,818)				
S&P 500 Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/12/2018	01/12/2019	4,679	13,035,906	2786.24		225,847		9,410					(216,437)				
S&P 500 Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/12/2018	01/13/2019	3,797	10,579,492	2786.24		185,622		7,734					(177,888)				
S&P 500 Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/12/2018	01/14/2019	3,560	9,920,305	2786.24		168,165		7,007					(161,158)				
S&P 500 Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/12/2018	01/15/2019	3,448	9,608,008	2786.24		166,265		6,928					(159,338)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/16/2018	01/16/2019	16,918	49,181,965	2776.42		1,168,947		48,706		735			(1,120,241)				
Dow Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/17/2018	01/17/2019	184	4,811,325	26115.65		78,141		3,256		103			(74,885)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/22/2018	01/22/2019	9,379	26,570,890	2832.97		703,315		29,305		839			(674,010)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/26/2018	01/25/2019	21,787	62,590,481	2872.87		1,637,570		68,232		1,680			(1,569,338)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/26/2018	01/28/2019	8,366	24,033,043	2872.87		570,883		23,787		1,078			(547,097)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/30/2018	01/30/2019	15,703	44,144,489	2770.69		1,108,637		46,193		3,767			(1,062,444)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/31/2018	01/31/2019	5,037	13,924,427	2764.58		290,949		12,123		47			(278,826)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/05/2018	02/05/2019	13,043	37,237,099	2674.58		1,021,068		127,634		139,597			(893,435)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/08/2018	02/08/2019	11,877	30,653,898	2581		890,802		111,350		310,222			(779,452)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/12/2018	02/12/2019	3,889	10,457,116	2688.63		210,774		26,347		8,731			(184,427)				
S&P 500 Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/14/2018	02/14/2019	3,278	8,844,801	2698.63		165,673		20,709		54,253			(144,964)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/15/2018	02/15/2019	38,795	105,988,174	2731.2		2,990,056		373,757		188,603			(2,616,299)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/16/2018	02/19/2019	8,217	22,451,863	2732.22		498,883		62,360		41,825			(436,523)				
Dow Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/23/2018	02/22/2019	226	5,728,272	25309.99		128,383		16,048		17,240			(112,336)				
Dow Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/23/2018	02/23/2019	29	742,720	25309.99		17,305		2,163					(15,142)				
Dow Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/23/2018	02/24/2019	87	2,195,096	25309.99		40,335		5,042					(35,293)				
Dow Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/23/2018	02/25/2019	125	3,167,142	25309.99		64,011		8,001		4,709			(56,010)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/27/2018	02/27/2019	10,178	27,931,636	2744.28		761,323		95,165		59,256			(666,157)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/01/2018	03/01/2019	20,733	55,517,086	2677.67		1,525,960		317,908		342,463			(1,208,052)				

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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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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.	WAC KB1H1DSPRFMYMCUFXT09	03/05/2018	03/05/2019	12,816	34,781,602	2694.74		804,738		167,654		89,766			(637,084)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/06/2018	03/06/2019	11,414	31,138,228	2728.12		873,733		182,028		95,257			(691,705)				
S&P 500 Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/07/2018	03/07/2019	3,143	8,569,425	2726.8		173,490		36,144		9,969			(137,346)				
S&P 500 Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/15/2018	03/15/2019	3,608	9,912,154	2747.33		211,646		44,093		2,314			(167,553)				
S&P 500 Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/19/2018	03/19/2019	3,220	8,735,762	2712.92		169,130		35,235		16,018			(133,894)				
S&P 500 Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/20/2018	03/20/2019	3,648	9,911,576	2716.94		194,837		40,591		10,757			(154,246)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/22/2018	03/22/2019	15,246	40,306,344	2643.69		1,206,053		251,261		377,722			(954,792)				
S&P 500 Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/23/2017	03/23/2019	188	441,048	2345.96	10,056			1,047		27,828			(5,028)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/26/2018	03/26/2019	4,326	11,599,982	2681.43		233,838		48,716		33,741			(185,122)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/27/2018	03/27/2019	18,249	47,677,935	2612.62		1,243,959		259,158		653,144			(984,801)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/28/2018	03/28/2019	15,433	40,204,244	.2605		1,298,292		270,478		531,508			(1,027,815)				
S&P 500 Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/29/2018	03/29/2019	3,972	10,459,044	2640.87	5,527	230,230		48,540		167,973			(185,028)				
S&P 500 Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/29/2018	03/30/2019	3,293	8,696,266	2640.87		184,995		38,541		141,795			(146,455)				
S&P 500 Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/29/2018	03/31/2019	4,231	11,173,199	2640.87		242,356		50,491		195,367			(191,865)				
S&P 500 Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/29/2018	04/01/2019	4,715	12,451,446	2640.87		255,169		53,160		231,628			(202,009)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/02/2018	04/02/2019	10,636	30,181,728	2581.88		901,379		262,902		471,252			(638,477)				
S&P 500 Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/03/2018	04/03/2019	3,438	13,217,578	2614.45		288,473		84,138		289,978			(204,335)				
S&P 500 Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/04/2018	04/04/2019	4,035	10,670,320	2644.69		199,591		58,214		160,707			(141,377)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/05/2018	04/05/2019	5,668	15,269,703	2694.17		335,052		97,724		51,345			(237,329)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/10/2018	04/10/2019	13,214	35,272,978	2691.2		909,352		265,228		248,713			(644,124)				
S&P 500 Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/12/2017	04/12/2019	193	453,504	2344.93	9,932			1,448		32,071			(4,966)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/16/2018	04/16/2019	3,200	8,632,555	2697.79		182,352		53,186		25,957			(129,166)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/19/2018	04/18/2019	14,237	38,341,722	2693.13		1,154,419		336,706		311,401			(817,714)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/23/2018	04/23/2019	4,823	12,974,706	2690.35		271,283		79,124		52,486			(192,159)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/24/2018	04/24/2019	18,266	48,384,034	2680.91		1,297,756		378,512		478,313			(919,244)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/27/2018	04/26/2019	32,033	85,525,542	2669.91		2,410,644		703,105		858,767			(1,707,540)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/27/2018	04/29/2019	13,496	36,032,661	2669.91		926,760		270,305		345,180			(656,455)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/04/2018	05/03/2019	27,375	72,888,667	2663.42	3,689	2,026,242		760,533		792,596			(1,268,246)				
S&P 500 Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/04/2018	05/04/2019	4,093	10,900,446	2663.42		216,095		81,036		127,934			(135,060)				

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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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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	WAC KB1H1DSPRFMYMCUFXT09	05/04/2018	05/05/2019	4,578	12,193,590	2663.42		244,369		91,638		146,313			(152,730)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/04/2018	05/06/2019	17,933	47,762,519	2663.42		1,134,034		425,263		513,904			(708,771)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/07/2018	05/07/2019	3,910	10,108,043	1666.026		211,270		79,226		53,370			(132,044)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/09/2018	05/09/2019	11,388	30,722,604	2697.79		897,396		336,524		276,896			(560,873)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/11/2018	05/10/2019	39,735	108,323,983	2727.72		2,946,406		1,104,902		779,004			(1,841,504)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/11/2018	05/13/2019	13,200	36,005,976	2727.72		894,015		335,256		248,813			(558,759)				
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/15/2018	05/15/2019	4,460	12,091,878	2711.45		221,759		83,160		46,472			(138,599)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/23/2018	05/23/2019	12,538	33,821,532	1677.853		942,496		353,436		248,826			(589,060)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/25/2018	05/24/2019	35,490	96,540,195	2721.33	6,173	2,659,701		998,545		806,796			(1,665,400)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/25/2018	05/28/2019	9,938	27,045,921	2721.33		626,772		235,039		202,632			(391,732)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/31/2018	05/31/2019	10,116	27,365,289	2705.27		845,244		316,966		268,188			(528,277)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/08/2018	06/07/2019	26,706	74,217,810	2779.03		2,187,600		1,002,650		466,266			(1,184,950)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/08/2018	06/10/2019	11,361	31,571,211	2779.03		761,507		349,024		176,960			(412,483)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/11/2018	06/11/2019	9,997	27,810,379	2782		701,195		321,381		158,029			(379,814)				
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/21/2018	06/21/2019	235	5,753,970	24461.7		102,959		47,190		59,273			(55,770)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/25/2018	06/25/2019	11,067	30,068,727	2717.07		819,880		375,778		282,844			(444,102)				
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/26/2018	06/26/2019	278	6,750,667	24283.11		130,879		59,986		81,990			(70,893)				
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/29/2018	06/28/2019	426	10,322,059	24271.41		218,255		100,033		146,163			(118,221)				
Dow Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/29/2018	06/29/2019	87	2,110,159	24271.41		39,608		18,154		27,467			(21,455)				
Dow Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/29/2018	06/30/2019	57	1,384,313	24271.41		30,471		13,966		21,355			(16,505)				
Dow Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/29/2018	07/01/2019	199	4,824,006	24271.41		92,038		42,184		64,572			(49,854)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/06/2018	07/05/2019	30,995	85,539,341	2759.82		2,394,146		1,296,829		679,892			(1,097,317)				
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/06/2018	07/06/2019	5,801	16,008,923	2759.82		319,585		173,109		33,142			(146,476)				
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/06/2018	07/07/2019	4,147	11,445,014	2759.82		231,744		125,528		23,671			(106,216)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/06/2018	07/08/2019	14,250	39,327,539	2759.82		978,919		530,248		252,268			(448,671)				
SPXD5UN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/11/2018	07/11/2019	7,664	20,901,235	2727.02		485,443		262,948		110,875			(222,495)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/13/2018	07/12/2019	26,879	75,297,104	2801.31		2,081,160		1,127,295		481,827			(953,865)				
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/13/2018	07/15/2019	11,443	32,054,927	2801.31		810,581		439,065		195,693			(371,516)				

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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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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.	WAC KB1H1DSPRFMYMCUFXT09	07/18/2018	07/18/2019	11,300	31,817,497	2815.62		871,625		472,130		189,523			(399,495)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/20/2018	07/19/2019	26,210	73,435,577	2801.83		1,964,990		1,064,370		475,922			(900,621)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/20/2018	07/22/2019	11,244	31,504,477	2801.83		770,452		417,328		193,922			(353,124)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/27/2018	07/26/2019	39,314	111,037,749	2818.82	2,367	3,043,656		1,649,288		662,393			(1,396,192)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/27/2018	07/29/2019	13,351	37,633,430	2818.82		909,596		492,698		214,195			(416,898)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/30/2018	07/30/2019	396	673,275	1701.728		15,822		8,570		2,558			(7,252)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/03/2018	08/02/2019	46,537	131,284,098	2840.35	2,136	3,416,720		2,136,117		668,323			(1,282,338)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/03/2018	08/05/2019	12,507	35,522,847	2840.35		902,417		564,011		192,160			(338,406)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/10/2018	08/09/2019	28,986	81,803,857	2833.28		2,073,487		1,295,929		470,430			(777,558)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/10/2018	08/12/2019	11,314	32,054,816	2833.28		783,986		489,991		181,172			(293,995)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/14/2018	08/14/2019	5,459	15,130,541	2771.46		327,866		204,916		42,033			(122,950)				
S&P 500 Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/16/2017	08/16/2019	50	122,237	2468.11	2,261			707		3,404			(1,131)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/20/2018	08/20/2019	4,641	12,989,557	2798.88		286,945		179,341		24,109			(107,604)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/22/2018	08/22/2019	10,706	30,639,304	2861.82		856,487		535,304		168,488			(321,183)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/24/2018	08/23/2019	28,773	82,633,113	2874.69		2,127,470		1,329,669		355,181			(797,801)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/24/2018	08/26/2019	10,663	30,653,152	2874.69		762,884		476,802		148,667			(286,081)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/31/2018	08/30/2019	19,347	54,223,626	2802.74		1,251,204		782,002		114,906			(469,201)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/31/2018	09/03/2019	3,177	8,904,285	2802.74		205,411		128,382		17,872			(77,029)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/07/2018	09/06/2019	21,577	61,963,569	2871.68		1,684,181		1,192,961		336,769			(491,219)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/07/2018	09/09/2019	11,880	34,116,635	2871.68		870,911		616,895		178,484			(254,016)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/14/2018	09/13/2019	25,559	74,249,116	2904.98		1,932,396		1,368,780		336,315			(563,615)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/14/2018	09/16/2019	12,018	34,913,232	2904.98		856,758		606,870		154,446			(249,888)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/21/2018	09/20/2019	39,686	114,907,302	2849.58		2,980,542		2,111,217		334,903			(869,325)				
S&P 500 Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/21/2018	09/21/2019	3,897	11,416,366	2929.67		245,271		173,733		2,690			(71,537)				
S&P 500 Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/21/2018	09/22/2019	4,305	12,613,599	2929.67		255,095		180,692		3,384			(74,403)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/21/2018	09/23/2019	22,433	65,200,786	2849.58		1,531,009		1,084,465		147,840			(446,544)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/28/2018	09/27/2019	25,388	73,980,798	2913.98		2,052,992		1,454,202		353,903			(598,789)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/28/2018	09/30/2019	12,530	36,511,067	2913.98		921,825		652,959		165,696			(268,866)				

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S&P 500 Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/02/2018	10/02/2019	4,060	11,869,334	2923.43		235,364		186,330		4,769			(49,034)				
S&P 500 Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/12/2018	10/12/2019	5,025	13,905,162	2767.13		310,741		246,003		37,664			(64,738)				
S&P 500 Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/12/2018	10/13/2019	4,698	12,999,657	2767.13		282,019		223,265		34,978			(58,754)				
S&P 500 Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/12/2018	10/14/2019	4,238	11,727,885	2767.13		257,009		203,466		31,299			(53,544)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/02/2018	11/01/2019	33,066	90,085,940	2723.06		2,503,470		2,190,536		1,118,862			(312,934)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/02/2018	11/04/2019	11,068	30,139,607	2723.06		754,544		660,226		355,674			(94,318)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/06/2018	11/06/2019	5,619	15,405,407	2741.72		351,967		307,971		126,089			(43,996)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/09/2018	11/08/2019	27,280	75,865,509	2781.01		2,151,039		1,882,159		795,335			(268,880)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/09/2018	11/11/2019	11,803	32,823,484	2781.01		781,627		683,923		298,137			(97,703)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/13/2018	11/13/2019	13,444	36,595,827	2722.18		1,114,415		975,113		514,014			(139,302)				
S&P 500 Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/16/2018	11/16/2019	3,815	10,438,541	2736.27		218,967		191,596		48,239			(27,371)				
S&P 500 Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/16/2018	11/17/2019	5,598	15,317,448	2736.27		316,684		277,099		68,641			(39,586)				
S&P 500 Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/16/2018	11/18/2019	4,434	12,131,668	2736.27		261,350		228,681		54,055			(32,669)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/19/2018	11/19/2019	11,995	32,276,042	2690.73		945,223		827,070		498,938			(118,153)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/20/2018	11/20/2019	15,524	41,013,006	2641.89		1,414,909		1,238,046		858,294			(176,864)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/23/2018	11/22/2019	23,862	62,818,358	2632.56		1,687,057		1,476,175		1,117,684			(210,882)				
S&P 500 Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/23/2018	11/23/2019	4,471	11,770,037	2632.56		251,058		219,676		117,120			(31,382)				
S&P 500 Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/23/2018	11/24/2019	3,877	10,205,503	2632.56		217,796		190,571		98,605			(27,224)				
S&P 500 Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/23/2018	11/25/2019	14,201	37,384,027	2632.56		830,960		727,090		520,644			(103,870)				
S&P 500 Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/27/2018	11/27/2019	2,716	7,284,954	2682.17		148,652		130,070		51,740			(18,581)				
S&P 500 Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/28/2018	11/28/2019	2,555	7,009,795	2743.79		143,829		125,850		31,268			(17,979)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/30/2018	11/29/2019	35,285	97,392,722	2760.17		2,786,779		2,438,431		1,169,439			(348,347)				
S&P 500 Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/30/2018	12/02/2019	11,965	33,024,871	2760.17		765,775		670,053		336,063			(95,722)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	12/12/2018	12/12/2019	6,011	16,415,214	2730.87		345,596		331,196		166,533			(14,400)				
S&P 500 Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	12/14/2018	12/14/2019	6,011	15,628,483	2599.95		300,079		287,576		199,923			(12,503)				
S&P 500 Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	12/14/2018	12/15/2019	6,405	16,651,689	2599.95		337,557		323,492		223,601			(14,065)				
S&P 500 Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	12/14/2018	12/16/2019	5,523	14,360,002	2599.95		265,443		254,383		179,971			(11,060)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	12/17/2018	12/17/2019	4,679	12,650,690	2703.89		255,057		244,430		167,247			(10,627)				
S&P 500 Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	12/18/2018	12/18/2019	4,879	12,423,067	2546.16		225,215		215,831		192,420			(9,384)				

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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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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.	WAC KB1H1DSPRFMYMCUFXT09	12/19/2018	12/19/2019	4,906	17,178,309	23323.66		364,747		349,549		292,777			(15,198)				
SPXD5UN Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	12/26/2018	12/26/2019	1,982	5,319,595	2683.43		105,661		101,258		91,498			(4,403)				
Dow Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	12/28/2018	12/27/2019	16,014	46,820,091	23062.4		1,449,429		1,389,036		1,428,213			(60,393)				
Dow Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	12/28/2018	12/28/2019	7,599	22,273,370	23062.4		425,370		407,646		433,197			(17,724)				
Dow Index Option MAV			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	12/28/2018	12/29/2019	5,762	15,813,467	23062.4		317,482		304,253		325,705			(13,228)				
Dow Index Option PTPT			Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	12/28/2018	12/30/2019	6,006	21,058,941	23062.4		405,330		388,442		410,111			(16,889)				
0349999999. Subtotal - Purchased Options - Other - Other										109,236	865,582,526		441,870,466	XXX	205,192,337			(423,787,002)			XXX	XXX
0359999999. Subtotal - Purchased Options - Other										109,236	865,582,526		441,870,466	XXX	205,192,337			(423,787,002)			XXX	XXX
0369999999. Total Purchased Options - Call Options and Warrants														XXX							XXX	XXX
0379999999. Total Purchased Options - Put Options														XXX							XXX	XXX
0389999999. Total Purchased Options - Caps														XXX							XXX	XXX
0399999999. Total Purchased Options - Floors														XXX							XXX	XXX
0409999999. Total Purchased Options - Collars														XXX							XXX	XXX
0419999999. Total Purchased Options - Other										109,236	865,582,526		441,870,466	XXX	205,192,337			(423,787,002)			XXX	XXX
0429999999. Total Purchased Options										109,236	865,582,526		441,870,466	XXX	205,192,337			(423,787,002)			XXX	XXX
0499999999. Subtotal - Written Options - Hedging Effective														XXX							XXX	XXX
0569999999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0639999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0709999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
S&P 500 Indx Opt MOPTPT			Equity/Index.	CS	08/28/2018	01/10/2019	539	1,480,000	2748.23		(6,808)							6,808				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CS	08/28/2018	01/17/2019	696	1,950,000	2802.56		(47,815)		(4,782)					43,034				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CS	08/28/2018	01/24/2019	1,145	3,250,000	2837.54		(26,450)		(2,645)					23,805				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CS	08/28/2018	01/31/2019	1,176	3,320,000	2823.81		(40,356)		(4,036)					36,320				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CS	08/28/2018	02/02/2019	181	500,000	2762.13		(3,100)		(310)					2,790				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CS	08/28/2018	02/05/2019	264	700,000	2648.94		(18,060)		(1,806)					16,254				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CS	08/28/2018	02/07/2019	1,055	2,830,000	2681.66		(72,458)		(7,246)					65,212				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CS	08/28/2018	02/08/2019	515	1,330,000	2581		(25,277)		(2,528)					22,749				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CS	08/28/2018	02/11/2019	248	650,000	2619.55		(10,465)		(1,047)					9,419				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CS	08/28/2018	02/14/2019	396	1,070,000	2698.63		(37,771)		(9,443)					28,328				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CS	08/28/2018	02/21/2019	1,025	2,770,000	2701.33		(118,270)		(29,568)					88,703				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CS	08/28/2018	02/26/2019	428	1,190,000	2779.6		(11,186)		(2,797)					8,390				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CS	08/28/2018	02/28/2019	1,363	3,700,000	2713.83		(88,225)		(22,056)					66,169				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CS	08/28/2018	03/01/2019	560	1,500,000	2677.67		(46,470)		(11,618)					34,853				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CS	08/28/2018	03/02/2019	587	1,580,000	2691.25		(43,137)		(10,784)					32,353				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CS	08/28/2018	03/07/2019	249	680,000	2726.8		(12,920)		(3,230)					9,690				

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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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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.	CS	08/28/2018	03/08/2019	624	1,710,000	2738.97		(14,229)		(3,557)					10,672				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CS	08/28/2018	03/14/2019	364	1,000,000	2749.48		(42,400)		(15,143)					27,257				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CS	08/28/2018	03/21/2019	817	2,215,000	2711.93		(112,905)		(40,323)					72,581				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CS	08/28/2018	03/22/2019	545	1,440,000	2643.69		(79,539)		(28,407)					51,132				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CS	08/28/2018	03/24/2019	496	1,285,000	2588.26		(78,101)		(27,893)					50,207				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CS	08/28/2018	03/27/2019	182	475,000	2612.62		(18,715)		(6,684)					12,031				
S&P 500 Indx Opt MOPTPT			Equity/Index.	CS	08/28/2018	03/28/2019	390	1,015,000	.2605		(52,818)		(18,864)					33,954				
S&P Digital			Equity/Index.	EGL	01/02/2018	01/02/2019	303	816,867	2695.81		(39,355)		(1,640)					37,715				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	01/03/2018	01/03/2019	383	1,038,441	2695.69		(45,871)		(1,911)					43,960				
UST 2.25% 11/15/27 Total Return Options			Equity/Index.	EGL	01/03/2018	01/04/2019	1,021	2,607,978	.98		(107,718)		(4,488)		(5)			103,229				
S&P 500 Index Option PTPT			Equity/Index.	EGL	01/05/2018	01/07/2019	145	397,731	2743.15		(16,509)		(688)					15,822				
S&P 500 Index Option PTPT			Equity/Index.	EGL	01/08/2018	01/08/2019	219	602,478	2747.71		(23,540)		(981)		(1)			22,559				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	01/09/2018	01/09/2019	352	965,224	2721.28		(42,098)		(1,754)		(3)			40,344				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	01/10/2018	01/10/2019	374	1,027,565	2711.47		(45,118)		(1,880)		(13)			43,238				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	01/12/2018	01/11/2019	958	2,662,746	2734.23		(116,494)		(4,854)		(9)			111,640				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL	01/12/2018	01/12/2019	2	4,622	2786.24		(132)		(5)					126				
S&P Digital			Equity/Index.	EGL	01/12/2018	01/14/2019	324	902,736	2786.24		(31,642)		(1,318)		(11)			30,324				
S&P 500 Index Option PTPT			Equity/Index.	EGL	01/12/2018	01/15/2019	99	277,020	2786.24		(12,071)		(503)		(5)			11,568				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	01/16/2018	01/16/2019	386	1,071,854	2729.56		(56,170)		(2,340)		(35)			53,830				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	01/17/2018	01/17/2019	255	713,057	2747.26		(33,629)		(1,401)		(14)			32,228				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	01/19/2018	01/18/2019	955	2,678,864	2756.59		(117,899)		(4,912)		(67)			112,986				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL	01/19/2018	01/20/2019	4	10,456	2810.3		(317)		(13)					304				
S&P 500 Index Option PTPT			Equity/Index.	EGL	01/22/2018	01/22/2019	258	729,640	2832.97		(34,994)		(1,458)		(27)			33,536				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	01/23/2018	01/23/2019	542	1,537,576	2763.48		(76,572)		(3,191)		(62)			73,382				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	01/24/2018	01/24/2019	492	1,395,109	2775.92		(72,899)		(3,037)		(69)			69,862				
UST 2.25% 11/15/27 Total Return Options			Equity/Index.	EGL	01/24/2018	01/25/2019	1,341	3,556,112	.98		(160,688)		(6,695)		(140)			153,993				
S&P 500 Index Option PTPT			Equity/Index.	EGL	01/26/2018	01/28/2019	214	613,436	2872.87		(23,408)		(975)		(33)			22,433				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	01/29/2018	01/29/2019	422	1,204,369	2789.92		(54,549)		(2,273)		(104)			52,276				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	01/30/2018	01/30/2019	584	1,645,353	2770.69		(77,348)		(3,223)		(257)			74,125				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	01/31/2018	01/31/2019	479	1,353,132	2764.58		(72,033)		(3,001)		(253)			69,032				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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	02/01/2018	02/01/2019	2,129	4,004,570	2759.77		(189,586)		(23,641)		(1,758)			165,945				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL	02/02/2018	02/02/2019	14	39,579	2762.13		(1,128)		(141)					987				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL	02/02/2018	02/03/2019	10	26,630	2762.13		(719)		(90)					629				
S&P Digital			Equity/Index.	EGL	02/02/2018	02/04/2019	297	820,281	2762.13		(32,831)		(4,104)		(607)			28,727				
S&P 500 Index Option PTPT			Equity/Index.	EGL	02/05/2018	02/05/2019	443	1,173,109	2648.94		(64,312)		(8,039)		(5,888)			56,273				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	02/06/2018	02/06/2019	376	1,012,633	2693.98		(57,826)		(7,228)		(2,626)			50,598				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	02/07/2018	02/07/2019	417	1,117,727	2691.28		(64,965)		(8,121)		(3,768)			56,844				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	02/08/2018	02/08/2019	1,047	2,733,820	2669.44		(148,895)		(18,612)		(25,693)			130,283				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL	02/09/2018	02/09/2019	5	12,833	2619.55		(334)		(42)					292				
S&P 500 Index Option PTPT			Equity/Index.	EGL	02/09/2018	02/11/2019	178	465,454	2619.55		(33,960)		(4,245)		(4,196)			29,715				
S&P Digital			Equity/Index.	EGL	02/12/2018	02/12/2019	322	855,326	2656		(51,602)		(6,450)		(4,850)			45,152				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	02/13/2018	02/13/2019	313	834,380	2689.67		(44,540)		(5,567)		(4,373)			38,972				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	02/14/2018	02/14/2019	519	1,400,929	2695.52		(87,327)		(10,916)		(4,891)			76,411				
UST 2.25% 11/15/27 Total Return Options			Equity/Index.	EGL	02/14/2018	02/15/2019	1,344	3,391,772	98		(163,126)		(20,391)		(7,270)			142,735				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL	02/16/2018	02/17/2019	11	30,000	2732.22		(753)		(94)					659				
S&P 500 Index Option PTPT			Equity/Index.	EGL	02/16/2018	02/19/2019	108	295,049	2732.22		(17,691)		(2,211)		(759)			15,480				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	02/20/2018	02/20/2019	701	1,902,742	2696.72		(101,408)		(12,676)		(6,055)			88,732				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	02/21/2018	02/21/2019	386	1,042,885	2692.79		(54,040)		(6,755)		(4,263)			47,285				
UST 2.75% 02/15/2028 Total Return Options			Equity/Index.	EGL	02/21/2018	02/22/2019	2,030	4,187,213	98		(203,030)		(25,379)		(12,231)			177,651				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL	02/23/2018	02/23/2019	4	12,285	2747.3		(376)		(47)					329				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL	02/23/2018	02/24/2019	13	35,710	2747.3		(975)		(122)					853				
S&P 500 Index Option PTPT			Equity/Index.	EGL	02/23/2018	02/25/2019	208	571,465	2747.3		(24,028)		(3,004)		(1,361)			21,025				
S&P 500 Index Option PTPT			Equity/Index.	EGL	02/26/2018	02/26/2019	419	1,163,394	2779.6		(53,384)		(6,673)		(1,909)			46,711				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	02/27/2018	02/27/2019	422	1,154,610	2701.35		(56,221)		(7,028)		(3,245)			49,194				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	02/28/2018	02/28/2019	664	1,801,644	2692.21		(110,281)		(13,785)		(7,928)			96,496				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	03/02/2018	03/01/2019	1,558	4,183,593	2686.43		(236,409)		(49,252)		(25,867)			187,157				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL	03/02/2018	03/02/2019	8	22,536	2691.25		(645)		(134)					510				
S&P 500 Index Option PTPT			Equity/Index.	EGL	03/02/2018	03/04/2019	133	358,737	2691.25		(18,293)		(3,811)		(2,109)			14,482				
S&P 500 Index Option PTPT			Equity/Index.	EGL	03/05/2018	03/05/2019	143	388,687	2720.94		(20,981)		(4,371)		(1,690)			16,610				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	03/06/2018	03/06/2019	532	1,446,442	2697.35		(69,076)		(14,391)		(6,151)			54,685				

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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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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	03/07/2018	03/07/2019	500	1,362,410	2697		(71,741)		(14,946)		(6,054)			56,795				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	03/08/2018	03/08/2019	1,226	3,385,715	2702.37		(171,807)		(35,793)		(9,881)			136,014				
S&P 500 Index Option PTPT			Equity/Index.	EGL	03/09/2018	03/11/2019	141	391,737	2786.57		(18,154)		(3,782)		(874)			14,372				
S&P 500 Index Option PTPT			Equity/Index.	EGL	03/12/2018	03/12/2019	242	672,507	2783.02		(36,045)		(7,509)		(1,691)			28,536				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	03/13/2018	03/13/2019	418	1,156,108	2711.15		(63,110)		(13,148)		(3,677)			49,962				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	03/14/2018	03/14/2019	607	1,669,015	2705.41		(77,370)		(16,119)		(6,162)			61,252				
UST 2.75% 02/15/2028 Total Return Options .			Equity/Index.	EGL	03/14/2018	03/15/2019	1,649	3,697,022	98		(194,689)		(40,560)		(14,358)			154,129				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL	03/16/2018	03/17/2019	5	14,000	2752.01		(365)		(76)					289				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	03/16/2018	03/18/2019	267	733,290	2708.02		(34,439)		(7,175)		(3,136)			27,264				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL	03/19/2018	03/19/2019	233	632,412	2712.92		(39,100)		(8,146)		(4,091)			30,954				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	03/20/2018	03/20/2019	746	2,024,613	2700.23		(101,361)		(21,117)		(12,067)			80,244				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	03/21/2018	03/21/2019	508	1,376,291	2698.95		(79,912)		(16,648)		(9,395)			63,264				
UST 2.75% 02/15/2028 Total Return Options .			Equity/Index.	EGL	03/21/2018	03/22/2019	2,074	4,855,893	98		(245,834)		(51,215)		(77,283)			194,619				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL	03/23/2018	03/24/2019	23	58,318	2588.26		(1,515)		(316)					1,199				
S&P 500 Index Option PTPT			Equity/Index.	EGL	03/23/2018	03/25/2019	59	152,046	2588.26		(5,253)		(1,094)		(2,597)			4,158				
S&P 500 Index Option PTPT			Equity/Index.	EGL	03/26/2018	03/26/2019	298	793,493	2658.55		(48,268)		(10,056)		(9,622)			38,212				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	03/27/2018	03/27/2019	553	1,449,622	2675.05		(84,157)		(17,533)		(24,462)			66,625				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	03/28/2018	03/28/2019	777	2,029,167	2676.47		(116,200)		(24,208)		(36,907)			91,992				
UST 2.75% 02/15/2028 Total Return Options .			Equity/Index.	EGL	03/28/2018	03/29/2019	1,823	4,313,838	98		(236,736)		(49,320)		(59,789)			187,416				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL	03/29/2018	03/30/2019	13	33,846	2640.87		(816)		(170)					646				
S&P Digital			Equity/Index.	EGL	03/29/2018	04/01/2019	185	488,396	2640.87		(25,060)		(5,221)		(6,774)			19,839				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	04/02/2018	04/02/2019	686	1,772,139	2669.53		(113,070)		(32,979)		(41,783)			80,091				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	04/03/2018	04/03/2019	651	1,705,190	2680.19		(97,472)		(28,429)		(29,766)			69,043				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	04/04/2018	04/04/2019	722	1,911,160	2690.18		(109,717)		(32,001)		(27,643)			77,716				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	04/06/2018	04/05/2019	1,553	4,082,838	2681.01		(226,709)		(66,123)		(68,448)			160,585				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL	04/06/2018	04/06/2019	3	6,925	2604.47		(166)		(48)		(1)			118				
S&P 500 Index Option PTPT			Equity/Index.	EGL	04/06/2018	04/08/2019	98	254,233	2604.47		(11,589)		(3,380)		(4,588)			8,209				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	04/09/2018	04/09/2019	231	604,622	2682.21		(37,911)		(11,057)		(12,064)			26,854				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	04/10/2018	04/10/2019	307	817,096	2691.2		(49,136)		(14,331)		(11,308)			34,804				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	04/11/2018	04/11/2019	940	2,492,801	2687.77		(128,225)		(37,399)		(35,685)			90,826				

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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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 2.75% 02/15/2028 Total Return Options			Equity/Index	EGL	04/11/2018	04/12/2019	1,494	3,561,462	.98		(187,448)		(54,672)		(47,552)			132,776				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	04/13/2018	04/13/2019	2	6,061	2656.3		(148)		(43)		(4)			105				
S&P 500 Index Option PTPT			Equity/Index	EGL	04/13/2018	04/15/2019	196	519,674	2656.3		(22,677)		(6,614)		(6,858)			16,063				
SPXD5UN Index Option PTPT			Equity/Index	EGL	04/16/2018	04/16/2019	295	790,548	2697.79		(46,547)		(13,576)		(10,124)			32,971				
SPXD5UN Index Option PTPT			Equity/Index	EGL	04/17/2018	04/17/2019	738	1,996,679	2702.88		(112,176)		(32,718)		(20,480)			79,458				
SPXD5UN Index Option PTPT			Equity/Index	EGL	04/20/2018	04/18/2019	2,215	5,948,919	2690.4		(321,226)		(93,691)		(72,025)			227,535				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	04/20/2018	04/21/2019	6	16,435	2670.14		(414)		(121)					293				
S&P 500 Index Option PTPT			Equity/Index	EGL	04/20/2018	04/22/2019	51	137,342	2670.14		(6,518)		(1,901)		(1,791)			4,617				
SPXD5UN Index Option PTPT			Equity/Index	EGL	04/23/2018	04/23/2019	432	1,152,632	2690.35		(70,944)		(20,692)		(17,442)			50,252				
SPXD5UN Index Option PTPT			Equity/Index	EGL	04/24/2018	04/24/2019	897	2,362,980	2680.91		(131,907)		(38,473)		(43,686)			93,434				
SPXD5UN Index Option PTPT			Equity/Index	EGL	04/25/2018	04/25/2019	560	1,480,375	2684.54		(78,282)		(22,832)		(25,495)			55,450				
SPXD5UN Index Option PTPT			Equity/Index	EGL	04/27/2018	04/26/2019	1,811	4,834,416	2691.24		(241,347)		(70,393)		(68,103)			170,954				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	04/27/2018	04/27/2019	1	2,596	2669.91		(68)		(20)					48				
S&P 500 Index Option PTPT			Equity/Index	EGL	04/27/2018	04/29/2019	198	528,679	2669.91		(26,035)		(7,594)		(7,489)			18,441				
SPXD5UN Index Option PTPT			Equity/Index	EGL	04/30/2018	04/30/2019	298	789,065	2683.74		(43,363)		(12,648)		(13,974)			30,716				
SPXD5UN Index Option PTPT			Equity/Index	EGL	05/01/2018	05/01/2019	662	1,758,921	2683.57		(100,231)		(37,586)		(30,591)			62,644				
SPXD5UN Index Option PTPT			Equity/Index	EGL	05/02/2018	05/02/2019	633	1,669,051	2675.64		(85,351)		(32,007)		(31,614)			53,345				
SPXD5UN Index Option PTPT			Equity/Index	EGL	05/04/2018	05/03/2019	1,516	4,019,080	2681.76		(195,490)		(73,309)		(67,336)			122,181				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	05/04/2018	05/06/2019	103	273,594	2663.42		(14,137)		(5,301)		(4,287)			8,836				
S&P 500 Index Option PTPT			Equity/Index	EGL	05/07/2018	05/07/2019	122	326,020	2672.63		(16,442)		(6,166)		(4,916)			10,276				
SPXD5UN Index Option PTPT			Equity/Index	EGL	05/08/2018	05/08/2019	574	1,532,762	2681.79		(82,196)		(30,824)		(24,339)			51,373				
SPXD5UN Index Option PTPT			Equity/Index	EGL	05/09/2018	05/09/2019	479	1,293,423	2688.8		(67,348)		(25,255)		(17,045)			42,092				
SPXD5UN Index Option PTPT			Equity/Index	EGL	05/11/2018	05/10/2019	1,470	4,006,751	2698.2		(194,101)		(72,788)		(41,693)			121,313				
S&P 500 Index Option PTPT			Equity/Index	EGL	05/11/2018	05/13/2019	133	362,748	2727.72		(17,311)		(6,492)		(3,754)			10,819				
SPXD5UN Index Option PTPT			Equity/Index	EGL	05/14/2018	05/14/2019	192	524,838	2699.9		(25,083)		(9,406)		(5,478)			15,677				
SPXD5UN Index Option PTPT			Equity/Index	EGL	05/15/2018	05/15/2019	648	1,756,966	2695.91		(85,393)		(32,022)		(21,294)			53,370				
SPXD5UN Index Option PTPT			Equity/Index	EGL	05/16/2018	05/16/2019	634	1,724,373	2701.08		(92,703)		(34,764)		(20,779)			57,939				
SPXD5UN Index Option PTPT			Equity/Index	EGL	05/18/2018	05/17/2019	1,757	4,771,661	2703.14		(239,862)		(89,948)		(58,035)			149,914				
S&P Digital			Equity/Index	EGL	05/18/2018	05/20/2019	161	437,109	2712.97		(16,549)		(6,206)		(4,651)			10,343				
SPXD5UN Index Option PTPT			Equity/Index	EGL	05/21/2018	05/21/2019	312	851,367	2711.65		(41,425)		(15,534)		(9,124)			25,891				

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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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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	05/22/2018	05/22/2019	728	1,983,383	2704.45		(106,841)		(40,065)		(24,558)			66,776				
SPXD5UN Index Option PTPT			Equity/Index	EGL	05/23/2018	05/23/2019	746	2,038,019	2705.78		(101,392)		(38,022)		(22,552)			63,370				
UST 2.875% 05/15/28 Total Return Options			Equity/Index	EGL	05/23/2018	05/24/2019	1,887	4,842,515	98		(219,202)		(82,201)		(55,065)			137,001				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	05/25/2018	05/27/2019	9	23,221	2721.33		(743)		(279)					464				
S&P 500 Index Option PTPT			Equity/Index	EGL	05/25/2018	05/28/2019	34	92,738	2721.33		(2,882)		(1,081)		(859)			1,802				
SPXD5UN Index Option PTPT			Equity/Index	EGL	05/29/2018	05/29/2019	146	393,621	2694.8		(20,772)		(7,789)		(6,283)			12,982				
SPXD5UN Index Option PTPT			Equity/Index	EGL	05/30/2018	05/30/2019	1,299	3,534,746	2709.62		(170,117)		(63,794)		(42,343)			106,323				
SPXD5UN Index Option PTPT			Equity/Index	EGL	06/01/2018	05/31/2019	2,082	5,670,277	2703.08		(273,725)		(117,517)		(69,929)			156,208				
S&P 500 Index Option PTPT			Equity/Index	EGL	06/01/2018	06/03/2019	81	221,511	2734.62		(10,534)		(4,828)		(2,537)			5,706				
SPXD5UN Index Option PTPT			Equity/Index	EGL	06/04/2018	06/04/2019	329	903,755	2708.5		(43,545)		(19,958)		(9,501)			23,587				
SPXD5UN Index Option PTPT			Equity/Index	EGL	06/05/2018	06/05/2019	587	1,611,084	2710.19		(78,023)		(35,761)		(17,611)			42,262				
SPXD5UN Index Option PTPT			Equity/Index	EGL	06/06/2018	06/06/2019	1,125	3,108,259	2717.17		(144,415)		(66,190)		(29,094)			78,225				
SPXD5UN Index Option PTPT			Equity/Index	EGL	06/08/2018	06/07/2019	1,703	4,725,737	2725.99		(245,194)		(112,381)		(44,666)			132,814				
S&P 500 Index Option PTPT			Equity/Index	EGL	06/08/2018	06/10/2019	201	558,246	2779.03		(22,135)		(10,145)		(4,437)			11,990				
S&P 500 Index Option PTPT			Equity/Index	EGL	06/11/2018	06/11/2019	215	598,669	2782		(29,831)		(13,673)		(5,435)			16,159				
SPXD5UN Index Option PTPT			Equity/Index	EGL	06/12/2018	06/12/2019	332	923,360	2728.58		(46,022)		(21,094)		(8,248)			24,929				
SPXD5UN Index Option PTPT			Equity/Index	EGL	06/13/2018	06/13/2019	726	2,012,230	2721.69		(104,706)		(47,990)		(20,168)			56,716				
SPXD5UN Index Option PTPT			Equity/Index	EGL	06/15/2018	06/14/2019	1,281	3,560,275	2726.78		(172,163)		(78,908)		(32,620)			93,255				
S&P 500 Index Option PTPT			Equity/Index	EGL	06/15/2018	06/17/2019	264	734,905	2779.66		(28,226)		(12,937)		(5,972)			15,289				
SPXD5UN Index Option PTPT			Equity/Index	EGL	06/18/2018	06/18/2019	372	1,030,698	2718.88		(49,397)		(22,641)		(10,090)			26,757				
SPXD5UN Index Option PTPT			Equity/Index	EGL	06/19/2018	06/19/2019	595	1,638,845	2713.85		(76,337)		(34,988)		(17,219)			41,349				
SPXD5UN Index Option PTPT			Equity/Index	EGL	06/20/2018	06/20/2019	536	1,481,337	2713.16		(78,290)		(35,883)		(16,456)			42,407				
UST 2.875% 05/15/28 Total Return Options			Equity/Index	EGL	06/20/2018	06/21/2019	2,302	5,034,597	98		(250,362)		(114,749)		(59,317)			135,613				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	06/22/2018	06/23/2019	5	15,044	2754.88		(453)		(208)					245				
S&P 500 Index Option PTPT			Equity/Index	EGL	06/22/2018	06/24/2019	173	476,807	2754.88		(18,942)		(8,682)		(4,836)			10,260				
SPXD5UN Index Option PTPT			Equity/Index	EGL	06/25/2018	06/25/2019	250	680,171	2707.09		(38,191)		(17,504)		(10,866)			20,687				
SPXD5UN Index Option PTPT			Equity/Index	EGL	06/26/2018	06/26/2019	527	1,434,201	2707.69		(80,847)		(37,055)		(22,548)			43,792				
SPXD5UN Index Option PTPT			Equity/Index	EGL	06/27/2018	06/27/2019	716	1,933,264	2701.92		(93,154)		(42,695)		(31,567)			50,458				
SPXD5UN Index Option PTPT			Equity/Index	EGL	06/29/2018	06/28/2019	1,545	4,197,479	2707		(206,314)		(94,561)		(62,740)			111,753				

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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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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	06/29/2018	07/01/2019	168	456,492	2718.37		(20,034)		(9,182)		(6,366)			10,852				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	07/02/2018	07/02/2019	423	1,152,680	2704.71		(60,006)		(32,503)		(17,152)			27,503				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	07/03/2018	07/03/2019	325	880,744	2704.23		(43,259)		(23,432)		(13,761)			19,827				
UST 2.875% 05/15/28 Total Return Options			Equity/Index.	EGL	07/05/2018	07/05/2019	2,490	4,960,055	98		(251,375)		(136,161)		(64,480)			115,213				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	07/06/2018	07/08/2019	163	449,026	2720.36		(18,167)		(9,841)		(4,854)			8,327				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	07/09/2018	07/09/2019	173	481,149	2728.86		(26,118)		(14,147)		(5,479)			11,971				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	07/10/2018	07/10/2019	342	951,719	2737.18		(45,353)		(24,566)		(9,473)			20,787				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	07/11/2018	07/11/2019	431	1,195,979	2727.02		(47,023)		(25,471)		(11,743)			21,552				
UST 2.875% 05/15/28 Total Return Options			Equity/Index.	EGL	07/11/2018	07/12/2019	1,629	4,074,401	98		(192,938)		(104,508)		(39,133)			88,430				
S&P 500 Index Option PTPT			Equity/Index.	EGL	07/13/2018	07/15/2019	76	213,514	2801.31		(8,535)		(4,623)		(1,830)			3,912				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	07/16/2018	07/16/2019	313	876,456	2734.3		(43,580)		(23,606)		(9,076)			19,974				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	07/17/2018	07/17/2019	545	1,524,257	2741.54		(67,708)		(36,675)		(13,938)			31,033				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	07/18/2018	07/18/2019	642	1,803,979	2742.94		(88,689)		(48,040)		(16,856)			40,649				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	07/20/2018	07/19/2019	1,475	4,125,219	2747.78		(188,130)		(101,904)		(39,488)			86,226				
S&P 500 Index Option PTPT			Equity/Index.	EGL	07/20/2018	07/22/2019	110	308,110	2801.83		(12,133)		(6,572)		(2,704)			5,561				
S&P 500 Index Option PTPT			Equity/Index.	EGL	07/23/2018	07/23/2019	310	870,909	2806.98		(49,666)		(26,902)		(9,764)			22,763				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	07/24/2018	07/24/2019	526	1,482,648	2749.83		(75,071)		(40,664)		(14,111)			34,408				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	07/25/2018	07/25/2019	628	1,779,370	2758.65		(81,332)		(44,055)		(13,569)			37,277				
UST 2.875% 05/15/28 Total Return Options			Equity/Index.	EGL	07/25/2018	07/26/2019	1,682	4,286,347	98		(203,925)		(110,459)		(38,092)			93,466				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL	07/27/2018	07/28/2019	8	23,394	2818.82		(699)		(379)					321				
S&P 500 Index Option PTPT			Equity/Index.	EGL	07/27/2018	07/29/2019	208	586,539	2818.82		(21,672)		(11,739)		(4,636)			9,933				
S&P 500 Index Option PTPT			Equity/Index.	EGL	07/30/2018	07/30/2019	230	643,972	2802.6		(34,191)		(18,520)		(7,322)			15,671				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	07/31/2018	07/31/2019	718	2,021,173	2772.59		(96,777)		(52,421)		(19,542)			44,356				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	08/01/2018	08/01/2019	671	1,885,460	2758.69		(89,943)		(56,214)		(18,598)			33,729				
UST 2.875% 05/15/28 Total Return Options			Equity/Index.	EGL	08/01/2018	08/02/2019	1,765	3,846,012	98		(175,867)		(109,917)		(32,019)			65,950				
S&P Digital			Equity/Index.	EGL	08/03/2018	08/05/2019	210	596,760	2840.35		(23,123)		(14,452)		(4,413)			8,671				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	08/06/2018	08/06/2019	267	760,324	2774.91		(35,605)		(22,253)		(6,204)			13,352				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	08/07/2018	08/07/2019	425	1,211,291	2777.7		(60,275)		(37,672)		(9,794)			22,603				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	08/08/2018	08/08/2019	349	994,216	2774.36		(47,610)		(29,756)		(7,940)			17,854				
UST 2.875% 05/15/28 Total Return Options			Equity/Index.	EGL	08/08/2018	08/09/2019	1,622	3,435,540	98		(159,163)		(99,477)		(29,485)			59,686				

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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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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.	EGL	08/10/2018	08/12/2019	50	140,609	2833.28		(6,756)		(4,222)		(1,318)			2,533				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	08/13/2018	08/13/2019	328	921,647	2760.31		(42,399)		(26,499)		(9,024)			15,900				
S&P Digital			Equity/Index.	EGL	08/14/2018	08/14/2019	471	1,337,159	2839.96		(57,634)		(36,021)		(11,263)			21,613				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	08/15/2018	08/15/2019	476	1,339,844	2770.78		(62,146)		(38,841)		(13,314)			23,305				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	08/17/2018	08/16/2019	1,326	3,763,262	2793.67		(169,675)		(106,047)		(30,506)			63,628				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL	08/17/2018	08/18/2019	6	16,257	2850.13		(504)		(315)		(1)			189				
S&P 500 Index Option PTPT			Equity/Index.	EGL	08/17/2018	08/19/2019	106	302,939	2850.13		(11,026)		(6,891)		(2,173)			4,135				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	08/20/2018	08/20/2019	430	1,224,573	2798.88		(58,355)		(36,472)		(9,909)			21,883				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	08/21/2018	08/21/2019	681	1,944,234	2800.98		(88,851)		(55,532)		(15,080)			33,319				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	08/22/2018	08/22/2019	479	1,366,525	2795.88		(63,911)		(39,944)		(10,977)			23,967				
UST 2.875% 08/15/28 Total Return Options			Equity/Index.	EGL	08/22/2018	08/23/2019	1,557	3,935,484	98		(181,340)		(113,337)		(30,807)			68,002				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	08/24/2018	08/26/2019	193	552,054	2797.8		(19,608)		(12,255)		(3,056)			7,353				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	08/27/2018	08/27/2019	311	898,838	2805.09		(41,206)		(25,754)		(6,061)			15,452				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	08/28/2018	08/28/2019	603	1,743,721	2804.44		(83,997)		(52,498)		(12,074)			31,499				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	08/29/2018	08/29/2019	530	1,543,585	2810.43		(68,719)		(42,949)		(9,288)			25,769				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL	08/31/2018	08/30/2019	1,729	4,988,509	1724.357		(237,361)		(148,351)		(33,534)			89,011				
S&P Digital			Equity/Index.	EGL	08/31/2018	09/03/2019	151	437,203	2901.52		(14,933)		(9,333)		(2,194)			5,600				
S&P 500 Index Option PTPT			Equity/Index.	EGL	09/04/2018	09/04/2019	446	1,292,712	2896.72		(66,179)		(46,877)		(9,781)			19,302				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	09/05/2018	09/05/2019	573	1,651,371	2811.18		(89,971)		(63,729)		(13,385)			26,241				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	09/07/2018	09/06/2019	1,100	3,158,023	2807.74		(159,844)		(113,223)		(26,595)			46,621				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	09/07/2018	09/09/2019	278	792,344	2807.74		(27,695)		(19,617)		(4,906)			8,078				
S&P 500 Index Option PTPT			Equity/Index.	EGL	09/10/2018	09/10/2019	270	775,922	2877.13		(42,398)		(30,032)		(7,009)			12,366				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	09/11/2018	09/11/2019	607	1,749,624	2816.53		(91,659)		(64,925)		(14,208)			26,734				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	09/12/2018	09/12/2019	358	1,034,019	2821.33		(48,470)		(34,333)		(7,859)			14,137				
S&P Digital			Equity/Index.	EGL	09/14/2018	09/13/2019	1,143	3,315,904	2904.98		(152,505)		(108,025)		(22,519)			44,481				
S&P 500 Index Option PTPT			Equity/Index.	EGL	09/14/2018	09/16/2019	130	378,857	2904.98		(14,158)		(10,029)		(2,300)			4,130				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL	09/17/2018	09/17/2019	473	1,300,821	1738.62		(59,166)		(41,909)		(9,720)			17,257				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	09/18/2018	09/18/2019	582	1,688,337	2834.05		(86,971)		(61,604)		(13,096)			25,367				

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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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	09/19/2018	09/19/2019	619	1,781,455	1741.443		(87,268)		(61,815)		(12,855)			25,453				
UST 2.875% 08/15/28 Total Return Options			Equity/Index	EGL	09/19/2018	09/20/2019	1,858	4,382,826	.98		(213,119)		(150,959)		(28,364)			62,160				
S&P 500 Index Option PTPT			Equity/Index	EGL	09/21/2018	09/23/2019	120	350,508	2929.67		(14,323)		(10,146)		(2,031)			4,178				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	09/24/2018	09/24/2019	456	1,251,365	1739.493		(54,993)		(38,953)		(7,787)			16,040				
SPXD5UN Index Option PTPT			Equity/Index	EGL	09/25/2018	09/25/2019	606	1,759,934	2825.51		(82,302)		(58,297)		(11,999)			24,005				
SPXD5UN Index Option PTPT			Equity/Index	EGL	09/26/2018	09/26/2019	638	1,851,288	2819.07		(93,353)		(66,125)		(14,633)			27,228				
UST 2.875% 08/15/28 Total Return Options			Equity/Index	EGL	09/26/2018	09/27/2019	2,097	5,631,349	.98		(261,284)		(185,076)		(39,168)			76,208				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	09/28/2018	09/29/2019	3	7,379	2913.98		(238)		(168)					69				
S&P Digital			Equity/Index	EGL	09/28/2018	09/30/2019	203	590,842	2913.98		(25,045)		(17,740)		(3,971)			7,305				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	10/01/2018	10/01/2019	448	1,287,171	1734.665		(57,706)		(45,684)		(8,458)			12,022				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	10/02/2018	10/02/2019	1,044	2,975,499	1735.756		(140,811)		(111,476)		(20,115)			29,336				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	10/03/2018	10/03/2019	731	2,121,397	1729.586		(99,561)		(78,819)		(14,521)			20,742				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	10/05/2018	10/04/2019	1,361	3,805,147	1722.705		(192,710)		(152,562)		(32,592)			40,148				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	10/05/2018	10/05/2019	6	18,313	2885.57		(571)		(452)		(1)			119				
SPXD5UN Index Option PTPT			Equity/Index	EGL	10/05/2018	10/07/2019	199	568,370	2806.71		(22,920)		(18,145)		(4,123)			4,775				
SPXD5UN Index Option PTPT			Equity/Index	EGL	10/08/2018	10/08/2019	255	736,034	2813.92		(35,911)		(28,430)		(6,563)			7,481				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	10/09/2018	10/09/2019	260	729,355	1715.88		(39,127)		(30,976)		(7,138)			8,152				
SPXD5UN Index Option PTPT			Equity/Index	EGL	10/10/2018	10/10/2019	893	2,482,455	2751.63		(144,795)		(114,630)		(42,267)			30,166				
UST 2.875% 08/15/28 Total Return Options			Equity/Index	EGL	10/10/2018	10/11/2019	1,469	3,821,663	.98		(210,692)		(166,798)		(71,844)			43,894				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	10/12/2018	10/12/2019	10	27,585	2767.13		(794)		(629)		(46)			166				
SPXD5UN Index Option PTPT			Equity/Index	EGL	10/12/2018	10/14/2019	244	673,224	2718.06		(24,724)		(19,573)		(9,206)			5,151				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index	EGL	10/15/2018	10/15/2019	443	1,146,941	1667.391		(60,970)		(48,268)		(22,067)			12,702				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL	10/16/2018	10/16/2019	873	2,435,056	1675.384		(141,946)		(112,374)		(38,471)			29,572				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL	10/17/2018	10/17/2019	936	2,574,567	1674.91		(140,215)		(111,004)		(38,610)			29,211				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL	10/19/2018	10/18/2019	1,548	4,237,743	1671.411		(242,329)		(191,844)		(79,589)			50,485				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL	10/19/2018	10/20/2019	3	9,621	2767.78		(286)		(226)		(5)			60				
S&P 500 Index Option PTPT			Equity/Index.	EGL	10/19/2018	10/21/2019	207	572,383	2767.78		(27,134)		(21,481)		(9,258)			5,653				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	10/22/2018	10/22/2019	351	967,335	2721.68		(52,725)		(41,740)		(18,797)			10,984				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	10/23/2018	10/23/2019	556	1,524,212	2717.26		(93,004)		(73,628)		(34,337)			19,376				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL	10/24/2018	10/24/2019	1,021	2,339,199	1654.751		(116,963)		(92,595)		(63,679)			24,367				
UST 2.875% 08/15/28 Total Return Options			Equity/Index.	EGL	10/24/2018	10/25/2019	1,963	4,842,941	98		(290,694)		(230,133)		(143,965)			60,561				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL	10/26/2018	10/26/2019	3	6,822	2658.69		(194)		(153)		(34)			40				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	10/26/2018	10/28/2019	99	264,129	2695.86		(11,508)		(9,110)		(6,429)			2,397				
S&P 500 Index Option PTPT			Equity/Index.	EGL	10/29/2018	10/29/2019	409	1,029,204	2641.25		(58,998)		(46,707)		(33,605)			12,291				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL	10/30/2018	10/30/2019	749	1,972,474	1666.037		(123,500)		(97,771)		(57,479)			25,729				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	10/31/2018	10/31/2019	747	2,026,849	2718.69		(118,281)		(93,639)		(50,458)			24,642				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL	11/02/2018	11/01/2019	1,887	5,116,878	1672.25		(279,641)		(244,686)		(111,514)			34,955				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	11/02/2018	11/04/2019	110	299,771	2729.35		(16,554)		(14,484)		(6,572)			2,069				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL	11/05/2018	11/05/2019	316	828,453	1675.843		(46,895)		(41,034)		(18,116)			5,862				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL	11/06/2018	11/06/2019	845	2,178,793	1679.287		(129,010)		(112,884)		(46,054)			16,126				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL	11/07/2018	11/07/2019	573	1,600,345	1687.186		(86,980)		(76,108)		(25,014)			10,873				
UST 2.875% 08/15/28 Total Return Options			Equity/Index.	EGL	11/07/2018	11/08/2019	1,529	3,926,535	98		(221,692)		(193,981)		(70,399)			27,712				
S&P Digital			Equity/Index.	EGL	11/09/2018	11/11/2019	223	620,452	2781.01		(27,544)		(24,101)		(9,604)			3,443				

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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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	11/12/2018	11/12/2019	239	651,241	2726.22		(46,564)		(40,743)		(19,076)			5,820				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL	11/13/2018	11/13/2019	692	1,864,025	1680.074		(87,874)		(76,890)		(38,413)			10,984				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	11/14/2018	11/14/2019	649	1,753,338	2741.44		(107,384)		(93,961)		(48,888)			13,423				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	11/16/2018	11/15/2019	1,648	4,458,073	2755.65		(259,555)		(227,110)		(103,175)			32,444				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL	11/16/2018	11/17/2019	11	31,440	2736.27		(858)		(751)		(124)			107				
S&P 500 Index Option PTPT			Equity/Index.	EGL	11/16/2018	11/18/2019	183	499,467	2736.27		(27,985)		(24,487)		(11,274)			3,498				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL	11/19/2018	11/19/2019	355	941,506	1681.142		(57,411)		(50,235)		(27,775)			7,176				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL	11/20/2018	11/20/2019	1,360	3,269,585	1670.568		(182,988)		(160,114)		(103,071)			22,873				
S&P 500 Index Option PTPT			Equity/Index.	EGL	11/21/2018	11/21/2019	853	2,263,591	2649.93		(128,978)		(112,856)		(72,683)			16,122				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	11/21/2018	11/22/2019	1,074	2,835,398	2732.76		(163,720)		(143,255)		(96,830)			20,465				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL	11/23/2018	11/24/2019	10	25,552	2632.56		(675)		(590)		(40)			84				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	11/23/2018	11/25/2019	309	815,362	2729.94		(33,163)		(29,017)		(21,148)			4,145				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL	11/26/2018	11/26/2019	497	1,182,784	1674.535		(68,960)		(60,340)		(35,516)			8,620				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL	11/28/2018	11/27/2019	1,145	3,062,627	1685.569		(197,149)		(172,506)		(85,068)			24,644				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL	11/28/2018	11/28/2019	6	16,542	2743.79		(387)		(339)		(29)			48				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL	11/30/2018	11/29/2019	2,217	5,879,928	1691.193		(316,088)		(276,577)		(120,307)			39,511				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL	11/30/2018	12/01/2019	7	19,548	2760.17		(520)		(455)		(30)			65				
S&P 500 Index Option PTPT			Equity/Index.	EGL	11/30/2018	12/02/2019	173	477,312	2760.17		(24,034)		(21,030)		(9,147)			3,004				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL	12/03/2018	12/03/2019	491	1,349,926	1695.24		(78,748)		(75,467)		(26,428)			3,281				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL	12/04/2018	12/04/2019	680	1,751,004	1678.993		(102,776)		(98,493)		(49,848)			4,282				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	12/04/2018	12/05/2019	461	1,245,409	2747.05		(67,309)		(64,505)		(33,108)			2,805				

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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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	12/07/2018	12/06/2019	1,790	4,775,201	2726.74		(305,565)		(292,833)		(164,380)			12,732				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL	12/07/2018	12/08/2019	4	10,389	2633.08		(273)		(262)		(128)			11				
S&P 500 Index Option PTPT			Equity/Index.	EGL	12/07/2018	12/09/2019	220	579,679	2633.08		(30,646)		(29,369)		(19,238)			1,277				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL	12/10/2018	12/10/2019	449	972,877	1666.244		(50,064)		(47,978)		(29,536)			2,086				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL	12/11/2018	12/11/2019	702	1,831,590	1666.512		(110,380)		(105,781)		(66,672)			4,599				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL	12/12/2018	12/12/2019	1,022	2,245,881	1667.96		(119,642)		(114,656)		(67,914)			4,985				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL	12/14/2018	12/13/2019	1,726	4,285,838	1661.393		(234,519)		(224,748)		(150,890)			9,772				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	12/14/2018	12/16/2019	185	482,087	2720.57		(23,971)		(22,972)		(16,897)			999				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL	12/17/2018	12/17/2019	367	916,209	1650.784		(56,729)		(54,365)		(46,250)			2,364				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	12/18/2018	12/18/2019	772	1,977,334	2702.31		(111,663)		(107,011)		(90,969)			4,653				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL	12/19/2018	12/19/2019	1,047	2,452,425	1643.4		(142,966)		(137,009)		(132,717)			5,957				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	12/21/2018	12/20/2019	2,311	5,573,489	2675.55		(360,197)		(345,188)		(411,743)			15,008				
S&P 500 Indx Opt MOPTPT			Equity/Index.	EGL	12/21/2018	12/22/2019	12	28,931	2416.62		(660)		(632)		(922)			27				
SPXD5UN Index Option PTPT			Equity/Index.	EGL	12/21/2018	12/23/2019	298	725,911	2675.55		(32,946)		(31,573)		(38,248)			1,373				
S&P 500 Index Option PTPT			Equity/Index.	EGL	12/24/2018	12/24/2019	57	134,682	2351.1		(6,462)		(6,193)		(8,661)			269				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL	12/26/2018	12/26/2019	808	1,909,139	1636.939		(132,750)		(127,219)		(139,948)			5,531				
UST 3.125% 11/29/2019 Total Return Options .			Equity/Index.	EGL	12/26/2018	12/27/2019	2,570	6,120,739	98		(373,832)		(358,256)		(367,721)			15,576				
S&P Digital			Equity/Index.	EGL	12/28/2018	12/30/2019	360	895,503	2485.74		(44,742)		(42,878)		(45,125)			1,864				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index			Equity/Index.	EGL	12/31/2018	12/31/2019	485	1,198,242	1644.905		(72,300)		(69,288)		(69,497)			3,013				
0769999999. Subtotal - Written Options - Other - Other											(24,446,829)		(12,890,716)	XXX	(6,773,127)			11,556,113			XXX	XXX
0779999999. Subtotal - Written Options - Other											(24,446,829)		(12,890,716)	XXX	(6,773,127)			11,556,113			XXX	XXX
0789999999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0799999999. Total Written Options - Put Options														XXX							XXX	XXX
0809999999. Total Written Options - Caps														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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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)
0819999999. Total Written Options - Floors														XXX							XXX	XXX
0829999999. Total Written Options - Collars														XXX							XXX	XXX
0839999999. Total Written Options - Other											(24,446,829)		(12,890,716)	XXX	(6,773,127)			11,556,113			XXX	XXX
0849999999. Total Written Options											(24,446,829)		(12,890,716)	XXX	(6,773,127)			11,556,113			XXX	XXX
0909999999. Subtotal - Swaps - Hedging Effective														XXX							XXX	XXX
0969999999. Subtotal - Swaps - Hedging Other														XXX							XXX	XXX
1029999999. Subtotal - Swaps - Replication														XXX							XXX	XXX
1089999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1149999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1159999999. Total Swaps - Interest Rate														XXX							XXX	XXX
1169999999. Total Swaps - Credit Default														XXX							XXX	XXX
1179999999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1189999999. Total Swaps - Total Return														XXX							XXX	XXX
1199999999. Total Swaps - Other														XXX							XXX	XXX
1209999999. Total Swaps														XXX							XXX	XXX
1269999999. Subtotal - Forwards														XXX							XXX	XXX
1399999999. Subtotal - Hedging Effective														XXX							XXX	XXX
1409999999. Subtotal - Hedging Other														XXX							XXX	XXX
1419999999. Subtotal - Replication														XXX							XXX	XXX
1429999999. Subtotal - Income Generation														XXX							XXX	XXX
1439999999. Subtotal - Other										109,236	841,135,697		428,979,750	XXX	198,419,210			(412,230,889)			XXX	XXX
1449999999 - Totals										109,236	841,135,697		428,979,750	XXX	198,419,210			(412,230,889)			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	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
0079999999. Subtotal - Purchased Options - Hedging Effective																	XXX							XXX
0149999999. Subtotal - Purchased Options - Hedging Other																	XXX							XXX
0219999999. Subtotal - Purchased Options - Replications																	XXX							XXX
0289999999. Subtotal - Purchased Options - Income Generation																	XXX							XXX
S&P 500 Index Option PTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	01/03/2017	01/03/2018	01/03/2018	Expiration	1,330	22,659,058	2257.83	420,604		882,936					(17,525)	882,936			
S&P 500 Index Option MAV			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	01/09/2017	01/09/2018	01/09/2018	Expiration	409	5,509,311	2268.9	98,154		233,024					(4,090)	233,024			
S&P 500 Index Option PTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	01/12/2017	01/12/2018	01/12/2018	Expiration	363	33,507,141	2270.44	734,381		1,760,865					(30,599)	1,760,865			
S&P Digital			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	01/17/2017	01/17/2018	01/17/2018	Expiration	553	24,550,588	2267.89	464,157		1,043,207					(19,340)	1,043,207			
Dow Index Option PTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	01/25/2017	01/25/2018	01/25/2018	Expiration	54	7,721,499	20068.51	138,040		301,738					(5,752)	301,738			
UST 2.00% 12/01/17 Total Return Options			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	01/25/2017	01/26/2018	01/26/2018	Expiration	33,980	17,249,000	98	243,000		171,578					(10,125)	171,578			
Dow Index Option PTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	01/30/2017	01/30/2018	01/30/2018	Expiration	19	3,695,723	19971.13	71,771		143,198					(2,990)	143,198			
Dow Index Option PTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	02/01/2017	02/01/2018	02/01/2018	Expiration	28	8,204,786	19890.94	153,645		340,871					(19,206)	340,871			
S&P 500 Index Option PTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	02/02/2017	02/02/2018	02/02/2018	Expiration	2,532	62,881,090	2297.42	1,407,683		3,309,858					(175,960)	3,309,858			
S&P 500 Index Option PTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	02/03/2017	02/05/2018	02/05/2018	Expiration	1,206	19,736,095	2297.42	428,130		905,280					(53,516)	905,280			
Dow Index Option PTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	02/08/2017	02/08/2018	02/08/2018	Expiration	71	5,880,288	20054.34	107,749		241,104					(13,469)	241,104			
Dow Index Option PTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	02/14/2017	02/14/2018	02/14/2018	Expiration	39	3,538,648	20504.41	64,145		131,813					(8,018)	131,813			
Dow Index Option PTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	02/15/2017	02/15/2018	02/15/2018	Expiration	17	6,913,825	20611.86	129,903		310,207					(16,238)	310,207			
UST 2.00% 12/01/17 Total Return Options			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	02/15/2017	02/16/2018	02/16/2018	Expiration	33,071	18,323,000	98	264,000		24,830					(33,000)	24,830			
UST 2.25% 08/23/17 Total Return Options			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	02/22/2017	02/23/2018	02/23/2018	Expiration	26,714	46,717,275	98	979,170		1,724,051					(122,396)	1,724,051			
Dow Index Option PTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	02/28/2017	02/28/2018	02/28/2018	Expiration	35	6,073,652	20812.24	121,651		256,653					(15,206)	256,653			
S&P 500 Index Option PTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	03/01/2017	03/01/2018	03/01/2018	Expiration	91	45,318,626	2395.96	1,093,828		2,143,137					(227,881)	2,143,137			
S&P 500 Index Option PTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	03/03/2017	03/02/2018	03/02/2018	Expiration	2,480	67,669,955	2383.12	1,542,036		3,080,366					(321,258)	3,080,366			
Dow Index Option MAV			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	03/03/2017	03/03/2018	03/03/2018	Expiration	70	2,794,090	21005.71	53,525		117,425					(11,151)	117,425			
Dow Index Option MAV			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	03/03/2017	03/04/2018	03/04/2018	Expiration	27	2,251,261	21005.71	37,572		76,566					(7,828)	76,566			
S&P 500 Index Option PTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	03/03/2017	03/05/2018	03/05/2018	Expiration	302	26,966,433	2383.12	514,184		994,320					(107,122)	994,320			
S&P 500 Index Option PTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	03/08/2017	03/08/2018	03/08/2018	Expiration	1,856	40,318,574	2362.98	999,585		2,210,647					(208,247)	2,210,647			
S&P 500 Index Option MAV			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	03/15/2017	03/15/2018	03/15/2018	Expiration	170	11,935,230	2385.26	223,808		482,700					(46,627)	482,700			
UST 2.25% 08/23/17 Total Return Options			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	03/15/2017	03/16/2018	03/16/2018	Expiration	32,439	86,914,752	98	1,819,842		3,305,565					(379,134)	3,305,565			
S&P 500 Index Option PTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	03/17/2017	03/19/2018	03/19/2018	Expiration	2,936	25,734,911	2378.25	465,505		878,094					(96,980)	878,094			
S&P 500 Index Option PTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	03/20/2017	03/20/2018	03/20/2018	Expiration	806	31,512,595	2373.47	644,994		1,309,423					(134,374)	1,309,423			
Dow Index Option PTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	03/21/2017	03/21/2018	03/21/2018	Expiration	30	4,126,260	20668.01	75,912		141,784					(15,815)	141,784			
Dow Index Option PTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	04/03/2017	04/03/2018	04/03/2018	Expiration	36	4,141,238	20650.21	80,353		162,544					(23,436)	162,544			
S&P 500 Index Option PTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	04/12/2017	04/12/2018	04/12/2018	Expiration	819	41,250,876	2344.93	1,007,726		2,087,743					(293,920)	2,087,743			
UST 2.25% 08/23/17 Total Return Options			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	04/12/2017	04/13/2018	04/13/2018	Expiration	46,041	22,859,000	98	319,000		210,938					(93,042)	210,938			
S&P 500 Index Option PTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	04/18/2017	04/18/2018	04/18/2018	Expiration	1,754	28,474,380	2342.19	689,827		1,532,934					(201,200)	1,532,934			
UST 2.25% 08/23/17 Total Return Options			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	04/19/2017	04/20/2018	04/20/2018	Expiration	56,122	125,486,698	98	2,548,286		4,572,641					(743,250)	4,572,641			
Dow Index Option MAV			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	04/21/2017	04/21/2018	04/21/2018	Expiration	27	3,111,182	20547.76	51,428		105,200					(15,000)	105,200			
Dow Index Option MAV			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	04/21/2017	04/22/2018	04/22/2018	Expiration	36	1,281,855	20547.76	23,949		51,503					(6,985)	51,503			
S&P 500 Index Option PTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	04/21/2017	04/23/2018	04/23/2018	Expiration	483	30,502,288	2348.69	588,627		1,135,121					(171,683)	1,135,121			
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	04/24/2017	04/24/2018	04/24/2018	Expiration	3,804	35,553,448	2374.15	627,132		785,402					(182,913)	785,402			
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	04/25/2017	04/25/2018	04/25/2018	Expiration	4,152	39,381,001	2388.61	662,549		586,770					(193,244)	586,770			
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	05/02/2017	05/02/2018	05/02/2018	Expiration	265	38,614,772	2391.17	633,100		1,455,856					(237,412)	1,455,856			
UST 2.25% 08/23/17 Total Return Options			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	05/10/2017	05/11/2018	05/11/2018	Expiration	38,796	25,184,000	98	354,000		186,975					(132,750)	186,975			
S&P 500 Index Option MAV			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	05/15/2017	05/15/2018	05/15/2018	Expiration	159	10,458,128	2402.32	172,519		399,008					(64,695)	399,008			
S&P 500 Index Option PTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	05/19/2017	05/18/2018	05/18/2018	Expiration	2,995	106,183,548	2381.73	2,515,078		5,223,179					(943,154)	5,223,179			
S&P 500 Index Option PTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	05/19/2017	05/21/2018	05/21/2018	Expiration	579	24,879,816	2381.73	532,890		1,097,854					(199,834)	1,097,854			
S&P 500 Index Option PTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	05/23/2017	05/23/2018	05/23/2018	Expiration	1,224	31,512,974	2398.42	741,074		1,580,327					(277,903)	1,580,327			
S&P 500 Index Option PTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	05/26/2017	05/25/2018	05/25/2018	Expiration	1,614	95,581,727	2415.82	2,222,885		4,495,957					(833,582)	4,495,957			
S&P 500 Index Option PTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	05/26/2017	05/29/2018	05/29/2018	Expiration	414	17,416,866	2415.82	329,619		629,761					(123,607)	629,761			
S&P 500 Index Option MAV			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	06/02/2017	06/02/2018	06/02/2018	Expiration	973	14,334,511	2439.07	243,283		564,854					(111,505)	564,854			
S&P 500 Index Option MAV			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	06/02/2017	06/03/2018	06/03/2018	Expiration	191	12,419,778	2439.07	216,390		485,661					(99,179)	485,661			
S&P 500 Index Option MAV			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	06/02/2017	06/04/2018	06/04/2018	Expiration	652	13,924,698	2439.07	233,011		527,771					(106,797)	527,771			
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	06/06/2017	06/06/2018	06/06/2018	Expiration	2,850	34,241,516	2429.33	578,210		1,157,904					(265,013)	1,157,904			
Dow Index Option PTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	06/07/2017	06/07/2018	06/07/2018	Expiration	25	5,422,148	21173.69	99,923		210,583					(45,798)	210,583			
S&P 500 Index Option PTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	06/09/2017	06/08/2018	06/08/2018	Expiration	222	76,508,914	2431.77	1,790,455		3,769,486					(820,625)	3,769,486			
Dow Index Option MAV			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	06/09/2017	06/09/2018	06/09/2018	Expiration	20	2,328,380	21271.97	37,122		79,401					(17,014)	79,401			
Dow Index Option MAV			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	06/09/2017	06/10/2018	06/10/2018	Expiration	58	2,323,709	21271.97	41,858		94,235					(19,185)	94,235			
S&P 500 Index Option PTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	06/09/2017	06/11/2018	06/11/2018	Expiration	3,067	30,188,445	2431.77	606,075		1,217,557					(277,784)	1,217,557			
S&P 500 Index Option PTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	06/16/2017	06/15/2018	06/15/2018	Expiration	1,074	76,919,907	2433.15	1,785,595		3,710,592					(817,760)	3,710,592			
S&P 500 Index Option PTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	06/16/2017	06/18/2018	06/18/2018	Expiration	545	29,682,299	2433.15	587,216		1,147,723					(269,141)	1,147,723			
Dow Index Option PTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	06/19/2017	06/19/2018	06/19/2018	Expiration	49	5,127,255	21528.99	86,781		172,295					(39,774)	172,295			
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	06/20/2017	06/20/2018	06/20/2018	Expiration	3,042	37,918,550	2437.03	646,058		1,118,288					(296,110)	1,118,288			
UST 2.375% 05/15/27 Total Return Options			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	06/21/2017	06/22/2018	06/22/2018	Expiration	29,653	21,685,000	98	300,000		213,890					(137,500)	213,890			
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR	G5GSEF7VJP5I70UK5573	06/28/2017	06/28/2018	06/28/2018	Expiration	430	38,833,883	2440.69	690,847		302,769					(316,638)	302,769			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/29/2017	06/29/2018	06/29/2018	Expiration	320	10,549,848	2419.7	204,248		460,085							(93,614)	460,085			
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/30/2017	06/30/2018	06/30/2018	Expiration	2,396	54,719,464	2423.41	1,033,250		1,589,219							(473,573)	1,589,219			
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/30/2017	07/01/2018	07/01/2018	Expiration	2,163	39,294,767	2423.41	733,676		1,373,342							(336,268)	1,373,342			
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	06/30/2017	07/02/2018	07/02/2018	Expiration	601	32,937,423	2423.41	620,072		1,634,383							(284,200)	1,634,383			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/03/2017	07/03/2018	07/03/2018	Expiration	643	17,586,333	2429.01	385,763		742,144							(208,955)	742,144			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/05/2017	07/05/2018	07/05/2018	Expiration	1,283	26,073,104	2432.54	636,414		1,349,556							(344,724)	1,349,556			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/06/2017	07/06/2018	07/06/2018	Expiration	1,648	78,911,723	2425.18	1,851,097		3,708,565							(1,002,678)	3,708,565			
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/07/2017	07/07/2018	07/07/2018	Expiration	27	2,598,358	21414.34	40,915		83,586							(22,162)	83,586			
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/07/2017	07/08/2018	07/08/2018	Expiration	28	1,647,826	21414.34	30,918		67,733							(16,747)	67,733			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/07/2017	07/09/2018	07/09/2018	Expiration	274	32,751,100	2425.18	641,825		1,269,644							(347,655)	1,269,644			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/10/2017	07/10/2018	07/10/2018	Expiration	232	24,222,910	2427.43	516,375		1,082,389							(279,703)	1,082,389			
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/11/2017	07/11/2018	07/11/2018	Expiration	2,295	33,410,170	2425.53	578,568		301,021							(313,391)	301,021			
UST 2.375% 05/15/27 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/12/2017	07/13/2018	07/13/2018	Expiration	43,939	31,298,966	98	490,810		475,479							(265,855)	475,479			
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/14/2017	07/14/2018	07/14/2018	Expiration	64	43,813,934	21637.74	817,248		2,421,293							(442,676)	2,421,293			
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/14/2017	07/15/2018	07/15/2018	Expiration	55	41,001,114	21637.74	736,188		2,139,531							(398,769)	2,139,531			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/14/2017	07/16/2018	07/16/2018	Expiration	31	37,169,213	21637.74	661,871		2,462,044							(358,513)	2,462,044			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/17/2017	07/17/2018	07/17/2018	Expiration	558	66,621,244	2459.14	1,263,057		3,095,495							(684,156)	3,095,495			
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/19/2017	07/19/2018	07/19/2018	Expiration	3,981	43,702,701	2473.83	798,142		1,692,684							(432,327)	1,692,684			
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/20/2017	07/20/2018	07/20/2018	Expiration	501	36,306,078	2473.45	715,085		1,348,254							(387,338)	1,348,254			
UST 2.375% 05/15/27 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	07/26/2017	07/27/2018	07/27/2018	Expiration	27,510	23,464,000	98	335,000		212,200							(181,458)	212,200			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/11/2017	08/10/2018	08/10/2018	Expiration	2,058	79,303,875	2441.32	1,802,222		3,634,618							(1,126,389)	3,634,618			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/11/2017	08/13/2018	08/13/2018	Expiration	236	29,803,122	2441.32	637,365		1,252,448							(398,353)	1,252,448			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/14/2017	08/14/2018	08/14/2018	Expiration	18	5,369,241	21993.71	101,746		200,524							(63,591)	200,524			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/16/2017	08/16/2018	08/16/2018	Expiration	88	5,676,632	22024.87	111,429		226,435							(69,643)	226,435			
UST 2.375% 05/15/27 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/16/2017	08/17/2018	08/17/2018	Expiration	35,949	27,358,573	98	406,587		371,096							(254,117)	371,096			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/24/2016	08/24/2018	08/24/2018	Expiration	85	184,573	2175.44	1,855		19,172							(580)	19,172			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	08/28/2017	08/28/2018	08/28/2018	Expiration	1,895	27,240,103	2444.24	608,336		1,341,711							(380,210)	1,341,711			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/01/2017	08/31/2018	08/31/2018	Expiration	1,840	87,704,507	2476.55	2,085,831		4,611,500							(1,477,464)	4,611,500			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/01/2017	09/04/2018	09/04/2018	Expiration	1,487	23,254,435	2476.55	475,659		961,241							(336,925)	961,241			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/11/2017	09/11/2018	09/11/2018	Expiration	886	56,855,527	2488.11	1,156,387		1,797,336							(819,107)	1,797,336			
UST 2.25% 08/15/27 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/13/2017	09/14/2018	09/14/2018	Expiration	31,816	137,513,749	98	2,842,358		6,615,143							(2,013,337)	6,615,143			
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/15/2017	09/15/2018	09/15/2018	Expiration	3,768	40,220,935	2500.23	770,657		2,378,621							(545,882)	2,378,621			
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/15/2017	09/16/2018	09/16/2018	Expiration	3,975	42,170,649	2500.23	805,018		3,509,977							(570,221)	3,509,977			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/15/2017	09/17/2018	09/17/2018	Expiration	1,842	62,096,609	2500.23	1,201,058		3,560,222							(850,749)	3,560,222			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/21/2017	09/21/2018	09/21/2018	Expiration	18	4,901,309	22359.23	93,878		182,245							(66,497)	182,245			
UST 2.25% 08/15/27 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/27/2017	09/28/2018	09/28/2018	Expiration	34,816	21,345,000	98	300,000		185,998							(212,500)	185,998			
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/29/2017	09/29/2018	09/29/2018	Expiration	1,487	44,026,966	2519.36	855,518		1,781,743							(605,992)	1,781,743			
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/29/2017	09/30/2018	09/30/2018	Expiration	2,701	43,879,935	2519.36	840,176		1,593,708							(595,125)	1,593,708			
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	09/29/2017	10/01/2018	10/01/2018	Expiration	4,231	32,299,140	2519.36	632,127		1,381,547							(447,757)	1,381,547			
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/03/2017	10/03/2018	10/03/2018	Expiration	4,252	38,069,367	2534.58	704,542		1,866,907							(557,763)	1,866,907			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/06/2017	10/05/2018	10/05/2018	Expiration	33	8,504,510	22773.67	174,256		336,547							(137,953)	336,547			
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/06/2017	10/06/2018	10/06/2018	Expiration	33	3,055,196	22773.67	55,870		126,117							(44,230)	126,117			
Dow Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/06/2017	10/07/2018	10/07/2018	Expiration	79	3,684,609	22773.67	68,351		153,160							(54,111)	153,160			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/06/2017	10/08/2018	10/08/2018	Expiration	25	5,799,459	22773.67	102,974		206,277							(81,521)	206,277			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/13/2017	10/12/2018	10/12/2018	Expiration	1,327	69,450,036	2553.17	1,593,290		2,821,460							(1,261,355)	2,821,460			
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/13/2017	10/13/2018	10/13/2018	Expiration	742	39,328,185	2553.17	771,328		104,869							(610,635)	104,869			
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/13/2017	10/14/2018	10/14/2018	Expiration	837	38,279,557	2553.17	720,797		257,972							(570,631)	257,972			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/13/2017	10/15/2018	10/15/2018	Expiration	261	56,549,716	2553.17	1,158,288		1,093,538							(916,978)	1,093,538			
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/20/2017	10/20/2018	10/20/2018	Expiration	4,239	41,880,677	2575.21	801,101		185,220							(634,205)	185,220			
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/20/2017	10/21/2018	10/21/2018	Expiration	834	43,468,763	2575.21	833,429		190,582							(659,798)	190,582			
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/20/2017	10/22/2018	10/22/2018	Expiration	2,113	35,349,648	2575.21	705,183		111,081							(558,270)	111,081			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/23/2017	10/23/2018	10/23/2018	Expiration	19	4,949,843	23273.96	83,614		169,458							(66,195)	169,458			
UST 2.25% 08/15/27 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/25/2017	10/26/2018	10/26/2018	Expiration	28,276	56,741,958	98	1,188,006		1,387,162							(940,505)	1,387,162			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	10/31/2017	10/31/2018	10/31/2018	Expiration	315	9,302,454	2575.26	155,227		331,658							(122,888)	331,658			
UST 2.25% 08/15/27 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/01/2017	11/02/2018	11/02/2018	Expiration	36,684	23,722,000	98	348,000		196,824							(304,500)	196,824			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/15/2017	11/15/2018	11/15/2018	Expiration	21	5,761,193	23271.28	111,382		216,442							(97,459)	216,442			
UST 2.25% 08/15/27 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/15/2017	11/16/2018	11/16/2018	Expiration	28,663	22,017,000	98	315,000		157,940							(275,625)	157,940			
Dow Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/21/2017	11/21/2018	11/21/2018	Expiration	37	4,850,640	23590.83	85,823		156,588							(75,095)	156,588			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/24/2017	11/23/2018	11/23/2018	Expiration	2,884	66,624,877	2602.42	1,616,456		771,618							(1,414,399)	771,618			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/24/2017	11/26/2018	11/26/2018	Expiration	425	15,546,421	2602.42	309,293		404,732							(270,631)	404,732			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/27/2017	11/27/2018	11/27/2018	Expiration	2,268	21,557,950	2601.42	444,944		572,230							(389,326)	572,230			
UST 2.25% 11/15/27 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	11/29/2017	11/30/2018	11/30/2018	Expiration	12,531	57,491,814	98	1,221,290		1,670,526							(1,068,629)	1,670,526			
S&P 500 Indx Opt MOPTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/05/2017	12/05/2018	12/05/2018	Expiration	823	36,482,072	2629.57	741,221									(710,336)				
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/07/2017	12/07/2018	12/07/2018	Expiration	458	36,371,523	2636.98	883,864									(847,036)				

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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 Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/11/2017	12/11/2018	12/11/2018	Expiration	819	68,312,205	2659.99	1,468,932		46,971						(1,407,727)	46,971			
UST 2.25% 11/15/27 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/13/2017	12/14/2018	12/14/2018	Expiration	29,327	23,072,000	98	323,000		110,982						(309,542)	110,982			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/18/2017	12/18/2018	12/18/2018	Expiration	146	33,917,062	2690.16	859,509								(823,696)				
UST 2.25% 11/15/27 Total Return Options			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/20/2017	12/21/2018	12/21/2018	Expiration	32,663	26,835,082	98	394,606		32,732						(378,164)	32,732			
S&P 500 Index Option MAV			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/27/2017	12/27/2018	12/27/2018	Expiration	326	11,235,233	2682.62	203,255		194,009						(194,786)	194,009			
S&P 500 Index Option PTPT			Equity/Index	BAR G5GSEF7VJP5I70UK5573	12/28/2017	12/28/2018	12/28/2018	Expiration	841	55,342,043	2687.54	1,393,993								(1,335,910)				
UST 2.00% 12/01/17 Total Return Options			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	01/04/2017	01/05/2018	01/05/2018	Expiration	29,378	19,560,000	98	279,000		339,506						(11,625)	339,506			
UST 2.00% 12/01/17 Total Return Options			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	01/11/2017	01/12/2018	01/12/2018	Expiration	34,531	19,467,000	98	271,000		133,231						(11,292)	133,231			
Dow Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	01/17/2017	01/17/2018	01/17/2018	Expiration	36	4,339,130	19826.77	67,090		122,870						(2,795)	122,870			
S&P 500 Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	01/18/2017	01/18/2018	01/18/2018	Expiration	439	69,307,243	2271.89	1,385,811		4,954,604						(57,742)	4,954,604			
S&P 500 Indx Opt MOPTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	01/19/2017	01/19/2018	01/19/2018	Expiration	776	32,881,675	2263.69	554,779		3,095,690						(23,116)	3,095,690			
S&P 500 Indx Opt MOPTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	01/23/2017	01/23/2018	01/23/2018	Expiration	2,193	24,743,132	2265.2	405,189		2,700,174						(16,883)	2,700,174			
S&P 500 Indx Opt MOPTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	02/27/2017	02/27/2018	02/27/2018	Expiration	588	28,510,896	2369.75	486,555		1,143,556						(60,819)	1,143,556			
S&P 500 Indx Opt MOPTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	03/02/2017	03/02/2018	03/02/2018	Expiration	1,306	35,885,645	2381.92	644,585		2,881,018						(134,289)	2,881,018			
S&P 500 Indx Opt MOPTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	03/03/2017	03/03/2018	03/03/2018	Expiration	2,050	35,459,211	2383.12	613,205		2,850,642						(127,751)	2,850,642			
S&P 500 Indx Opt MOPTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	03/03/2017	03/04/2018	03/04/2018	Expiration	1,396	36,753,409	2383.12	600,281		2,681,088						(125,058)	2,681,088			
S&P 500 Indx Opt MOPTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	03/03/2017	03/05/2018	03/05/2018	Expiration	2,982	24,618,957	2383.12	395,517		1,363,278						(82,399)	1,363,278			
Dow Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	03/07/2017	03/07/2018	03/07/2018	Expiration	39	5,150,158	20924.76	86,960		164,993						(18,117)	164,993			
Dow Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	03/08/2017	03/08/2018	03/08/2018	Expiration	17	49,019,052	20855.73	793,987		1,927,499						(165,414)	1,927,499			
S&P 500 Indx Opt MOPTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	03/09/2017	03/09/2018	03/09/2018	Expiration	909	27,470,814	2364.87	487,079		1,640,712						(101,475)	1,640,712			
S&P 500 Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	03/27/2017	03/27/2018	03/27/2018	Expiration	867	28,553,906	2341.59	598,126		1,140,851						(124,610)	1,140,851			
Dow Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	03/30/2017	03/29/2018	03/29/2018	Expiration	53	2,340,864	20728.49	41,598		77,859						(8,666)	77,859			
Dow Index Option MAV			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	03/30/2017	03/30/2018	03/30/2018	Expiration	29	32,835,959	20728.49	601,644		1,260,251						(125,342)	1,260,251			
S&P 500 Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	04/03/2017	04/03/2018	04/03/2018	Expiration	1,836	42,241,454	2358.84	813,510		2,144,848						(237,274)	2,144,848			
S&P 500 Indx Opt MOPTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	04/05/2017	04/05/2018	04/05/2018	Expiration	4,078	37,123,579	2352.95	637,528		1,775,183						(185,946)	1,775,183			
UST 2.25% 08/23/17 Total Return Options			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	04/05/2017	04/06/2018	04/06/2018	Expiration	36,653	30,571,216	98	471,394		403,704						(137,490)	403,704			
Dow Index Option MAV			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	04/07/2017	04/07/2018	04/07/2018	Expiration	45	1,483,538	20656.1	24,055		49,667						(7,016)	49,667			
Dow Index Option MAV			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	04/07/2017	04/08/2018	04/08/2018	Expiration	32	2,246,884	20656.1	41,697		88,765						(12,162)	88,765			
Dow Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	04/07/2017	04/09/2018	04/09/2018	Expiration	77	4,914,249	20656.1	85,803		179,193						(25,026)	179,193			
SPXDSUN Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	04/24/2017	04/24/2018	04/24/2018	Expiration	916	6,807,927	2436.304	121,658		486,837						(35,484)	486,837			
SPXDSUN Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	04/25/2017	04/25/2018	04/25/2018	Expiration	1,400	4,672,000	2447.312	72,337		289,136						(21,098)	289,136			
UST 2.25% 08/23/17 Total Return Options			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	04/26/2017	04/27/2018	04/27/2018	Expiration	38,480	61,181,588	98	1,026,668		617,331						(299,445)	617,331			
S&P 500 Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	05/01/2017	05/01/2018	05/01/2018	Expiration	411	61,510,665	2388.33	1,219,992		2,535,667						(457,497)	2,535,667			
SPXDSUN Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	05/10/2017	05/10/2018	05/10/2018	Expiration	139	4,078,165	2442.46	58,930		294,857						(25,849)	294,857			
S&P 500 Indx Opt MOPTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	06/01/2017	06/01/2018	06/01/2018	Expiration	4,743	60,980,631	2430.06	1,015,233		1,787,199						(444,899)	1,787,199			
S&P 500 Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	06/05/2017	06/05/2018	06/05/2018	Expiration	302	60,826,417	2436.1	1,198,432		2,458,323						(549,281)	2,458,323			
S&P Digital			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	06/09/2017	06/08/2018	06/08/2018	Expiration	1,410	3,429,012	2431.77	52,464		85,725						(24,046)	85,725			
S&P Digital			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	06/09/2017	06/11/2018	06/11/2018	Expiration	603	1,465,933	2431.77	22,429		36,648						(10,280)	36,648			
S&P 500 Indx Opt MOPTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	06/12/2017	06/12/2018	06/12/2018	Expiration	828	38,816,011	2429.39	692,285		1,152,049						(317,297)	1,152,049			
S&P 500 Indx Opt MOPTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	06/19/2017	06/19/2018	06/19/2018	Expiration	2,541	42,071,133	2453.46	752,097		1,393,425						(344,711)	1,393,425			
S&P 500 Indx Opt MOPTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	06/22/2017	06/22/2018	06/22/2018	Expiration	3,715	38,682,313	2434.5	735,189		1,703,866						(336,962)	1,703,866			
S&P 500 Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	06/26/2017	06/26/2018	06/26/2018	Expiration	1,334	69,251,316	2439.07	1,336,932		1,771,206						(612,761)	1,771,206			
UST 2.375% 05/15/27 Total Return Options			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	07/05/2017	07/06/2018	07/06/2018	Expiration	31,276	21,539,000	98	308,000		128,999						(166,833)	128,999			
S&P 500 Indx Opt MOPTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	07/10/2017	07/10/2018	07/10/2018	Expiration	644	36,323,223	2427.43	660,799		934,198						(357,933)	934,198			
S&P 500 Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	07/12/2017	07/12/2018	07/12/2018	Expiration	128	34,637,823	2443.25	888,569		1,965,424						(481,308)	1,965,424			
S&P 500 Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	07/14/2017	07/13/2018	07/13/2018	Expiration	1,189	66,045,993	2459.27	1,559,054		3,295,411						(844,488)	3,295,411			
S&P 500 Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	07/14/2017	07/16/2018	07/16/2018	Expiration	729	24,140,938	2459.27	477,180		934,922						(258,473)	934,922			
S&P 500 Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	07/18/2017	07/17/2018	07/17/2018	Expiration	539	1,326,834	2460.61	31,313		59,708						(16,961)	59,708			
S&P 500 Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	07/18/2017	07/18/2018	07/18/2018	Expiration	1,492	27,630,568	2460.61	594,572		1,274,812						(322,060)	1,274,812			
UST 2.375% 05/15/27 Total Return Options			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	07/19/2017	07/20/2018	07/20/2018	Expiration	33,230	23,245,000	100	323,000		186,443						(174,958)	186,443			
S&P 500 Indx Opt MOPTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	07/24/2017	07/24/2018	07/24/2018	Expiration	3,757	34,906,112	2469.91	651,546		811,764						(352,921)	811,764			
S&P 500 Indx Opt MOPTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	07/25/2017	07/25/2018	07/25/2018	Expiration	223	35,288,426	2477.13	617,785		288,068						(334,633)	288,068			
SPXDSUN Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	08/29/2017	08/29/2018	08/29/2018	Expiration	409	4,440,391	2469.35	77,807		477,647						(48,629)	477,647			
UST 2.25% 08/15/27 Total Return Options			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	09/06/2017	09/07/2018	09/07/2018	Expiration	21,827	17,804,000	98	253,000		184,164						(179,208)	184,164			
S&P 500 Index Option PTPT			Equity/Index	BNP ROMUIISFPU8MPR08K5P83	09/28/2017	09/28/2018	09/28/2018	Expiration	2,812	35,409,226	2510.06	806,789		1,656,499						(571,476)	1,656,499			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/06/2017	01/05/2018	01/05/2018	Expiration	250	59,241,191	2276.98	1,271,709		2,900,047						(52,988)	2,900,047			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/06/2017	01/06/2018	01/06/2018	Expiration	607	43,270,450	2276.98	744,232		3,817,660						(31,010)	3,817,660			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/06/2017	01/07/2018	01/07/2018	Expiration	749	45,706,855	2276.98	779,101		4,258,305						(32,463)	4,258,305			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/06/2017	01/08/2018	01/08/2018	Expiration	409	61,086,861	2276.98	1,077,654		4,460,093						(44,902)	4,460,093			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/09/2017	01/09/2018	01/09/2018	Expiration	1,390	18,534,632	2268.9	306,501		2,193,149						(12,771)	2,193,149			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/11/2017	01/11/2018	01/11/2018	Expiration	240	13,092,781	2275.32	213,203		480,673						(8,883)	480,673			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/12/2017	01/12/2018	01/12/2018	Expiration	172	35,984,811	2270.44	606,022		4,464,935						(25,251)	4,464,935			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/13/2017	01/13/2018	01/13/2018	Expiration	1,317	32,299,289	2274.64	546,098		3,724,485						(22,754)	3,724,485			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/13/2017	01/14/2018	01/14/2018	Expiration	405	32,499,703	2274.64	519,989		3,806,011						(21,666)	3,806,011			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/13/2017	01/15/2018	01/15/2018	Expiration	2,158	24,088,017	2274.64	384,323		2,555,058						(16,013)	2,555,058			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/13/2017	01/16/2018	01/16/2018	Expiration	1,222	14,756,289	2274.64	251,357		1,764,004						(10,473)	1,764,004			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/17/2017	01/17/2018	01/17/2018	Expiration	363	8,484,747	2267.89	144,133		329,784						(6,006)	329,784			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/19/2017	01/19/2018	01/19/2018	Expiration	1,169	37,430,194	2263.69	890,536		2,238,535						(37,106)	2,238,535			
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/23/2017	01/23/2018	01/23/2018	Expiration	522	7,704,348	2265.2	127,617		278,361						(5,317)	278,361			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/24/2017	01/24/2018	01/24/2018	Expiration	2,193	26,990,706	2280.07	443,272		3,092,144						(18,470)	3,092,144			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/25/2017	01/25/2018	01/25/2018	Expiration	310	13,193,384	2298.37	226,123		543,507						(9,422)	543,507			
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	01/31/2017	01/31/2018	01/31/2018	Expiration	51	34,542,477	19864.09	562,365		3,713,673						(23,432)	3,713,673			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/02/2017	02/02/2018	02/02/2018	Expiration	968	27,755,658	2280.85	484,632		3,328,606						(60,579)	3,328,606			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/07/2017	02/07/2018	02/07/2018	Expiration	192	27,497,542	2293.08	439,896		2,080,564						(54,987)	2,080,564			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/08/2017	02/08/2018	02/08/2018	Expiration	2,259	40,323,293	2294.67	645,536		1,631,224						(80,692)	1,631,224			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/13/2017	02/13/2018	02/13/2018	Expiration	567	25,011,822	2328.25	423,311		1,340,434						(52,914)	1,340,434			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/15/2017	02/15/2018	02/15/2018	Expiration	2,118	25,153,644	2349.25	400,588		1,773,779						(50,074)	1,773,779			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/17/2017	02/16/2018	02/16/2018	Expiration	3,088	81,492,318	2351.16	1,778,506		3,841,198						(222,313)	3,841,198			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/17/2017	02/20/2018	02/20/2018	Expiration	280	12,993,784	2351.16	267,869		544,026						(33,484)	544,026			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/21/2017	02/21/2018	02/21/2018	Expiration	5,132	32,063,480	2365.38	510,864		1,382,841						(63,858)	1,382,841			
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/24/2017	02/23/2018	02/23/2018	Expiration	1,608	3,805,954	2367.34	58,326		95,149						(7,291)	95,149			
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/24/2017	02/26/2018	02/26/2018	Expiration	563	1,331,704	2367.34	20,408		33,293						(2,551)	33,293			
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	02/27/2017	02/27/2018	02/27/2018	Expiration	752	1,781,322	2369.75	27,521		44,533						(3,440)	44,533			
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/01/2017	03/01/2018	03/01/2018	Expiration	583	7,927,963	2395.96	139,202		280,019						(29,000)	280,019			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/02/2017	03/02/2018	03/02/2018	Expiration	184	27,489,871	2381.92	647,818		1,287,569						(134,962)	1,287,569			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/07/2017	03/07/2018	03/07/2018	Expiration	945	28,218,511	2368.39	661,901		1,424,404						(137,896)	1,424,404			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/10/2017	03/09/2018	03/09/2018	Expiration	854	68,355,022	2372.6	1,571,898		3,422,959						(327,479)	3,422,959			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/10/2017	03/12/2018	03/12/2018	Expiration	3,797	26,923,107	2372.6	519,209		1,029,899						(108,169)	1,029,899			
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/15/2017	03/15/2018	03/15/2018	Expiration	476	44,943,842	2385.26	771,814		2,608,031						(160,795)	2,608,031			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/16/2017	03/16/2018	03/16/2018	Expiration	3,795	31,568,235	2381.38	573,121		2,565,849						(119,400)	2,565,849			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/17/2017	03/17/2018	03/17/2018	Expiration	1,628	38,383,261	2378.25	679,508		2,060,430						(141,564)	2,060,430			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/17/2017	03/18/2018	03/18/2018	Expiration	2,597	38,643,168	2378.25	662,510		2,102,638						(138,023)	2,102,638			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/17/2017	03/19/2018	03/19/2018	Expiration	1,322	27,905,165	2378.25	490,903		887,327						(102,271)	887,327			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/21/2017	03/21/2018	03/21/2018	Expiration	882	65,372,736	2344.02	1,293,946		3,442,051						(269,572)	3,442,051			
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/22/2017	03/22/2018	03/22/2018	Expiration	709	44,593,804	2348.45	759,672		1,424,160						(158,265)	1,424,160			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/23/2016	03/23/2018	03/23/2018	Expiration	65	133,366	2036.71	3,433		15,452						(358)	15,452			
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/28/2017	03/28/2018	03/28/2018	Expiration	42	6,717,997	20701.5	117,138		226,056						(24,404)	226,056			
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/31/2017	03/29/2018	03/29/2018	Expiration	22	48,326,224	20663.22	849,766		1,294,353						(177,035)	1,294,353			
Dow Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/31/2017	03/31/2018	03/31/2018	Expiration	20	49,605,061	20663.22	879,141		2,188,490						(183,154)	2,188,490			
Dow Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/31/2017	04/01/2018	04/01/2018	Expiration	40	46,714,375	20663.22	785,012		1,860,195						(163,544)	1,860,195			
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	03/31/2017	04/02/2018	04/02/2018	Expiration	26	30,442,945	20663.22	511,080		1,147,728						(106,475)	1,147,728			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/04/2017	04/04/2018	04/04/2018	Expiration	266	35,202,500	2360.16	577,375		2,157,275						(168,401)	2,157,275			
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/07/2017	04/06/2018	04/06/2018	Expiration	1,502	3,537,233	2355.54	55,004		88,431						(16,043)	88,431			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/07/2017	04/07/2018	04/07/2018	Expiration	5,265	41,776,636	2355.54	720,004		1,518,365						(210,001)	1,518,365			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/07/2017	04/08/2018	04/08/2018	Expiration	2,853	40,265,684	2355.54	701,949		231,720						(204,735)	231,720			
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/07/2017	04/09/2018	04/09/2018	Expiration	527	42,533,405	2355.54	737,500		251,517						(215,104)	251,517			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/13/2017	04/13/2018	04/13/2018	Expiration	5,175	40,491,237	2328.95	749,629		1,478,313						(218,239)	1,478,313			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/13/2017	04/14/2018	04/14/2018	Expiration	4,337	37,844,428	2328.95	678,791		2,177,576						(197,981)	2,177,576			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/13/2017	04/15/2018	04/15/2018	Expiration	638	43,586,297	2328.95	771,276		2,422,991						(224,955)	2,422,991			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/13/2017	04/16/2018	04/16/2018	Expiration	225	31,506,132	2328.95	547,802		2,315,941						(159,776)	2,315,941			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/19/2017	04/19/2018	04/19/2018	Expiration	397	37,560,263	2338.17	644,605		1,472,589						(188,010)	1,472,589			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/21/2017	04/21/2018	04/21/2018	Expiration	5,087	51,169,604	2348.69	914,326		2,145,819						(266,678)	2,145,819			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/21/2017	04/22/2018	04/22/2018	Expiration	1,617	29,595,352	2348.69	523,842		1,289,490						(152,787)	1,289,490			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/21/2017	04/23/2018	04/23/2018	Expiration	1,438	33,221,479	2348.69	583,850		829,853						(170,290)	829,853			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/28/2017	04/28/2018	04/28/2018	Expiration	1,753	46,460,774	2384.2	846,519		896,401						(246,901)	896,401			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/28/2017	04/29/2018	04/29/2018	Expiration	4,191	45,423,828	2384.2	773,117		1,112,970						(225,493)	1,112,970			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	04/28/2017	04/30/2018	04/30/2018	Expiration	341	34,356,648	2384.2	598,201		1,040,782						(174,475)	1,040,782			
SPXDSUN Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/02/2017	05/02/2018	05/02/2018	Expiration	790	4,714,726	2436.2161	77,803		313,473						(29,176)	313,473			
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/12/2017	05/11/2018	05/11/2018	Expiration	53	8,583,611	20896.61	163,283		317,770						(61,231)	317,770			
Dow Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/12/2017	05/12/2018	05/12/2018	Expiration	34	49,671,188	20896.61	896,401		1,642,385						(336,151)	1,642,385			
Dow Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/12/2017	05/13/2018	05/13/2018	Expiration	29	45,339,762	20896.61	803,269		1,546,993						(301,226)	1,546,993			
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/12/2017	05/14/2018	05/14/2018	Expiration	63	36,479,079	20896.61	631,327		1,947,403						(236,747)	1,947,403			
Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/16/2017	05/16/2018	05/16/2018	Expiration	49	37,361,350	20979.75	629,322		2,550,424						(235,996)	2,550,424			
SPXDSUN Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/18/2017	05/18/2018	05/18/2018	Expiration	212	6,112,029	2424.53	105,365		523,588						(39,512)	523,588			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/19/2017	05/19/2018	05/19/2018	Expiration	7,139	52,381,797	2381.73	905,864		1,784,557						(339,699)	1,784,557			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/19/2017	05/20/2018	05/20/2018	Expiration	2,872	40,012,794	2381.73	687,151		1,345,008						(257,682)	1,345,008			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/19/2017	05/21/2018	05/21/2018	Expiration	1,426	33,367,549	2381.73	583,277		1,465,902						(218,729)	1,465,902			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/25/2017	05/25/2018	05/25/2018	Expiration	174	6,918,595	2415.07	124,934		288,174						(46,850)	288,174			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	05/31/2017	05/31/2018	05/31/2018	Expiration	138	9,724,366	2411.8	151,137		343,425						(56,677)	343,425			
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/02/2017	06/01/2018	06/01/2018	Expiration	1,646	4,015,373	2439.07	62,539		100,384						(28,664)	100,384			
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/02/2017	06/04/2018	06/04/2018	Expiration	472	1,150,851	2439.07	17,925		28,771						(8,215)	28,771			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/07/2017	06/07/2018	06/07/2018	Expiration	3,472	43,176,425	2433.14	964,465		2,060,752						(442,046)	2,060,752			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/13/2017	06/13/2018	06/13/2018	Expiration	3,257	37,553,678	2440.35	644,878		1,029,372						(295,569)	1,029,372			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/14/2017	06/14/2018	06/14/2018	Expiration	466	42,744,077	2437.92	752,334		2,323,565						(344,820)	2,323,565			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/16/2017	06/16/2018	06/16/2018	Expiration	468	12,716,082	2433.15	222,224		509,351						(101,853)	509,351			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/16/2017	06/17/2018	06/17/2018	Expiration	323	12,080,192	2433.15	215,318		509,492						(98,688)	509,492			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/16/2017	06/18/2018	06/18/2018	Expiration	373	10,755,968	2433.15	186,233		430,106						(85,357)	430,106			

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Dow Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/23/2017	06/22/2018	06/22/2018	Expiration	27	6,640,425	21394.76	132,885		243,205						(60,905)	243,205			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/23/2017	06/23/2018	06/23/2018	Expiration	179	56,404,953	2438.3	1,037,278		1,498,416						(475,419)	1,498,416			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/23/2017	06/24/2018	06/24/2018	Expiration	631	56,599,506	2438.3	1,026,396		1,447,963						(470,431)	1,447,963			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/23/2017	06/25/2018	06/25/2018	Expiration	924	56,312,360	2438.3	1,047,429		1,329,694						(480,071)	1,329,694			
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/30/2017	06/29/2018	06/29/2018	Expiration	1,386	3,357,899	2423.41	52,803		83,947						(24,201)	83,947			
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	06/30/2017	07/02/2018	07/02/2018	Expiration	710	1,721,172	2423.41	27,065		43,029						(12,405)	43,029			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/05/2017	07/05/2018	07/05/2018	Expiration	2,421	17,726,369	2432.54	319,388		570,289						(173,002)	570,289			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/18/2017	07/18/2018	07/18/2018	Expiration	598	7,713,984	2460.61	127,608		293,850						(69,121)	293,850			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/25/2017	07/25/2018	07/25/2018	Expiration	360	11,929,888	2477.13	189,390		428,392						(102,586)	428,392			
SPXDSUN Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	07/26/2017	07/26/2018	07/26/2018	Expiration	1,147	57,212,422	2489.48	1,041,435		1,363,293						(564,111)	1,363,293			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/01/2017	08/01/2018	08/01/2018	Expiration	2,836	33,950,947	2476.35	614,464		1,046,871						(384,040)	1,046,871			
SPXDSUN Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/02/2017	08/02/2018	08/02/2018	Expiration	1,122	41,117,623	2492.99	758,779		2,026,520						(474,237)	2,026,520			
SPXDSUN Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/03/2017	08/03/2018	08/03/2018	Expiration	382	6,928,630	2492.32	123,275		569,664						(77,047)	569,664			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/08/2017	08/08/2018	08/08/2018	Expiration	3,280	34,282,193	2474.92	624,749		142,198						(390,468)	142,198			
SPXDSUN Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/10/2017	08/10/2018	08/10/2018	Expiration	1,131	7,833,017	2471.33	145,165		702,050						(90,728)	702,050			
SPXDSUN Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/14/2017	08/14/2018	08/14/2018	Expiration	323	38,042,377	2487.99	735,515		2,715,595						(459,697)	2,715,595			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/15/2017	08/15/2018	08/15/2018	Expiration	2,941	36,440,644	2464.61	660,450		2,038,611						(412,781)	2,038,611			
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/17/2017	08/17/2018	08/17/2018	Expiration	632	1,534,974	2430.01	24,137		38,374						(15,086)	38,374			
SPXDSUN Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/23/2017	08/23/2018	08/23/2018	Expiration	425	2,320,175	2471.07	37,477		222,417						(23,423)	222,417			
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	08/30/2017	08/30/2018	08/30/2018	Expiration	525	1,290,985	2457.59	20,204		32,275						(12,627)	32,275			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/07/2017	09/07/2018	09/07/2018	Expiration	151	101,877,839	2465.1	2,439,047		5,197,278						(1,727,659)	5,197,278			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/08/2017	09/10/2018	09/10/2018	Expiration	1,517	25,863,054	2461.43	540,397		1,070,391						(382,781)	1,070,391			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/19/2017	09/19/2018	09/19/2018	Expiration	1,683	40,295,780	2506.65	906,009		2,035,452						(641,756)	2,035,452			
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/20/2017	09/20/2018	09/20/2018	Expiration	421	1,055,089	2508.24	16,554		26,377						(11,726)	26,377			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/21/2017	09/21/2018	09/21/2018	Expiration	286	12,360,242	2500.6	234,374		531,755						(166,015)	531,755			
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/25/2017	09/25/2018	09/25/2018	Expiration	480	1,198,056	2496.66	18,869		29,951						(13,366)	29,951			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/29/2017	09/28/2018	09/28/2018	Expiration	1,258	76,456,242	2519.36	1,808,711		3,802,371						(1,281,170)	3,802,371			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	09/29/2017	10/01/2018	10/01/2018	Expiration	1,521	28,300,894	2519.36	571,590		1,123,770						(404,876)	1,123,770			
S&P 500 Index Option MAV			Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/03/2017	10/03/2018	10/03/2018	Expiration	200	15,454,864	2534.58	264,134		610,462						(209,106)	610,462			
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/04/2017	10/04/2018	10/04/2018	Expiration	532	18,950,908	2537.74	336,370		732,474						(266,293)	732,474			
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/09/2017	10/09/2018	10/09/2018	Expiration	515	1,741,335	2544.73	30,933		91,578						(20,426)	91,578			
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/18/2017	10/18/2018	10/18/2018	Expiration	574	1,468,935	2561.26	23,136		36,723						(18,316)	36,723			
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/23/2017	10/23/2018	10/23/2018	Expiration	392	1,005,226	2564.98	15,857		25,131						(12,554)	25,131			
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/25/2017	10/25/2018	10/25/2018	Expiration	398	9,583,629	2557.15	179,528		360,214						(142,126)	360,214			
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	10/26/2017	10/26/2018	10/26/2018	Expiration	366	938,307	2560.4	14,872		23,458						(11,774)	23,458			
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/01/2017	11/01/2018	11/01/2018	Expiration	363	935,732	2579.36	14,831		23,393						(12,977)	23,393			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/03/2017	11/03/2018	11/03/2018	Expiration	5,491	42,161,831	2587.84	842,931		2,490						(737,564)	2,490			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/03/2017	11/04/2018	11/04/2018	Expiration	160	42,282,259	2587.84	825,363		5,146						(722,193)	5,146			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/03/2017	11/05/2018	11/05/2018	Expiration	162	40,440,199	2587.84	807,899		469						(706,911)	469			
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/10/2017	11/09/2018	11/09/2018	Expiration	1,225	3,162,961	2582.3	50,133		79,074						(43,866)	79,074			
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/10/2017	11/12/2018	11/12/2018	Expiration	264	682,122	2582.3	10,812		17,053						(9,460)	17,053			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/15/2017	11/15/2018	11/15/2018	Expiration	1,117	39,240,274	2564.62	773,897		942						(677,160)	942			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/17/2017	11/16/2018	11/16/2018	Expiration	386	115,148,299	2578.85	2,699,252		3,180,060						(2,361,846)	3,180,060			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/17/2017	11/17/2018	11/17/2018	Expiration	1,263	42,261,148	2578.85	853,818		145,246						(747,090)	145,246			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/17/2017	11/18/2018	11/18/2018	Expiration	619	44,793,241	2578.85	862,460		105,694						(754,652)	105,694			
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/17/2017	11/19/2018	11/19/2018	Expiration	307	63,839,375	2578.85	1,401,292		999,925						(1,226,131)	999,925			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	11/20/2017	11/20/2018	11/20/2018	Expiration	345	36,935,357	2582.14	738,231								(645,952)				
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/04/2017	12/04/2018	12/04/2018	Expiration	281	30,954,917	2639.44	730,218		695,371						(699,792)	695,371			
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/06/2017	12/06/2018	12/06/2018	Expiration	4,733	56,363,043	2629.27	1,198,030								(1,148,113)				
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/08/2017	12/07/2018	12/07/2018	Expiration	1,060	79,036,526	2651.5	1,869,821								(1,791,912)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/08/2017	12/08/2018	12/08/2018	Expiration	1,290	54,750,266	2651.5	1,149,096								(1,101,217)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/08/2017	12/09/2018	12/09/2018	Expiration	2,238	44,534,386	2651.5	910,173								(872,249)				
S&P 500 Index Option PTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/08/2017	12/10/2018	12/10/2018	Expiration	615	72,117,252	2651.5	1,478,936								(1,417,313)				
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/13/2017	12/13/2018	12/13/2018	Expiration	492	50,038,611	2662.85	1,054,210								(1,010,285)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/14/2017	12/14/2018	12/14/2018	Expiration	4,316	45,033,778	2652.01	988,365								(947,183)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/15/2017	12/15/2018	12/15/2018	Expiration	4,719	51,658,427	2675.81	1,082,992								(1,037,867)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/15/2017	12/16/2018	12/16/2018	Expiration	4,580	48,588,381	2675.81	979,575								(938,759)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/15/2017	12/17/2018	12/17/2018	Expiration	3,562	41,014,325	2675.81	846,439								(811,171)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/19/2017	12/19/2018	12/19/2018	Expiration	2,006	43,432,432	2681.47	852,317								(816,804)				
S&P Digital			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/21/2017	12/21/2018	12/21/2018	Expiration	504	46,850,416	2684.57	1,036,582								(993,391)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/22/2017	12/22/2018	12/22/2018	Expiration	6,854	57,863,840	2683.34	1,216,981								(1,166,273)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/22/2017	12/23/2018	12/23/2018	Expiration	816	57,015,056	2683.34	1,177,589								(1,128,523)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/22/2017	12/24/2018	12/24/2018	Expiration	1,111	25,310,087	2683.34	488,703								(468,340)				
S&P 500 Indx Opt MOPTPT			Equity/Index	BOA B4TYDEB6GKMZO031MB27	12/27/2017	12/27/2018	12/27/2018	Expiration	2,121	42,672,583	2682.62	933,935								(895,021)				
S&P Digital			Equity/Index	CIBC 2IGI19DL770XOHC3ZE78	07/10/2017	07/10/2018	07/10/2018	Expiration	484	4,173,336	2427.43	72,631		143,365						(39,342)	143,365			
S&P Digital			Equity/Index	CIBC 2IGI19DL770XOHC3ZE78	07/11/2017	07/11/2018	07/11/2018	Expiration	497	6,114,332	2425.53	104,292		203,018						(56,492)	203,018			
S&P Digital			Equity/Index	CIBC 2IGI19DL770XOHC3ZE78	07/12/2017	07/12/2018	07/12/2018	Expiration	491	7,950,693	2443.25	139,993		285,230						(75,830)	285,230			
S&P Digital			Equity/Index	CIBC 2IGI19DL770XOHC3ZE78	07/13/2017	07/13/2018	07/13/2018	Expiration	511	8,277,694	2447.83	141,017		255,802						(76,384)	255,802			
S&P Digital			Equity/Index	CIBC 2IGI19DL770XOHC3ZE78	07/14/2017	07/16/2018	07/16/2018	Expiration	447	1,098,376	2459.27	17,025		27,459						(9,222)	27,459			
S&P Digital			Equity/Index	CIBC 2IGI19DL770XOHC3ZE78	07/17/2017	07/17/2018	07/17/2018	Expiration	643	1,580,325	2459.14	24,495		39,508						(13,268)	39,508			
S&P Digital			Equity/Index	CIBC 2IGI19DL770XOHC3ZE78	07/18/2017	07/18/2018	07/18/2018	Expiration	548	1,347,913	2460.61	20,758		33,698						(11,244)	33,698			
S&P Digital			Equity/Index	CIBC 2IGI19DL770XOHC3ZE78	07/21/2017	07/20/2018	07/20/2018	Expiration	1,729	77,371,201	2472.54	1,715,746		3,447,713						(929,363)	3,447,713			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19DL770XOHC3ZE78	07/21/2017	07/21/2018	07/21/2018	Expiration	1,125	14,384,738	2472.54	251,156		581,362						(136,043)	581,362			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	07/21/2017	07/22/2018	07/22/2018	Expiration	189	13,498,345	2472.54	234,502		557,389						(127,022)	557,389			
S&P Digital			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	07/21/2017	07/23/2018	07/23/2018	Expiration	630	39,201,052	2472.54	730,948		1,489,808						(395,930)	1,489,808			
S&P Digital			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	07/24/2017	07/24/2018	07/24/2018	Expiration	407	26,774,298	2469.91	580,723		1,238,153						(314,559)	1,238,153			
S&P Digital			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	07/25/2017	07/25/2018	07/25/2018	Expiration	672	31,476,652	2477.13	661,725		1,415,539						(358,435)	1,415,539			
S&P Digital			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	07/26/2017	07/26/2018	07/26/2018	Expiration	447	37,551,017	2477.83	875,557		1,910,371						(474,260)	1,910,371			
S&P Digital			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	07/27/2017	07/27/2018	07/27/2018	Expiration	530	15,269,847	2475.42	256,164		532,836						(138,756)	532,836			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	07/28/2017	07/28/2018	07/28/2018	Expiration	1,159	14,235,861	2472.1	239,927		554,777						(129,961)	554,777			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	07/28/2017	07/29/2018	07/29/2018	Expiration	831	14,362,671	2472.1	249,752		594,375						(135,282)	594,375			
S&P Digital			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	07/28/2017	07/30/2018	07/30/2018	Expiration	603	11,323,274	2472.1	187,546		434,488						(101,587)	434,488			
S&P Digital			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	07/31/2017	07/31/2018	07/31/2018	Expiration	443	4,970,058	2470.3	89,454		181,937						(48,454)	181,937			
S&P Digital			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	08/01/2017	08/01/2018	08/01/2018	Expiration	794	12,142,167	2476.35	204,430		473,626						(127,769)	473,626			
S&P Digital			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	08/02/2017	08/02/2018	08/02/2018	Expiration	612	29,715,681	2477.57	686,989		1,472,394						(429,368)	1,472,394			
S&P Digital			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	08/04/2017	08/03/2018	08/03/2018	Expiration	1,726	95,176,246	2476.83	2,089,011		4,432,785						(1,305,632)	4,432,785			
S&P Digital			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	08/04/2017	08/06/2018	08/06/2018	Expiration	306	24,193,639	2476.83	457,456		882,096						(285,910)	882,096			
S&P Digital			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	08/07/2017	08/07/2018	08/07/2018	Expiration	467	10,515,560	2480.91	181,804		401,560						(113,627)	401,560			
Dow Index Option PTPT			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	08/08/2017	08/08/2018	08/08/2018	Expiration	54	4,034,762	22085.34	71,924		139,279						(44,952)	139,279			
S&P Digital			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	08/09/2017	08/09/2018	08/09/2018	Expiration	562	55,802,042	2474.02	1,206,304		2,576,775						(753,940)	2,576,775			
S&P 500 Index Option PTPT			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	08/10/2017	08/10/2018	08/10/2018	Expiration	1,176	55,603,838	2438.21	1,220,782		2,501,741						(762,989)	2,501,741			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	08/11/2017	08/11/2018	08/11/2018	Expiration	263	23,155,672	2441.32	435,249		957,181						(272,031)	957,181			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	08/11/2017	08/12/2018	08/12/2018	Expiration	818	16,602,714	2441.32	331,488		749,869						(207,180)	749,869			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	08/11/2017	08/13/2018	08/13/2018	Expiration	717	15,393,789	2441.32	289,553		626,218						(180,970)	626,218			
S&P Digital			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	08/14/2017	08/14/2018	08/14/2018	Expiration	542	1,336,999	2465.84	20,991		33,425						(13,119)	33,425			
S&P Digital			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	08/16/2017	08/16/2018	08/16/2018	Expiration	397	35,156,769	2468.11	796,662		1,628,703						(497,914)	1,628,703			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	08/17/2017	08/17/2018	08/17/2018	Expiration	472	51,198,483	2430.01	1,012,752		3,622,303						(632,970)	3,622,303			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	08/18/2017	08/18/2018	08/18/2018	Expiration	446	17,231,589	2425.55	322,682		736,771						(201,676)	736,771			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	08/18/2017	08/19/2018	08/19/2018	Expiration	506	11,181,593	2425.55	212,233		494,772						(132,646)	494,772			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	08/18/2017	08/20/2018	08/20/2018	Expiration	293	10,379,306	2425.55	197,412		450,206						(123,383)	450,206			
S&P Digital			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	08/21/2017	08/21/2018	08/21/2018	Expiration	434	42,580,195	2428.37	868,125		1,850,504						(542,578)	1,850,504			
S&P Digital			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	08/23/2017	08/23/2018	08/23/2018	Expiration	536	25,076,310	2444.04	469,790		1,039,209						(293,619)	1,039,209			
Dow Index Option PTPT			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	08/25/2017	08/24/2018	08/24/2018	Expiration	38	7,756,850	21813.67	165,326		287,825						(103,329)	287,825			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	08/25/2017	08/25/2018	08/25/2018	Expiration	254	18,375,151	2443.05	344,351		806,481						(215,219)	806,481			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	08/25/2017	08/26/2018	08/26/2018	Expiration	402	20,266,226	2443.05	380,550		882,155						(237,844)	882,155			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	08/25/2017	08/27/2018	08/27/2018	Expiration	830	16,398,277	2443.05	314,175		678,473						(196,360)	678,473			
S&P Digital			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	08/28/2017	08/28/2018	08/28/2018	Expiration	553	13,480,092	2444.24	246,701		535,696						(154,188)	535,696			
S&P Digital			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	08/29/2017	08/29/2018	08/29/2018	Expiration	348	27,936,001	2446.3	663,522		1,567,441						(414,701)	1,567,441			
S&P Digital			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	09/01/2017	08/31/2018	08/31/2018	Expiration	1,686	22,969,087	2476.55	432,337		846,852						(289,104)	846,852			
Dow Index Option MAV			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	09/01/2017	09/01/2018	09/01/2018	Expiration	33	2,604,178	21987.56	41,870		91,375						(29,658)	91,375			
Dow Index Option MAV			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	09/01/2017	09/02/2018	09/02/2018	Expiration	31	4,813,161	21987.56	87,023		193,726						(61,641)	193,726			
Dow Index Option MAV			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	09/01/2017	09/03/2018	09/03/2018	Expiration	58	2,003,126	21987.56	36,352		82,416						(25,749)	82,416			
S&P Digital			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	09/01/2017	09/04/2018	09/04/2018	Expiration	398	4,602,287	2476.55	84,694		169,399						(59,992)	169,399			
S&P Digital			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	09/06/2017	09/06/2018	09/06/2018	Expiration	575	1,417,041	2465.54	22,219		35,426						(15,739)	35,426			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	09/07/2017	09/07/2018	09/07/2018	Expiration	452	12,096,735	2465.1	240,122		525,423						(170,086)	525,423			
S&P Digital			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	09/11/2017	09/11/2018	09/11/2018	Expiration	602	1,499,053	2488.11	23,490		37,476						(16,639)	37,476			
S&P Digital			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	09/13/2017	09/13/2018	09/13/2018	Expiration	410	1,024,150	2498.37	16,079		25,604						(11,389)	25,604			
S&P Digital			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	09/14/2017	09/14/2018	09/14/2018	Expiration	450	1,122,228	2495.62	17,641		28,056						(12,496)	28,056			
S&P Digital			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	09/18/2017	09/18/2018	09/18/2018	Expiration	300	29,611,672	2503.87	603,612		1,209,722						(427,558)	1,209,722			
S&P 500 Index Option PTPT			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	09/20/2017	09/20/2018	09/20/2018	Expiration	8,095	59,128,214	2508.24	1,252,461		2,642,820						(887,160)	2,642,820			
Dow Index Option PTPT			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	09/22/2017	09/21/2018	09/21/2018	Expiration	30	5,835,155	22349.59	126,320		222,624						(89,477)	222,624			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	09/22/2017	09/22/2018	09/22/2018	Expiration	238	18,406,653	2502.22	347,397		786,628						(246,073)	786,628			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	09/22/2017	09/23/2018	09/23/2018	Expiration	1,408	20,537,967	2502.22	371,601		833,976						(263,217)	833,976			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	09/22/2017	09/24/2018	09/24/2018	Expiration	429	18,272,477	2502.22	345,224		804,944						(244,534)	804,944			
S&P 500 Index Option PTPT			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	09/25/2017	09/25/2018	09/25/2018	Expiration	174	26,098,393	2496.66	594,992		1,281,413						(421,453)	1,281,413			
S&P Digital			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	09/27/2017	09/27/2018	09/27/2018	Expiration	451	15,866,405	2507.04	286,969		651,747						(203,270)	651,747			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	09/28/2017	09/28/2018	09/28/2018	Expiration	465	15,905,335	2510.06	299,162		670,499						(211,907)	670,499			
S&P 500 Index Option PTPT			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	10/06/2017	10/05/2018	10/05/2018	Expiration	4,017	71,281,170	2549.33	1,655,990		3,288,871						(1,310,992)	3,288,871			
S&P 500 Index Option PTPT			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	10/06/2017	10/08/2018	10/08/2018	Expiration	447	29,035,667	2549.33	623,593		1,209,826						(493,678)	1,209,826			
SPXDSUN Index Option PTPT			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	10/11/2017	10/11/2018	10/11/2018	Expiration	271	60,854,083	2564.24	1,295,576		2,298,213						(1,025,665)	2,298,213			
SPXDSUN Index Option PTPT			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	10/16/2017	10/16/2018	10/16/2018	Expiration	543	36,920,818	2575.74	840,667		1,509,705						(665,528)	1,509,705			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	10/20/2017	10/20/2018	10/20/2018	Expiration	444	14,970,655	2575.21	253,494		581,246						(200,683)	581,246			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	10/20/2017	10/21/2018	10/21/2018	Expiration	277	15,825,917	2575.21	268,111		605,380						(212,254)	605,380			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	10/20/2017	10/22/2018	10/22/2018	Expiration	1,137	11,558,227	2575.21	197,246		451,388						(156,153)	451,388			
S&P 500 Index Option PTPT			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	10/23/2017	10/23/2018	10/23/2018	Expiration	3,185	30,276,004	2564.98	656,627		1,092,078						(519,830)	1,092,078			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	10/24/2017	10/24/2018	10/24/2018	Expiration	186	10,789,565	2569.13	181,713		388,619						(143,856)	388,619			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	10/25/2017	10/25/2018	10/25/2018	Expiration	520	16,093,053	2557.15	291,742		640,972						(230,962)	640,972			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	10/26/2017	10/26/2018	10/26/2018	Expiration	431	11,910,612	2560.4	217,823		476,406						(172,444)	476,406			
SPXDSUN Index Option PTPT			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	10/31/2017	10/31/2018	10/31/2018	Expiration	307	8,225,878	2560.55	148,884		251,150						(117,866)	251,150			
SPXDSUN Index Option PTPT			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	11/02/2017	11/02/2018	11/02/2018	Expiration	460	8,471,458	2566.1	158,426		287,536						(138,623)	287,536			
SPXDSUN Index Option PTPT			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	11/06/2017	11/06/2018	11/06/2018	Expiration	456	17,274,973	2558.53	299,353		648,754						(261,934)	648,754			
SPXDSUN Index Option PTPT			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	11/08/2017	11/08/2018	11/08/2018	Expiration	328	42,488,449	2574.99	976,535		1,756,204						(854,468)	1,756,204			
SPXDSUN Index Option PTPT			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	11/09/2017	11/09/2018	11/09/2018	Expiration	233	129,385,285	2569.57	3,029,271		5,254,623						(2,650,612)	5,254,623			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	11/10/2017	11/10/2018	11/10/2018	Expiration	861	14,728,765	2582.3	272,247		569,977						(238,216)	569,977			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	11/10/2017	11/11/2018	11/11/2018	Expiration	203	10,785,636	2582.3	192,731		403,619						(168,639)	403,619			
S&P 500 Index Option PTPT			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	11/10/2017	11/12/2018	11/12/2018	Expiration	1,716	36,212,766	2582.3	725,021		1,291,326						(634,393)	1,291,326			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
SPXDSUN Index Option PTPT			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	11/13/2017	11/13/2018	11/13/2018	Expiration	1,217	39,758,291	2574.09	986,714		1,490,681						(863,375)	1,490,681			
S&P 500 Index Option PTPT			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	11/14/2017	11/14/2018	11/14/2018	Expiration	1,214	33,491,350	2578.87	770,038		1,210,402						(673,783)	1,210,402			
SPXDSUN Index Option PTPT			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	11/15/2017	11/15/2018	11/15/2018	Expiration	160	22,628,692	2558.82	436,702		965,217						(382,114)	965,217			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	11/16/2017	11/16/2018	11/16/2018	Expiration	267	10,433,619	2585.64	195,919		405,823						(171,429)	405,823			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	11/17/2017	11/17/2018	11/17/2018	Expiration	949	14,222,815	2578.85	269,737		565,932						(236,020)	565,932			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	11/17/2017	11/18/2018	11/18/2018	Expiration	632	12,979,633	2578.85	247,374		532,631						(216,452)	532,631			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	11/17/2017	11/19/2018	11/19/2018	Expiration	307	11,348,341	2578.85	205,257		425,692						(179,600)	425,692			
S&P 500 Index Option PTPT			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	11/20/2017	11/20/2018	11/20/2018	Expiration	3,272	33,064,865	2582.14	840,600		744,081						(735,525)	744,081			
SPXDSUN Index Option PTPT			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	11/22/2017	11/21/2018	11/21/2018	Expiration	234	30,372,654	2591.92	568,068		834,343						(497,060)	834,343			
SPXDSUN Index Option PTPT			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	11/22/2017	11/23/2018	11/23/2018	Expiration	1,157	16,395,467	2591.92	318,851		413,651						(278,995)	413,651			
Dow Index Option MAV			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	11/24/2017	11/24/2018	11/24/2018	Expiration	20	1,889,627	23557.99	28,771		61,793						(25,175)	61,793			
Dow Index Option MAV			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	11/24/2017	11/25/2018	11/25/2018	Expiration	36	2,237,405	23557.99	40,529		91,430						(35,463)	91,430			
Dow Index Option PTPT			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	11/24/2017	11/26/2018	11/26/2018	Expiration	26	1,520,737	23557.99	31,023		53,160						(27,145)	53,160			
SPXDSUN Index Option PTPT			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	11/27/2017	11/27/2018	11/27/2018	Expiration	162	6,661,280	2594.16	123,412		247,183						(107,986)	247,183			
SPXDSUN Index Option PTPT			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	11/28/2017	11/28/2018	11/28/2018	Expiration	409	4,567,563	2619.56	83,191		96,186						(72,792)	96,186			
Dow Index Option PTPT			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	12/01/2017	11/30/2018	11/30/2018	Expiration	62	22,855,253	24231.59	453,340		788,900						(411,821)	788,900			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	12/01/2017	12/01/2018	12/01/2018	Expiration	290	15,840,074	2642.22	289,424		531,896						(277,365)	531,896			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	12/01/2017	12/02/2018	12/02/2018	Expiration	624	14,939,587	2642.22	284,391		496,134						(272,541)	496,134			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	12/01/2017	12/03/2018	12/03/2018	Expiration	1,066	18,761,645	2642.22	361,808		650,756						(346,733)	650,756			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	12/04/2017	12/04/2018	12/04/2018	Expiration	667	9,386,805	2639.44	160,858		290,801						(154,156)	290,801			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	12/05/2017	12/05/2018	12/05/2018	Expiration	285	8,274,618	2629.57	144,505		266,769						(138,484)	266,769			
S&P 500 Index Option PTPT			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	12/06/2017	12/06/2018	12/06/2018	Expiration	795	45,777,553	2629.27	1,063,493		1,257,198						(1,019,180)	1,257,198			
SPXDSUN Index Option PTPT			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	12/11/2017	12/11/2018	12/11/2018	Expiration	246	9,699,267	2662.22	193,966		13,060						(185,884)	13,060			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	12/12/2017	12/12/2018	12/12/2018	Expiration	1,182	11,135,550	2664.11	190,973		320,480						(183,016)	320,480			
SPXDSUN Index Option PTPT			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	12/14/2017	12/14/2018	12/14/2018	Expiration	1,411	118,337,155	2651.98	2,723,477		489,879						(2,609,999)	489,879			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	12/15/2017	12/15/2018	12/15/2018	Expiration	823	16,152,174	2675.81	300,964		433,250						(288,424)	433,250			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	12/15/2017	12/16/2018	12/16/2018	Expiration	420	14,964,216	2675.81	261,208		425,722						(250,324)	425,722			
S&P 500 Index Option PTPT			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	12/15/2017	12/17/2018	12/17/2018	Expiration	2,063	47,549,281	2675.81	1,019,134		368,051						(976,670)	368,051			
SPXDSUN Index Option PTPT			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	12/18/2017	12/18/2018	12/18/2018	Expiration	275	12,285,439	2679.47	235,599								(225,782)				
SPXDSUN Index Option PTPT			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	12/19/2017	12/19/2018	12/19/2018	Expiration	146	9,018,200	2678.94	170,692								(163,580)				
S&P Digital			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	12/22/2017	12/21/2018	12/21/2018	Expiration	1,765	50,513,777	2683.34	1,178,281								(1,129,186)				
Dow Index Option MAV			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	12/22/2017	12/22/2018	12/22/2018	Expiration	24	3,766,139	24754.06	60,409		21,898						(57,892)	21,898			
Dow Index Option MAV			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	12/22/2017	12/23/2018	12/23/2018	Expiration	53	1,305,882	24754.06	27,162		5,668						(26,031)	5,668			
S&P Digital			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	12/22/2017	12/24/2018	12/24/2018	Expiration	343	3,817,814	2683.34	60,191								(57,683)				
SPXDSUN Index Option PTPT			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	12/26/2017	12/26/2018	12/26/2018	Expiration	224	26,274,895	2687.43	585,861		109,507						(561,450)	109,507			
S&P Digital			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	12/27/2017	12/27/2018	12/27/2018	Expiration	540	39,577,417	2682.62	942,103		24,221						(902,849)	24,221			
SPXDSUN Index Option PTPT			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	12/29/2017	12/28/2018	12/28/2018	Expiration	214	155,728,831	2686.8	3,523,502		304,373						(3,376,689)	304,373			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	12/29/2017	12/29/2018	12/29/2018	Expiration	343	13,519,912	2673.61	252,378		299,576						(241,863)	299,576			
S&P 500 Index Option MAV			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	12/29/2017	12/30/2018	12/30/2018	Expiration	544	14,431,267	2673.61	256,316		326,517						(245,636)	326,517			
SPXDSUN Index Option PTPT			Equity/Index	CIBC 2IGI19OL770XOHC3ZE78	12/29/2017	12/31/2018	12/31/2018	Expiration	177	69,513,168	2686.8	1,491,550		339,521						(1,429,402)	339,521			
SPXDSUN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/09/2017	01/09/2018	01/09/2018	Expiration	212	3,567,357	2341.542	63,997		491,150						(2,667)	491,150			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/11/2017	01/11/2018	01/11/2018	Expiration	2,160	30,328,434	2275.32	509,897		3,783,259						(21,246)	3,783,259			
SPXDSUN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/13/2017	01/12/2018	01/12/2018	Expiration	333	23,591,319	2342.9009	400,597		3,323,224						(16,692)	3,323,224			
SPXDSUN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/13/2017	01/16/2018	01/16/2018	Expiration	251	1,134,152	2342.9009	20,322		160,290						(847)	160,290			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/17/2017	01/17/2018	01/17/2018	Expiration	3,722	24,458,266	2267.89	383,579		2,311,063						(15,982)	2,311,063			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/20/2017	01/20/2018	01/20/2018	Expiration	477	39,227,147	2271.31	666,836		3,937,684						(27,785)	3,937,684			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/20/2017	01/21/2018	01/21/2018	Expiration	1,383	25,291,387	2271.31	410,716		2,498,131						(17,113)	2,498,131			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/20/2017	01/22/2018	01/22/2018	Expiration	1,836	28,625,425	2271.31	462,190		3,073,779						(19,258)	3,073,779			
SPXDSUN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/25/2017	01/25/2018	01/25/2018	Expiration	175	3,334,025	2364.5229	59,258		517,419						(2,469)	517,419			
SPXDSUN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/26/2017	01/26/2018	01/26/2018	Expiration	1,343	9,923,116	2359.7371	174,894		1,628,038						(7,287)	1,628,038			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/27/2017	01/27/2018	01/27/2018	Expiration	399	28,853,822	2294.69	478,133		2,846,483						(19,922)	2,846,483			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/27/2017	01/28/2018	01/28/2018	Expiration	2,434	28,317,156	2294.69	460,340		3,413,301						(19,181)	3,413,301			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/27/2017	01/29/2018	01/29/2018	Expiration	1,777	28,597,017	2294.69	459,196		3,225,925						(19,133)	3,225,925			
SPXDSUN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	01/30/2017	01/30/2018	01/30/2018	Expiration	424	3,645,908	2352.116	55,683		533,614						(2,320)	533,614			
SPXDSUN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/01/2017	02/01/2018	02/01/2018	Expiration	153	6,511,479	2341.95	113,378		993,392						(14,172)	993,392			
SPXDSUN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/02/2017	02/02/2018	02/02/2018	Expiration	165	25,002,386	2344.7771	417,408		3,375,560						(52,176)	3,375,560			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/03/2017	02/03/2018	02/03/2018	Expiration	2,293	30,872,448	2297.42	523,830		3,661,907						(65,479)	3,661,907			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/03/2017	02/04/2018	02/04/2018	Expiration	1,043	32,677,117	2297.42	538,740		3,750,925						(67,343)	3,750,925			
SPXDSUN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/03/2017	02/05/2018	02/05/2018	Expiration	325	36,689,663	2353.21	612,166		2,550,325						(76,521)	2,550,325			
SPXDSUN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/06/2017	02/06/2018	02/06/2018	Expiration	261	3,353,428	2347.967	57,430		404,539						(7,179)	404,539			
SPXDSUN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/17/2017	02/16/2018	02/16/2018	Expiration	1,042	21,399,422	2403.1741	379,364		2,145,826						(47,420)	2,145,826			
SPXDSUN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/17/2017	02/20/2018	02/20/2018	Expiration	1,329	3,756,150	2403.1741	67,741		366,319						(8,468)	366,319			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	02/23/2017	02/23/2018	02/23/2018	Expiration	3,864	30,650,690	2363.81	510,023		1,918,356						(63,753)	1,918,356			
SPXDSUN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/24/2017	03/23/2018	03/23/2018	Expiration	191	59,655,939	2410.073	1,032,967		2,355,429						(215,202)	2,355,429			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/24/2017	03/24/2018	03/24/2018	Expiration	4,374	46,177,510	2343.98	819,749		1,040,344						(170,781)	1,040,344			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/24/2017	03/25/2018	03/25/2018	Expiration	4,674	37,302,471	2343.98	632,407		665,082						(131,751)	665,082			
SPXDSUN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/24/2017	03/26/2018	03/26/2018	Expiration	282	39,853,989	2410.073	684,876		1,590,032						(142,682)	1,590,032			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/27/2017	03/27/2018	03/27/2018	Expiration	2,182	35,924,128	2341.59	618,479		245,063						(128,850)	245,063			
SPXDSUN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	03/30/2017	03/29/2018	03/29/2018	Expiration	246	5,295,861	2415.261	92,739		438,589						(19,321)	438,589			
SPXDSUN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/04/2017	04/04/2018	04/04/2018	Expiration	600	5,660,876	2408.4451	104,102		505,320						(30,363)	505,320			
SPXDSUN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/06/2017	04/06/2018	04/06/2018	Expiration	564	37,245,330	2409.3999	673,940		1,723,577						(196,566)	1,723,577			
SPXDSUN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/11/2017	04/11/2018	04/11/2018	Expiration	899	45,312,843	2415.6899	754,730		911,583						(220,130)	911,583			
SPXDSUN Index Option PTPT			Equity/Index	CITI E57ODZWZ7FF32TWEFA76	04/17/2017	04/17/2018	04/17/2018	Expiration	370	46,916,310	2414.0811	803,200		2,490,560						(234,267)	2,490,560			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
SPXDSUN Index Option PTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	04/20/2017	04/20/2018	04/20/2018	Expiration	179	6,177,433	2417.7461	108,746		517,308						(31,718)	517,308			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	05/04/2017	05/04/2018	05/04/2018	Expiration	1,045	37,443,892	2389.52	683,223		2,420,531						(256,209)	2,420,531			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	05/05/2017	05/05/2018	05/05/2018	Expiration	1,259	42,899,947	2399.29	773,921		1,554,667						(290,220)	1,554,667			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	05/05/2017	05/06/2018	05/06/2018	Expiration	254	41,867,140	2399.29	717,964		1,416,052						(269,237)	1,416,052			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	05/05/2017	05/07/2018	05/07/2018	Expiration	1,364	32,117,956	2399.29	559,328		1,192,935						(209,748)	1,192,935			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	05/08/2017	05/08/2018	05/08/2018	Expiration	538	39,558,559	2399.38	682,704		204,968						(256,014)	204,968			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	05/10/2017	05/10/2018	05/10/2018	Expiration	2,145	35,689,110	2399.63	601,784		537,751						(225,669)	537,751			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	05/11/2017	05/11/2018	05/11/2018	Expiration	3,456	44,976,650	2394.44	837,776		788,459						(314,166)	788,459			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	05/17/2017	05/17/2018	05/17/2018	Expiration	3,197	47,461,483	2357.03	775,166		2,278,007						(290,687)	2,278,007			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	05/18/2017	05/18/2018	05/18/2018	Expiration	454	38,492,788	2365.72	675,875		1,866,096						(253,453)	1,866,096			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	05/22/2017	05/22/2018	05/22/2018	Expiration	306	39,710,483	2394.02	706,468		1,820,115						(264,925)	1,820,115			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	05/24/2017	05/24/2018	05/24/2018	Expiration	3,986	37,230,727	2404.39	633,243		820,527						(237,466)	820,527			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	05/30/2017	05/30/2018	05/30/2018	Expiration	1,870	23,940,316	2412.91	417,934		788,025						(156,725)	788,025			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	06/02/2017	06/02/2018	06/02/2018	Expiration	1,364	48,427,506	2439.07	911,641		2,414,910						(417,835)	2,414,910			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	06/02/2017	06/03/2018	06/03/2018	Expiration	2,790	40,129,599	2439.07	730,872		2,138,468						(334,983)	2,138,468			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	06/02/2017	06/04/2018	06/04/2018	Expiration	2,512	34,517,156	2439.07	634,327		2,191,826						(290,733)	2,191,826			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	06/09/2017	06/09/2018	06/09/2018	Expiration	1,496	51,760,825	2431.77	948,804		489,244						(434,869)	489,244			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	06/09/2017	06/10/2018	06/10/2018	Expiration	3,687	46,332,270	2431.77	819,654		850,403						(375,675)	850,403			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	06/09/2017	06/11/2018	06/11/2018	Expiration	2,176	37,801,544	2431.77	673,827		509,455						(308,837)	509,455			
SPXDSUN Index Option PTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	06/16/2017	06/15/2018	06/15/2018	Expiration	598	18,265,139	2492.04	339,093		1,217,411						(155,418)	1,217,411			
SPXDSUN Index Option PTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	06/16/2017	06/18/2018	06/18/2018	Expiration	197	3,161,050	2492.04	53,974		189,181						(24,738)	189,181			
SPXDSUN Index Option PTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	06/22/2017	06/22/2018	06/22/2018	Expiration	608	7,466,233	2477.22	135,096		492,640						(61,919)	492,640			
SPXDSUN Index Option PTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	06/26/2017	06/26/2018	06/26/2018	Expiration	561	7,823,184	2483.5	139,761		474,788						(64,057)	474,788			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	06/27/2017	06/27/2018	06/27/2018	Expiration	3,953	37,029,935	2419.38	642,790		121,327						(294,612)	121,327			
SPXDSUN Index Option PTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	06/28/2017	06/28/2018	06/28/2018	Expiration	977	4,163,603	2482.17	77,143		254,388						(35,357)	254,388			
SPXDSUN Index Option PTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	07/07/2017	07/06/2018	07/06/2018	Expiration	797	20,154,041	2475.45	379,218		1,439,615						(205,410)	1,439,615			
SPXDSUN Index Option PTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	07/07/2017	07/09/2018	07/09/2018	Expiration	206	4,174,896	2475.45	74,408		301,657						(40,305)	301,657			
SPXDSUN Index Option PTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	07/10/2017	07/10/2018	07/10/2018	Expiration	418	5,352,089	2468.91	99,259		426,619						(53,765)	426,619			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	07/12/2017	07/12/2018	07/12/2018	Expiration	280	41,105,838	2443.25	730,729		1,064,691						(395,811)	1,064,691			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	07/18/2017	07/18/2018	07/18/2018	Expiration	2,126	38,380,654	2460.61	658,850		1,699,063						(356,877)	1,699,063			
SPXDSUN Index Option PTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	07/21/2017	07/20/2018	07/20/2018	Expiration	330	23,913,984	2489.95	439,176		1,794,215						(237,887)	1,794,215			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	07/21/2017	07/21/2018	07/21/2018	Expiration	1,511	41,867,809	2472.54	796,552		1,572,476						(431,465)	1,572,476			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	07/21/2017	07/22/2018	07/22/2018	Expiration	1,165	44,689,415	2472.54	813,065		1,802,947						(440,410)	1,802,947			
SPXDSUN Index Option PTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	07/21/2017	07/23/2018	07/23/2018	Expiration	624	41,359,473	2489.95	752,495		1,040,065						(407,601)	1,040,065			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	07/28/2017	07/28/2018	07/28/2018	Expiration	3,331	40,477,062	2472.1	785,878		576,400						(425,684)	576,400			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	07/28/2017	07/29/2018	07/29/2018	Expiration	722	46,049,643	2472.1	857,397		1,332,642						(464,423)	1,332,642			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	07/28/2017	07/30/2018	07/30/2018	Expiration	270	36,310,767	2472.1	684,086		972,168						(370,546)	972,168			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	07/31/2017	07/31/2018	07/31/2018	Expiration	1,222	35,902,150	2470.3	689,535		1,482,219						(373,498)	1,482,219			
SPXDSUN Index Option PTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	08/07/2017	08/07/2018	08/07/2018	Expiration	331	4,806,173	2496.66	86,245		397,129						(53,903)	397,129			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	08/09/2017	08/09/2018	08/09/2018	Expiration	4,190	42,551,872	2474.02	766,184		265,693						(478,865)	265,693			
SPXDSUN Index Option PTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	08/11/2017	08/10/2018	08/10/2018	Expiration	771	51,671,366	2470.83	990,576		2,870,030						(619,110)	2,870,030			
SPXDSUN Index Option PTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	08/11/2017	08/13/2018	08/13/2018	Expiration	389	2,266,158	2470.83	41,774		200,780						(26,109)	200,780			
SPXDSUN Index Option PTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	08/16/2017	08/16/2018	08/16/2018	Expiration	623	3,907,301	2491.46	70,779		341,416						(44,237)	341,416			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	08/17/2017	08/17/2018	08/17/2018	Expiration	535	36,583,576	2430.01	839,098		1,745,575						(524,436)	1,745,575			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	08/18/2017	08/18/2018	08/18/2018	Expiration	1,689	44,633,060	2425.55	839,118		3,384,825						(524,449)	3,384,825			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	08/18/2017	08/19/2018	08/19/2018	Expiration	704	37,882,625	2425.55	700,060		2,718,879						(437,537)	2,718,879			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	08/18/2017	08/20/2018	08/20/2018	Expiration	2,519	27,364,189	2425.55	509,385		1,801,372						(318,365)	1,801,372			
SPXDSUN Index Option PTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	08/21/2017	08/21/2018	08/21/2018	Expiration	726	5,305,815	2467.97	96,237		563,110						(60,148)	563,110			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	08/23/2017	08/23/2018	08/23/2018	Expiration	4,791	41,113,595	2444.04	742,202		1,791,458						(463,876)	1,791,458			
SPXDSUN Index Option PTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	08/24/2017	08/24/2018	08/24/2018	Expiration	424	44,672,684	2462.41	851,383		2,890,528						(532,114)	2,890,528			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	08/28/2017	08/28/2018	08/28/2018	Expiration	3,264	33,192,803	2444.24	616,401		1,106,552						(385,250)	1,106,552			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	08/30/2017	08/30/2018	08/30/2018	Expiration	3,571	39,704,595	2457.59	711,406		1,709,301						(444,629)	1,709,301			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	09/06/2017	09/06/2018	09/06/2018	Expiration	536	25,527,794	2465.54	460,217		1,352,394						(325,987)	1,352,394			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	09/07/2017	09/07/2018	09/07/2018	Expiration	1,764	28,972,141	2465.1	554,354		1,486,545						(392,668)	1,486,545			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	09/08/2017	09/08/2018	09/08/2018	Expiration	1,562	32,320,291	2461.43	619,770		365,372						(439,004)	365,372			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	09/08/2017	09/09/2018	09/09/2018	Expiration	858	50,392,884	2461.43	947,891		778,241						(671,423)	778,241			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	09/08/2017	09/10/2018	09/10/2018	Expiration	213	31,653,170	2461.43	598,068		1,269,178						(423,631)	1,269,178			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	09/18/2017	09/18/2018	09/18/2018	Expiration	491	34,879,968	2503.87	660,600		2,600,037						(467,925)	2,600,037			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	09/20/2017	09/20/2018	09/20/2018	Expiration	1,414	49,935,474	2508.24	964,467		3,326,259						(683,164)	3,326,259			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	09/22/2017	09/22/2018	09/22/2018	Expiration	950	40,712,677	2502.22	774,715		2,543,485						(548,757)	2,543,485			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	09/22/2017	09/23/2018	09/23/2018	Expiration	256	37,193,089	2502.22	713,723		1,721,563						(505,554)	1,721,563			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	09/22/2017	09/24/2018	09/24/2018	Expiration	2,273	29,735,726	2502.22	581,200		1,503,932						(411,683)	1,503,932			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	09/28/2017	09/28/2018	09/28/2018	Expiration	162	39,162,994	2510.06	772,165		1,068,183						(546,950)	1,068,183			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	10/05/2017	10/05/2018	10/05/2018	Expiration	1,475	38,179,887	2552.07	769,484		1,567,327						(609,175)	1,567,327			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	10/06/2017	10/06/2018	10/06/2018	Expiration	386	42,900,746	2549.33	844,587		1,841,881						(668,631)	1,841,881			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	10/06/2017	10/07/2018	10/07/2018	Expiration	193	44,660,302	2549.33	892,310		1,827,893						(706,412)	1,827,893			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	10/06/2017	10/08/2018	10/08/2018	Expiration	1,771	41,173,707	2549.33	820,167		177,289						(649,299)	177,289			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	10/09/2017	10/09/2018	10/09/2018	Expiration	2,427	30,970,137	2544.73	605,572		222,661						(479,411)	222,661			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	10/16/2017	10/16/2018	10/16/2018	Expiration	257	30,184,885	2557.64	567,600		962,133						(449,350)	962,133			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	10/18/2017	10/18/2018	10/18/2018	Expiration	304	93,250,566	2561.26	1,997,626		2,533,328						(1,581,454)	2,533,328			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	10/19/2017	10/19/2018	10/19/2018	Expiration	5,924	70,497,509	2562.1	1,536,389		1,899,267						(1,216,308)	1,899,267			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	10/25/2017	10/25/2018	10/25/2018	Expiration	527	43,863,777	2557.15	874,818								(692,564)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZIIZ7FF32TIIEFA76	10/26/2017	10/26/2018	10/26/2018	Expiration	1,304	40,823,547	2560.4	846,986								(670,531)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZIWZ7FF32TWEFA76	10/27/2017	10/27/2018	10/27/2018	Expiration	1,769	42,679,258	2581.07	839,150								(664,327)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZIWZ7FF32TWEFA76	10/27/2017	10/28/2018	10/28/2018	Expiration	1,541	46,601,329	2581.07	897,847								(710,796)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZIWZ7FF32TWEFA76	10/27/2017	10/29/2018	10/29/2018	Expiration	2,423	41,272,520	2581.07	787,497								(623,435)				
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZIWZ7FF32TWEFA76	10/30/2017	10/30/2018	10/30/2018	Expiration	274	54,372,991	2572.83	1,373,553		943,285						(1,087,396)	943,285			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZIWZ7FF32TWEFA76	11/06/2017	11/06/2018	11/06/2018	Expiration	1,397	38,299,146	2591.13	742,582		4,239						(649,760)	4,239			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZIWZ7FF32TWEFA76	11/07/2017	11/07/2018	11/07/2018	Expiration	1,594	26,560,846	2590.64	671,310		1,157,280						(587,396)	1,157,280			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZIWZ7FF32TWEFA76	11/10/2017	11/10/2018	11/10/2018	Expiration	1,179	48,029,739	2582.3	940,704		8,491						(823,116)	8,491			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZIWZ7FF32TWEFA76	11/10/2017	11/11/2018	11/11/2018	Expiration	195	50,051,731	2582.3	948,786								(830,188)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZIWZ7FF32TWEFA76	11/10/2017	11/12/2018	11/12/2018	Expiration	489	32,679,196	2582.3	665,408								(582,232)				
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZIWZ7FF32TWEFA76	11/15/2017	11/15/2018	11/15/2018	Expiration	243	29,331,375	2564.62	734,983		1,133,186						(643,110)	1,133,186			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZIWZ7FF32TWEFA76	11/22/2017	11/22/2018	11/22/2018	Expiration	1,531	44,238,094	2597.08	888,938								(777,821)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZIWZ7FF32TWEFA76	11/22/2017	11/23/2018	11/23/2018	Expiration	5,021	35,369,076	2597.08	778,419								(681,117)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZIWZ7FF32TWEFA76	11/27/2017	11/27/2018	11/27/2018	Expiration	915	20,511,314	2601.42	426,375								(373,078)				
SPXDSUN Index Option PTPT			Equity/Index	CITI E57ODZIWZ7FF32TWEFA76	11/29/2017	11/29/2018	11/29/2018	Expiration	163	12,730,192	2636.86	252,108		210,912						(220,595)	210,912			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZIWZ7FF32TWEFA76	12/01/2017	11/30/2018	11/30/2018	Expiration	7,609	85,482,296	2642.22	2,170,300		3,084,743						(2,079,871)	3,084,743			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZIWZ7FF32TWEFA76	12/01/2017	12/03/2018	12/03/2018	Expiration	1,598	29,381,729	2642.22	660,254		1,055,442						(632,744)	1,055,442			
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZIWZ7FF32TWEFA76	12/05/2017	12/05/2018	12/05/2018	Expiration	1,742	28,918,723	2629.57	729,864		731,403						(699,453)	731,403			
S&P 500 Indx Opt MOPTPT			Equity/Index	CITI E57ODZIWZ7FF32TWEFA76	12/07/2017	12/07/2018	12/07/2018	Expiration	320	40,645,786	2636.98	869,185								(832,969)				
S&P 500 Index Option PTPT			Equity/Index	CITI E57ODZIWZ7FF32TWEFA76	12/14/2017	12/14/2018	12/14/2018	Expiration	454	41,528,283	2652.01	990,484								(949,214)				
SPXDSUN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/03/2017	01/03/2018	01/03/2018	Expiration	263	18,765,197	2343.3679	299,223		2,138,227						(12,468)	2,138,227			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/04/2017	01/04/2018	01/04/2018	Expiration	1,405	20,411,660	2270.75	365,674		842,825						(15,236)	842,825			
SPXDSUN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/05/2017	01/05/2018	01/05/2018	Expiration	299	52,101,097	2348.3669	881,922		5,381,564						(36,747)	5,381,564			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/06/2017	01/08/2018	01/08/2018	Expiration	544	1,238,028	2276.98	18,818		30,951						(784)	30,951			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/09/2017	01/09/2018	01/09/2018	Expiration	638	1,446,848	2268.9	22,281		36,146						(928)	36,146			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/10/2017	01/10/2018	01/10/2018	Expiration	714	33,623,349	2268.9	591,262		4,010,535						(24,636)	4,010,535			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/11/2017	01/11/2018	01/11/2018	Expiration	164	40,804,374	2275.32	877,857		1,942,093						(36,577)	1,942,093			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/13/2017	01/12/2018	01/12/2018	Expiration	2,215	18,653,065	2274.64	314,396		651,453						(13,100)	651,453			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/13/2017	01/16/2018	01/16/2018	Expiration	207	471,239	2274.64	7,163		11,781						(298)	11,781			
SPXDSUN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/18/2017	01/18/2018	01/18/2018	Expiration	226	19,317,140	2350.572	355,468		1,119,057						(14,811)	1,119,057			
UST 2.00% 12/01/17 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/18/2017	01/19/2018	01/19/2018	Expiration	27,796	102,962,306	98	1,961,440		5,997,797						(81,727)	5,997,797			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/20/2017	01/20/2018	01/20/2018	Expiration	968	10,168,076	2271.31	184,560		430,594						(7,690)	430,594			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/20/2017	01/21/2018	01/21/2018	Expiration	249	9,139,650	2271.31	154,493		351,341						(6,437)	351,341			
SPXDSUN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/20/2017	01/22/2018	01/22/2018	Expiration	468	36,088,664	2349.304	732,065		2,187,980						(30,503)	2,187,980			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/24/2017	01/24/2018	01/24/2018	Expiration	428	9,674,461	2280.07	158,823		352,684						(6,618)	352,684			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/25/2017	01/25/2018	01/25/2018	Expiration	395	908,284	2298.37	13,697		22,707						(579)	22,707			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/27/2017	01/26/2018	01/26/2018	Expiration	1,254	16,985,258	2294.69	278,412		595,984						(11,600)	595,984			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/27/2017	01/27/2018	01/27/2018	Expiration	347	13,596,958	2294.69	233,907		544,177						(9,746)	544,177			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/27/2017	01/28/2018	01/28/2018	Expiration	454	9,924,876	2294.69	170,281		401,384						(7,095)	401,384			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/27/2017	01/29/2018	01/29/2018	Expiration	416	10,006,909	2294.69	168,920		392,344						(7,038)	392,344			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/30/2017	01/30/2018	01/30/2018	Expiration	255	7,730,632	2280.9	138,664		329,343						(5,778)	329,343			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	01/31/2017	01/31/2018	01/31/2018	Expiration	884	12,727,609	2278.87	212,150		465,455						(8,840)	465,455			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/01/2017	02/01/2018	02/01/2018	Expiration	468	51,689,832	2279.55	1,120,313		2,765,763						(140,039)	2,765,763			
UST 2.00% 12/01/17 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/01/2017	02/02/2018	02/02/2018	Expiration	37,837	54,252,501	98	1,077,832		1,944,010						(134,729)	1,944,010			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/03/2017	02/03/2018	02/03/2018	Expiration	313	10,478,701	2297.42	172,052		397,368						(21,507)	397,368			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/03/2017	02/04/2018	02/04/2018	Expiration	367	11,250,816	2297.42	193,064		453,059						(24,133)	453,059			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/03/2017	02/05/2018	02/05/2018	Expiration	620	9,477,402	2297.42	167,072		393,790						(20,884)	393,790			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/06/2017	02/06/2018	02/06/2018	Expiration	427	7,800,973	2292.56	129,762		290,209						(16,220)	290,209			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/07/2017	02/07/2018	02/07/2018	Expiration	349	9,887,365	2293.08	171,386		401,974						(21,423)	401,974			
UST 2.00% 12/01/17 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/08/2017	02/09/2018	02/09/2018	Expiration	20,316	49,368,195	98	966,530		1,556,742						(120,816)	1,556,742			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/10/2017	02/10/2018	02/10/2018	Expiration	485	11,440,061	2316.1	192,994		451,011						(24,124)	451,011			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/10/2017	02/11/2018	02/11/2018	Expiration	411	9,585,943	2316.1	173,064		409,263						(21,633)	409,263			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/10/2017	02/12/2018	02/12/2018	Expiration	334	10,869,448	2316.1	185,425		418,383						(23,178)	418,383			
SPXDSUN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/13/2017	02/13/2018	02/13/2018	Expiration	529	5,081,399	2380.1741	80,727		506,446						(10,091)	506,446			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/14/2017	02/14/2018	02/14/2018	Expiration	390	22,683,029	2337.58	361,769		1,529,228						(45,221)	1,529,228			
SPXDSUN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/15/2017	02/15/2018	02/15/2018	Expiration	204	14,582,767	2393.5969	255,694		825,569						(31,962)	825,569			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/17/2017	02/16/2018	02/16/2018	Expiration	1,435	43,352,758	2351.16	724,292		2,859,591						(90,537)	2,859,591			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/17/2017	02/17/2018	02/17/2018	Expiration	236	47,689,095	2351.16	839,043		2,613,871						(104,880)	2,613,871			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/17/2017	02/18/2018	02/18/2018	Expiration	396	36,091,700	2351.16	596,073		1,927,360						(74,509)	1,927,360			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/17/2017	02/19/2018	02/19/2018	Expiration	549	38,455,028	2351.16	630,870		1,785,235						(78,859)	1,785,235			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/17/2017	02/20/2018	02/20/2018	Expiration	573	23,837,513	2351.16	433,854		1,225,671						(54,232)	1,225,671			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/21/2017	02/21/2018	02/21/2018	Expiration	816	9,416,444	2365.38	147,150		296,151						(18,394)	296,151			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/22/2017	02/22/2018	02/22/2018	Expiration	337	33,146,795	2362.82	547,697		1,664,219						(68,462)	1,664,219			
SPXDSUN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/24/2017	02/23/2018	02/23/2018	Expiration	219	27,720,996	2415.616	490,398		1,843,448						(61,300)	1,843,448			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/24/2017	02/24/2018	02/24/2018	Expiration	957	11,116,297	2367.34	206,710		447,134						(25,839)	447,134			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/24/2017	02/25/2018	02/25/2018	Expiration	433	12,051,045	2367.34	219,335		464,926						(27,417)	464,926			
SPXDSUN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/24/2017	02/26/2018	02/26/2018	Expiration	212	11,859,004	2415.616	215,502		629,030						(26,938)	629,030			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	02/28/2017	02/28/2018	02/28/2018	Expiration	442	1,045,555	2363.64	15,997		26,139						(2,000)	26,139			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/01/2017	03/01/2018	03/01/2018	Expiration	1,093	14,650,206	2395.96	252,081		519,704						(52,517)	519,704			
UST 2.25% 08/23/17 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/01/2017	03/02/2018	03/02/2018	Expiration	31,745	33,738,002	98	536,165		558,967						(111,701)	558,967			

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 Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted 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	CS E58DKGMJYYYJLN8C3868	03/03/2017	03/03/2018	03/03/2018	Expiration	1,018	11,191,392	2383.12	218,033		463,671						(45,424)	463,671			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/03/2017	03/04/2018	03/04/2018	Expiration	454	10,589,897	2383.12	189,510		395,850						(39,481)	395,850			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/03/2017	03/05/2018	03/05/2018	Expiration	217	9,519,752	2383.12	169,542		353,423						(35,321)	353,423			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/06/2017	03/06/2018	03/06/2018	Expiration	447	26,149,173	2375.31	427,431		1,893,133						(89,048)	1,893,133			
SPXDSUN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/07/2017	03/07/2018	03/07/2018	Expiration	617	17,185,163	2406.3469	291,215		943,472						(60,670)	943,472			
SPXDSUN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/08/2017	03/08/2018	03/08/2018	Expiration	795	18,327,800	2405.3779	324,986		993,554						(67,705)	993,554			
UST 2.25% 08/23/17 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/08/2017	03/09/2018	03/09/2018	Expiration	35,918	36,147,811	98	577,103		561,719						(120,230)	561,719			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/10/2017	03/10/2018	03/10/2018	Expiration	166	12,552,212	2372.6	230,387		480,840						(47,997)	480,840			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/10/2017	03/11/2018	03/11/2018	Expiration	610	14,239,693	2372.6	257,110		542,542						(53,565)	542,542			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/10/2017	03/12/2018	03/12/2018	Expiration	376	10,274,496	2372.6	185,791		393,625						(38,706)	393,625			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/13/2017	03/13/2018	03/13/2018	Expiration	483	29,850,338	2373.47	500,782		1,464,603						(104,329)	1,464,603			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/14/2017	03/14/2018	03/14/2018	Expiration	688	1,627,373	2365.45	25,062		40,684						(5,221)	40,684			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/17/2017	03/16/2018	03/16/2018	Expiration	1,718	4,086,550	2378.25	62,933		102,164						(13,111)	102,164			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/17/2017	03/17/2018	03/17/2018	Expiration	259	10,507,794	2378.25	186,671		406,041						(38,890)	406,041			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/17/2017	03/18/2018	03/18/2018	Expiration	315	12,090,757	2378.25	217,573		482,376						(45,328)	482,376			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/17/2017	03/19/2018	03/19/2018	Expiration	297	9,400,975	2378.25	155,225		325,275						(32,338)	325,275			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/20/2017	03/20/2018	03/20/2018	Expiration	454	9,785,448	2373.47	160,410		345,072						(33,419)	345,072			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/21/2017	03/21/2018	03/21/2018	Expiration	901	12,047,412	2344.02	213,236		462,490						(44,424)	462,490			
UST 2.25% 08/23/17 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/22/2017	03/23/2018	03/23/2018	Expiration	8,255	24,700,417	98	362,731		168,154						(75,569)	168,154			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/24/2017	03/24/2018	03/24/2018	Expiration	379	11,619,032	2343.98	215,805		480,348						(44,959)	480,348			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/24/2017	03/25/2018	03/25/2018	Expiration	851	10,758,730	2343.98	200,430		447,847						(41,756)	447,847			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/24/2017	03/26/2018	03/26/2018	Expiration	361	10,375,612	2343.98	188,400		434,191						(39,250)	434,191			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/27/2017	03/27/2018	03/27/2018	Expiration	532	12,056,490	2341.59	214,635		482,485						(44,716)	482,485			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/28/2017	03/28/2018	03/28/2018	Expiration	686	1,616,957	2358.57	25,225		40,424						(5,255)	40,424			
UST 2.25% 08/23/17 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/29/2017	03/29/2018	03/29/2018	Expiration	28,796	25,865,920	98	378,372		180,673						(78,827)	180,673			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/30/2017	03/30/2018	03/30/2018	Expiration	638	9,072,225	2368.06	160,561		365,703						(33,450)	365,703			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/31/2017	03/31/2018	03/31/2018	Expiration	471	13,838,283	2362.72	241,500		550,558						(50,313)	550,558			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/31/2017	04/01/2018	04/01/2018	Expiration	200	13,450,791	2362.72	229,870		520,927						(47,889)	520,927			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	03/31/2017	04/02/2018	04/02/2018	Expiration	522	7,742,126	2362.72	126,683		280,834						(26,392)	280,834			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/04/2017	04/04/2018	04/04/2018	Expiration	903	13,496,169	2360.16	209,491		453,565						(61,102)	453,565			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/06/2017	04/06/2018	04/06/2018	Expiration	414	9,519,912	2357.49	166,223		368,782						(48,482)	368,782			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/10/2017	04/10/2018	04/10/2018	Expiration	404	952,550	2357.16	14,860		23,814						(4,334)	23,814			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/11/2017	04/11/2018	04/11/2018	Expiration	653	1,536,818	2353.78	23,974		38,420						(6,993)	38,420			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/12/2017	04/12/2018	04/12/2018	Expiration	443	1,039,151	2344.93	16,211		25,979						(4,728)	25,979			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/13/2017	04/13/2018	04/13/2018	Expiration	2,336	5,440,335	2328.95	84,869		136,008						(24,754)	136,008			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/13/2017	04/16/2018	04/16/2018	Expiration	321	748,582	2328.95	11,678		18,715						(3,406)	18,715			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/17/2017	04/17/2018	04/17/2018	Expiration	1,059	13,184,307	2349.01	231,393		503,872						(67,490)	503,872			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/18/2017	04/18/2018	04/18/2018	Expiration	424	993,719	2342.19	15,403		24,843						(4,492)	24,843			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/21/2017	04/20/2018	04/20/2018	Expiration	1,625	16,100,489	2348.69	273,872		571,848						(79,879)	571,848			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/21/2017	04/21/2018	04/21/2018	Expiration	256	11,931,182	2348.69	209,342		467,558						(61,058)	467,558			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/21/2017	04/22/2018	04/22/2018	Expiration	330	10,097,056	2348.69	185,415		425,626						(54,079)	425,626			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/21/2017	04/23/2018	04/23/2018	Expiration	588	12,335,189	2348.69	219,103		493,771						(63,905)	493,771			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/25/2017	04/25/2018	04/25/2018	Expiration	756	13,728,465	2388.61	222,818		510,388						(64,989)	510,388			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/26/2017	04/26/2018	04/26/2018	Expiration	107	11,690,073	2387.45	192,973		467,875						(56,284)	467,875			
SPXDSUN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	04/27/2017	04/27/2018	04/27/2018	Expiration	276	20,025,988	2448.312	338,856		1,012,387						(98,833)	1,012,387			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/01/2017	05/01/2018	05/01/2018	Expiration	774	11,416,199	2388.33	200,523		478,358						(75,196)	478,358			
SPXDSUN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/03/2017	05/03/2018	05/03/2018	Expiration	127	40,015,213	2434.2649	681,026		2,048,320						(255,385)	2,048,320			
UST 2.25% 08/23/17 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/03/2017	05/04/2018	05/04/2018	Expiration	45,602	114,877,533	98	2,293,430		4,066,342						(860,036)	4,066,342			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/05/2017	05/05/2018	05/05/2018	Expiration	432	13,879,190	2399.29	235,527		541,397						(88,323)	541,397			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/05/2017	05/06/2018	05/06/2018	Expiration	269	12,869,871	2399.29	218,252		520,428						(81,844)	520,428			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/05/2017	05/07/2018	05/07/2018	Expiration	286	33,941,600	2399.29	624,707		1,263,320						(234,265)	1,263,320			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/08/2017	05/08/2018	05/08/2018	Expiration	927	8,967,816	2399.38	143,539		324,797						(53,827)	324,797			
SPXDSUN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/09/2017	05/09/2018	05/09/2018	Expiration	260	54,898,172	2441.92	924,544		1,000,714						(346,704)	1,000,714			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/11/2017	05/11/2018	05/11/2018	Expiration	562	16,139,663	2394.44	276,881		588,871						(103,830)	588,871			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/12/2017	05/12/2018	05/12/2018	Expiration	362	12,975,033	2390.9	210,085		495,753						(78,782)	495,753			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/12/2017	05/13/2018	05/13/2018	Expiration	846	14,280,673	2390.9	247,012		562,048						(92,630)	562,048			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/12/2017	05/14/2018	05/14/2018	Expiration	600	12,026,233	2390.9	210,412		492,948						(78,904)	492,948			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/16/2017	05/16/2018	05/16/2018	Expiration	524	11,469,074	2400.67	206,039		489,513						(77,265)	489,513			
UST 2.375% 05/15/27 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/17/2017	05/18/2018	05/18/2018	Expiration	31,439	35,249,053	98	560,707		747,873						(210,265)	747,873			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/22/2017	05/22/2018	05/22/2018	Expiration	1,312	10,638,116	2394.02	181,438		409,495						(68,039)	409,495			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/23/2017	05/23/2018	05/23/2018	Expiration	619	46,907,821	2398.42	766,779		980,500						(287,542)	980,500			
UST 2.375% 05/15/27 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/24/2017	05/25/2018	05/25/2018	Expiration	38,551	28,561,637	98	407,077		346,243						(152,654)	346,243			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/26/2017	05/26/2018	05/26/2018	Expiration	313	7,051,492	2415.82	120,305		286,191						(45,114)	286,191			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/26/2017	05/27/2018	05/27/2018	Expiration	317	14,642,896	2415.82	255,627		580,104						(95,860)	580,104			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/26/2017	05/28/2018	05/28/2018	Expiration	375	12,069,471	2415.82	205,040		510,763						(76,890)	510,763			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	05/26/2017	05/29/2018	05/29/2018	Expiration	381	7,779,629	2415.82	126,299		293,366						(47,362)	293,366			
SPXDSUN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/01/2017	06/01/2018	06/01/2018	Expiration	369	11,642,253	2473.99	201,904		676,718						(92,539)	676,718			

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/06/2017	06/06/2018	06/06/2018	Expiration	474	10,506,967	2429.33	178,028		385,531						(81,596)	385,531			
SPXDSUN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/07/2017	06/07/2018	06/07/2018	Expiration	466	4,977,648	2466.08	87,651		311,529						(40,173)	311,529			
UST 2.375% 05/15/27 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/07/2017	06/08/2018	06/08/2018	Expiration	29,020	76,683,128	98	1,342,413		1,210,854						(615,273)	1,210,854			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/12/2017	06/12/2018	06/12/2018	Expiration	678	12,474,120	2429.39	233,726		536,267						(107,125)	536,267			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/13/2017	06/13/2018	06/13/2018	Expiration	458	1,117,467	2440.35	17,432		27,937						(7,990)	27,937			
UST 2.375% 05/15/27 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/14/2017	06/15/2018	06/15/2018	Expiration	44,796	34,435,828	98	506,392		748,475						(232,096)	748,475			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/16/2017	06/18/2018	06/18/2018	Expiration	367	893,908	2433.15	13,945		22,348						(6,391)	22,348			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/19/2017	06/19/2018	06/19/2018	Expiration	578	1,418,677	2453.46	22,415		35,467						(10,274)	35,467			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/20/2017	06/20/2018	06/20/2018	Expiration	635	1,546,806	2437.03	24,130		38,670						(11,060)	38,670			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/21/2017	06/21/2018	06/21/2018	Expiration	557	1,357,278	2435.61	21,174		33,932						(9,705)	33,932			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/23/2017	06/22/2018	06/22/2018	Expiration	1,354	4,543,297	2438.3	70,875		113,582						(32,485)	113,582			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/23/2017	06/25/2018	06/25/2018	Expiration	375	914,725	2438.3	14,270		22,868						(6,540)	22,868			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/26/2017	06/26/2018	06/26/2018	Expiration	657	10,283,283	2439.07	179,020		392,229						(82,051)	392,229			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/27/2017	06/27/2018	06/27/2018	Expiration	459	1,111,193	2419.38	17,535		27,780						(8,037)	27,780			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/28/2017	06/28/2018	06/28/2018	Expiration	499	1,216,735	2440.69	19,224		30,418						(8,811)	30,418			
UST 2.375% 05/15/27 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	06/28/2017	06/29/2018	06/29/2018	Expiration	39,776	22,661,000	98	328,000		219,208						(150,333)	219,208			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/03/2017	07/03/2018	07/03/2018	Expiration	285	692,734	2429.01	10,945		17,318						(5,929)	17,318			
S&P 500 Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/11/2017	07/11/2018	07/11/2018	Expiration	1,100	31,761,490	2425.53	689,731		1,485,767						(373,604)	1,485,767			
SPXDSUN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/13/2017	07/13/2018	07/13/2018	Expiration	185	8,332,251	2474.65	148,354		638,312						(80,359)	638,312			
SPXDSUN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/18/2017	07/18/2018	07/18/2018	Expiration	203	6,442,548	2479.31	113,999		488,114						(61,750)	488,114			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/19/2017	07/19/2018	07/19/2018	Expiration	316	11,432,358	2473.83	201,938		473,823						(109,383)	473,823			
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/20/2017	07/20/2018	07/20/2018	Expiration	580	11,212,257	2473.45	185,659		416,544						(100,565)	416,544			
SPXDSUN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	07/24/2017	07/24/2018	07/24/2018	Expiration	217	13,505,834	2486.09	238,255		719,345						(129,055)	719,345			
UST 2.375% 05/15/27 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/02/2017	08/03/2018	08/03/2018	Expiration	40,184	21,796,000	98	302,500		240,011						(189,063)	240,011			
SPXDSUN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/08/2017	08/08/2018	08/08/2018	Expiration	646	6,182,790	2486.85	114,947		471,768						(71,842)	471,768			
UST 2.375% 05/15/27 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/09/2017	08/10/2018	08/10/2018	Expiration	37,010	24,587,125	98	354,733		330,359						(221,708)	330,359			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/11/2017	08/13/2018	08/13/2018	Expiration	464	1,131,827	2441.32	17,430		28,296						(10,894)	28,296			
SPXDSUN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/15/2017	08/15/2018	08/15/2018	Expiration	179	4,924,629	2483.16	87,527		351,177						(54,705)	351,177			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/18/2017	08/17/2018	08/17/2018	Expiration	1,167	2,831,178	2425.55	44,166		70,779						(27,604)	70,779			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/18/2017	08/20/2018	08/20/2018	Expiration	545	1,321,659	2425.55	20,618		33,041						(12,886)	33,041			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/22/2017	08/22/2018	08/22/2018	Expiration	606	1,486,322	2452.51	23,038		37,158						(14,399)	37,158			
UST 2.25% 08/15/27 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/23/2017	08/24/2018	08/24/2018	Expiration	38,490	28,434,349	98	403,123		350,538						(251,952)	350,538			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/25/2017	08/27/2018	08/27/2018	Expiration	362	883,673	2443.05	13,697		22,092						(8,561)	22,092			
UST 2.25% 08/15/27 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	08/30/2017	08/31/2018	08/31/2018	Expiration	37,684	22,236,185	98	319,952		254,011						(199,970)	254,011			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/05/2017	09/05/2018	09/05/2018	Expiration	329	25,906,172	2457.85	476,001		1,439,978						(337,168)	1,439,978			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/07/2017	09/07/2018	09/07/2018	Expiration	706	4,895,509	2465.1	76,370		122,388						(54,095)	122,388			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/08/2017	09/10/2018	09/10/2018	Expiration	392	965,539	2461.43	15,062		24,138						(10,669)	24,138			
SPXDSUN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/11/2017	09/11/2018	09/11/2018	Expiration	706	6,097,385	2507.71	108,840		568,727						(77,095)	568,727			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/12/2017	09/12/2018	09/12/2018	Expiration	281	700,445	2496.48	10,927		17,511						(7,740)	17,511			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/15/2017	09/14/2018	09/14/2018	Expiration	1,670	4,176,512	2500.23	65,154		104,413						(46,150)	104,413			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/15/2017	09/17/2018	09/17/2018	Expiration	347	867,905	2500.23	13,539		21,698						(9,590)	21,698			
SPXDSUN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/18/2017	09/18/2018	09/18/2018	Expiration	541	7,412,812	2517.99	138,780		716,861						(98,302)	716,861			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/19/2017	09/19/2018	09/19/2018	Expiration	570	1,427,933	2506.65	22,276		35,698						(15,779)	35,698			
UST 2.25% 08/15/27 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/20/2017	09/21/2018	09/21/2018	Expiration	30,990	39,926,769	98	639,545		1,693,773						(453,011)	1,693,773			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/22/2017	09/24/2018	09/24/2018	Expiration	504	1,260,206	2502.22	19,659		31,505						(13,925)	31,505			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/26/2017	09/26/2018	09/26/2018	Expiration	490	1,223,976	2496.84	19,094		30,599						(13,525)	30,599			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/28/2017	09/28/2018	09/28/2018	Expiration	545	4,484,114	2510.06	69,641		112,103						(49,329)	112,103			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	09/29/2017	10/01/2018	10/01/2018	Expiration	386	973,361	2519.36	15,087		24,334						(10,687)	24,334			
SPXDSUN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/02/2017	10/02/2018	10/02/2018	Expiration	167	7,148,050	2541.73	136,416		542,656						(107,996)	542,656			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/03/2017	10/03/2018	10/03/2018	Expiration	526	1,332,889	2534.58	20,793		33,322						(16,461)	33,322			
UST 2.25% 08/15/27 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/04/2017	10/05/2018	10/05/2018	Expiration	35,837	28,279,819	98	392,631		330,532						(310,833)	330,532			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/06/2017	10/08/2018	10/08/2018	Expiration	387	986,925	2549.33	15,396		24,673						(12,189)	24,673			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/10/2017	10/10/2018	10/10/2018	Expiration	391	998,288	2550.64	15,573		24,957						(12,329)	24,957			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/11/2017	10/11/2018	10/11/2018	Expiration	2,518	44,806,635	2555.24	882,840								(698,915)				
UST 2.25% 08/15/27 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/11/2017	10/12/2018	10/12/2018	Expiration	11,120	39,028,961	100	606,714		617,247						(480,315)	617,247			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/13/2017	10/15/2018	10/15/2018	Expiration	354	904,091	2553.17	14,104		22,602						(11,166)	22,602			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/16/2017	10/16/2018	10/16/2018	Expiration	406	1,037,569	2557.64	16,290		25,939						(12,896)	25,939			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/17/2017	10/17/2018	10/17/2018	Expiration	519	34,483,515	2559.36	637,795		976,230						(504,921)	976,230			
UST 2.25% 08/15/27 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/18/2017	10/19/2018	10/19/2018	Expiration	23,480	38,003,479	98	605,737		864,951						(479,542)	864,951			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/20/2017	10/22/2018	10/22/2018	Expiration	506	1,301,965	2575.21	20,311		32,549						(16,079)	32,549			
SPXDSUN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/23/2017	10/23/2018	10/23/2018	Expiration	210	6,422,288	2593.01	117,246		111,598						(92,820)	111,598			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/24/2017	10/24/2018	10/24/2018	Expiration	401	36,002,788	2569.13	675,007		25,728						(534,380)	25,728			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/27/2017	10/26/2018	10/26/2018	Expiration	1,265	3,265,642	2581.07	50,944		81,641						(40,331)	81,641			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/27/2017	10/29/2018	10/29/2018	Expiration	485	1,250,945	2581.07	19,515		31,274						(15,449)	31,274			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/30/2017	10/30/2018	10/30/2018	Expiration	424	1,090,707	2572.83	17,015		27,268						(13,470)	27,268			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	10/31/2017	10/31/2018	10/31/2018	Expiration	482	1,240,833	2575.26	19,357		31,021						(15,324)	31,021			
SPXDSUN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/01/2017	11/01/2018	11/01/2018	Expiration	268	11,187,214	2558.92	218,674		429,127						(191,340)	429,127			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/03/2017	11/02/2018	11/02/2018	Expiration	1,162	40,473,995	2587.84	840,016		130,069						(735,014)	130,069			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/03/2017	11/05/2018	11/05/2018	Expiration	492	1,274,169	2587.84	19,877		31,854						(17,392)	31,854			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/06/2017	11/06/2018	11/06/2018	Expiration	443	1,149,138	2591.13	18,156		28,728						(15,887)	28,728			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/07/2017	11/07/2018	11/07/2018	Expiration	477	42,355,734	2590.64	749,986		394,985						(656,238)	394,985			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/08/2017	11/08/2018	11/08/2018	Expiration	508	1,318,310	2594.38	20,961		32,958						(18,341)	32,958			
UST 2.25% 08/15/27 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/08/2017	11/09/2018	11/09/2018	Expiration	24,918	58,733,185	98	1,091,201		209,166						(954,801)	209,166			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/13/2017	11/13/2018	11/13/2018	Expiration	549	40,093,406	2584.84	762,723		35,463						(667,382)	35,463			
SPXDSUN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/14/2017	11/14/2018	11/14/2018	Expiration	182	6,720,090	2579.43	121,510		205,671						(106,321)	205,671			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/15/2017	11/15/2018	11/15/2018	Expiration	355	910,701	2564.62	14,389		22,768						(12,590)	22,768			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/16/2017	11/16/2018	11/16/2018	Expiration	732	5,708,168	2585.64	89,808		142,704						(78,582)	142,704			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/17/2017	11/19/2018	11/19/2018	Expiration	260	717,014	2758.85	11,257		17,925						(9,850)	17,925			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/20/2017	11/20/2018	11/20/2018	Expiration	597	1,540,273	2582.14	24,490		38,507						(21,429)	38,507			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/22/2017	11/21/2018	11/21/2018	Expiration	513	2,647,270	2597.08	41,694		66,182						(36,482)	66,182			
UST 2.25% 11/15/27 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/22/2017	11/23/2018	11/23/2018	Expiration	39,724	34,813,897	98	483,705		338,817						(423,242)	338,817			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/24/2017	11/26/2018	11/26/2018	Expiration	255	664,727	2602.42	10,503		16,618						(9,190)	16,618			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	11/29/2017	11/29/2018	11/29/2018	Expiration	433	1,138,016	2626.07	17,981		28,450						(15,733)	28,450			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/01/2017	11/30/2018	11/30/2018	Expiration	1,671	51,952,333	2642.22	1,108,276		150,730						(975,556)	150,730			
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/01/2017	12/01/2018	12/01/2018	Expiration	1,543	51,354,815	2642.22	1,049,735								(1,005,996)				
S&P 500 Indx Opt MOPTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/01/2017	12/02/2018	12/02/2018	Expiration	250	50,527,778	2642.22	1,001,913		2,278						(960,167)	2,278			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/01/2017	12/03/2018	12/03/2018	Expiration	391	38,043,073	2642.22	786,267		25,798						(753,505)	25,798			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/04/2017	12/04/2018	12/04/2018	Expiration	549	1,449,034	2639.44	23,040		36,226						(22,080)	36,226			
SPXDSUN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/05/2017	12/05/2018	12/05/2018	Expiration	267	11,524,309	2655.1	219,062		105,994						(209,934)	105,994			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/06/2017	12/06/2018	12/06/2018	Expiration	504	1,324,225	2629.27	21,055		33,106						(20,178)	33,106			
UST 2.25% 11/15/27 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/06/2017	12/07/2018	12/07/2018	Expiration	35,765	39,754,935	98	621,025		134,674						(595,149)	134,674			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/08/2017	12/10/2018	12/10/2018	Expiration	746	1,979,160	2651.5	31,271								(29,968)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/11/2017	12/11/2018	12/11/2018	Expiration	416	1,107,574	2659.99	17,610								(16,877)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/12/2017	12/12/2018	12/12/2018	Expiration	599	1,595,325	2664.11	25,206								(24,156)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/15/2017	12/14/2018	12/14/2018	Expiration	1,873	6,414,180	2675.81	101,484								(97,256)				
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/15/2017	12/17/2018	12/17/2018	Expiration	592	1,584,263	2675.81	25,031								(23,988)				
S&P 500 Index Option MAV			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/19/2017	12/19/2018	12/19/2018	Expiration	148	10,698,746	2681.47	181,932		240,626						(174,351)	240,626			
S&P Digital			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/20/2017	12/20/2018	12/20/2018	Expiration	672	61,237,583	2679.25	1,268,871								(1,216,001)				
SPXDSUN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/22/2017	12/21/2018	12/21/2018	Expiration	293	43,563,129	2683.65	880,943								(844,237)				
SPXDSUN Index Option PTPT			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/22/2017	12/24/2018	12/24/2018	Expiration	327	3,434,929	2683.65	64,369								(61,687)				
UST 2.25% 11/15/27 Total Return Options			Equity/Index	CS E58DKGMJYYYJLN8C3868	12/27/2017	12/28/2018	12/28/2018	Expiration	16,050	35,469,617	100	629,264		13,355						(603,044)	13,355			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/30/2016	01/02/2018	01/02/2018	Expiration	371	1,476,844	2335.686	26,899		189,347							189,347			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/04/2017	01/04/2018	01/04/2018	Expiration	741	9,872,878	2352.458	169,309		1,200,813						(7,055)	1,200,813			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/06/2017	01/05/2018	01/05/2018	Expiration	1,683	14,568,156	2349.853	254,008		1,880,053						(10,584)	1,880,053			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/06/2017	01/08/2018	01/08/2018	Expiration	393	5,998,667	2349.853	94,762		766,845						(3,948)	766,845			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/10/2017	01/10/2018	01/10/2018	Expiration	384	6,874,420	2340.198	115,669		897,731						(4,820)	897,731			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/11/2017	01/11/2018	01/11/2018	Expiration	300	6,665,529	2344.261	113,682		900,471						(4,737)	900,471			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/19/2017	01/19/2018	01/19/2018	Expiration	265	10,538,009	2343.6311	173,303		1,555,314						(7,221)	1,555,314			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/23/2017	01/23/2018	01/23/2018	Expiration	214	4,461,610	2346.5129	79,715		678,535						(3,321)	678,535			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/27/2017	01/26/2018	01/26/2018	Expiration	1,352	13,999,305	2355.522	236,044		2,302,125						(9,835)	2,302,125			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/27/2017	01/29/2018	01/29/2018	Expiration	255	3,419,526	2355.522	58,344		540,105						(2,431)	540,105			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	01/31/2017	01/31/2018	01/31/2018	Expiration	895	5,247,323	2350.0869	79,112		755,932						(3,296)	755,932			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/07/2017	02/07/2018	02/07/2018	Expiration	183	3,426,835	2353.969	54,467		387,348						(6,808)	387,348			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/08/2017	02/08/2018	02/08/2018	Expiration	201	5,054,833	2356.969	82,631		523,849						(10,329)	523,849			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/09/2017	02/09/2018	02/09/2018	Expiration	226	23,684,096	2366.199	410,164		2,482,416						(51,270)	2,482,416			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/10/2017	02/12/2018	02/12/2018	Expiration	870	5,227,456	2372.3701	86,700		548,786						(10,837)	548,786			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/14/2017	02/14/2018	02/14/2018	Expiration	882	3,467,625	2383.582	51,106		336,919						(6,388)	336,919			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/16/2017	02/16/2018	02/16/2018	Expiration	244	8,060,745	2394.895	135,847		814,869						(16,981)	814,869			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/21/2017	02/21/2018	02/21/2018	Expiration	173	5,693,353	2413.479	87,761		474,123						(10,970)	474,123			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/22/2017	02/22/2018	02/22/2018	Expiration	322	4,112,572	2411.0459	74,563		380,245						(9,320)	380,245			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/23/2017	02/23/2018	02/23/2018	Expiration	203	12,691,009	2409.803	215,275		1,191,865						(26,909)	1,191,865			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	02/27/2017	02/27/2018	02/27/2018	Expiration	328	7,318,604	2414.0381	130,506		678,748						(16,313)	678,748			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/10/2017	03/09/2018	03/09/2018	Expiration	865	26,756,428	2412.7261	472,897		2,627,782						(98,520)	2,627,782			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/10/2017	03/12/2018	03/12/2018	Expiration	170	3,869,979	2412.7261	62,555		358,252						(13,032)	358,252			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/13/2017	03/13/2018	03/13/2018	Expiration	423	5,150,912	2415.3101	84,182		468,132						(17,538)	468,132			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/14/2017	03/14/2018	03/14/2018	Expiration	456	6,061,401	2409.3269	112,417		581,309						(23,420)	581,309			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/16/2017	03/16/2018	03/16/2018	Expiration	1,398	6,313,618	2424.1851	112,965		563,659						(23,534)	563,659			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/21/2017	03/21/2018	03/21/2018	Expiration	182	8,032,096	2410.7361	131,513		704,042						(27,399)	704,042			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/22/2017	03/22/2018	03/22/2018	Expiration	312	8,635,220	2413.7319	159,437		711,675						(33,216)	711,675			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/27/2017	03/27/2018	03/27/2018	Expiration	580	6,574,078	2407.4109	108,054		521,685						(22,511)	521,685			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/31/2017	03/29/2018	03/29/2018	Expiration	350	18,112,763	2413.6809	317,947		1,509,912						(66,239)	1,509,912			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/31/2017	04/02/2018	04/02/2018	Expiration	211	4,501,257	2413.6809	74,214		333,464							(15,461)	333,464			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/03/2017	04/03/2018	04/03/2018	Expiration	315	2,025,560	2410.5161	33,813		162,767							(9,862)	162,767			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/05/2017	04/05/2018	04/05/2018	Expiration	622	7,323,008	2406.4761	142,775		690,774							(41,643)	690,774			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/07/2017	04/06/2018	04/06/2018	Expiration	486	13,890,992	2410.1641	244,439		1,154,943							(71,295)	1,154,943			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/07/2017	04/09/2018	04/09/2018	Expiration	286	5,209,121	2410.1641	87,794		425,204							(25,607)	425,204			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/10/2017	04/10/2018	04/10/2018	Expiration	562	7,065,084	2414.0659	119,115		590,421							(34,742)	590,421			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/12/2017	04/12/2018	04/12/2018	Expiration	434	6,969,616	2409.551	129,297		619,057							(37,712)	619,057			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/13/2017	04/13/2018	04/13/2018	Expiration	1,753	30,019,392	2398.0811	534,823		2,784,930							(155,990)	2,784,930			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/13/2017	04/16/2018	04/16/2018	Expiration	362	2,865,980	2398.0811	51,049		276,373							(14,889)	276,373			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/18/2017	04/18/2018	04/18/2018	Expiration	831	4,692,403	2406.2351	84,265		446,485							(24,577)	446,485			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/19/2017	04/19/2018	04/19/2018	Expiration	1,227	5,168,844	2404.4719	88,575		473,450							(25,834)	473,450			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/21/2017	04/20/2018	04/20/2018	Expiration	2,733	16,484,333	2414.7891	287,416		1,398,218							(83,830)	1,398,218			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/21/2017	04/23/2018	04/23/2018	Expiration	1,009	5,448,989	2414.7891	96,735		465,845							(28,214)	465,845			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/26/2017	04/26/2018	04/26/2018	Expiration	1,151	8,954,959	2445.1189	165,562		638,757							(48,289)	638,757			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/28/2017	04/27/2018	04/27/2018	Expiration	174	22,955,277	2442.3589	419,897		1,703,194							(122,470)	1,703,194			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	04/28/2017	04/30/2018	04/30/2018	Expiration	624	3,427,171	2442.3589	60,644		239,708							(17,688)	239,708			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/01/2017	05/01/2018	05/01/2018	Expiration	922	5,544,676	2438.6001	100,233		398,006							(37,587)	398,006			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/04/2017	05/04/2018	05/04/2018	Expiration	561	28,829,213	2441.0281	529,708		1,971,320							(198,640)	1,971,320			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/05/2017	05/07/2018	05/07/2018	Expiration	705	4,201,574	2448.6841	73,722		276,971							(27,646)	276,971			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/08/2017	05/08/2018	05/08/2018	Expiration	266	5,440,341	.2443	101,726		382,746							(38,147)	382,746			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/12/2017	05/11/2018	05/11/2018	Expiration	294	30,818,366	2430.84	540,273		2,459,272							(202,602)	2,459,272			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/12/2017	05/14/2018	05/14/2018	Expiration	333	5,346,314	2430.84	90,155		426,268							(33,808)	426,268			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/15/2017	05/15/2018	05/15/2018	Expiration	310	6,666,224	2440.42	117,370		501,400							(44,014)	501,400			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/16/2017	05/16/2018	05/16/2018	Expiration	240	4,254,129	2435.24	79,105		346,675							(29,664)	346,675			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/17/2017	05/17/2018	05/17/2018	Expiration	861	4,403,553	2420.15	77,725		385,796							(29,147)	385,796			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/19/2017	05/18/2018	05/18/2018	Expiration	1,261	17,143,001	2438.08	304,326		1,368,654							(114,122)	1,368,654			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/19/2017	05/21/2018	05/21/2018	Expiration	251	3,876,133	2438.08	70,579		325,503							(26,467)	325,503			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/23/2017	05/23/2018	05/23/2018	Expiration	154	5,698,573	2444.05	101,571		440,397							(38,089)	440,397			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/26/2017	05/25/2018	05/25/2018	Expiration	272	28,187,574	2451.88	508,229		2,110,218							(190,586)	2,110,218			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/26/2017	05/29/2018	05/29/2018	Expiration	314	4,700,628	2451.88	80,685		321,159							(30,257)	321,159			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/30/2017	05/30/2018	05/30/2018	Expiration	297	2,295,745	2451.56	41,579		176,026							(15,592)	176,026			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	05/31/2017	05/31/2018	05/31/2018	Expiration	1,529	6,416,570	2456.19	114,432		437,697							(42,912)	437,697			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/02/2017	06/01/2018	06/01/2018	Expiration	858	17,781,468	2478.42	327,216		1,121,626							(149,974)	1,121,626			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/02/2017	06/04/2018	06/04/2018	Expiration	391	3,844,348	2478.42	64,999		236,173							(29,791)	236,173			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/05/2017	06/05/2018	06/05/2018	Expiration	220	4,560,662	2475.29	79,755		296,841							(36,555)	296,841			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/06/2017	06/06/2018	06/06/2018	Expiration	837	5,468,463	2465.87	95,127		389,516							(43,600)	389,516			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/09/2017	06/08/2018	06/08/2018	Expiration	189	27,144,775	2482.02	499,290		1,968,031							(228,841)	1,968,031			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/09/2017	06/11/2018	06/11/2018	Expiration	875	4,761,923	2482.02	85,982		332,948							(39,409)	332,948			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/12/2017	06/12/2018	06/12/2018	Expiration	238	8,734,267	2486.92	163,784		609,459							(75,068)	609,459			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/13/2017	06/13/2018	06/13/2018	Expiration	1,186	5,532,505	2493.35	99,598		342,525							(45,649)	342,525			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/14/2017	06/14/2018	06/14/2018	Expiration	1,270	5,669,497	2495.58	98,058		340,303							(44,943)	340,303			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/19/2017	06/19/2018	06/19/2018	Expiration	1,216	8,297,238	2501.34	149,365		460,984							(68,459)	460,984			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/21/2017	06/21/2018	06/21/2018	Expiration	295	5,864,657	2477.31	106,620		370,761							(48,867)	370,761			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/23/2017	06/22/2018	06/22/2018	Expiration	1,022	18,578,381	2479.89	334,932		1,202,736							(153,510)	1,202,736			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/23/2017	06/25/2018	06/25/2018	Expiration	417	5,513,573	2479.89	109,536		365,453							(50,204)	365,453			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/27/2017	06/27/2018	06/27/2018	Expiration	1,284	5,219,717	2471.94	86,151		312,031							(39,486)	312,031			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/29/2017	06/29/2018	06/29/2018	Expiration	172	8,537,668	2465.64	157,974		592,333							(72,405)	592,333			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/30/2017	06/30/2018	06/30/2018	Expiration	348	16,690,875	2473.67	306,729		1,097,145							(140,584)	1,097,145			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	06/30/2017	07/02/2018	07/02/2018	Expiration	1,169	5,660,570	2473.67	103,079		364,681							(47,245)	364,681			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/03/2017	07/03/2018	07/03/2018	Expiration	230	1,146,855	2482.08	19,444		65,386							(10,532)	65,386			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/05/2017	07/05/2018	07/05/2018	Expiration	167	3,808,551	2479.81	73,164		256,485							(39,630)	256,485			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/06/2017	07/06/2018	07/06/2018	Expiration	878	9,618,996	2465.97	174,358		704,959							(94,444)	704,959			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/11/2017	07/11/2018	07/11/2018	Expiration	480	3,182,384	2463.65	55,211		237,814							(29,906)	237,814			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/12/2017	07/12/2018	07/12/2018	Expiration	256	6,545,042	2472.19	128,128		512,191							(69,403)	512,191			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/14/2017	07/13/2018	07/13/2018	Expiration	323	16,932,409	.2481.5	311,548		1,274,608							(168,755)	1,274,608			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/14/2017	07/16/2018	07/16/2018	Expiration	169	2,922,479	.2481.5	51,740		209,975							(28,026)	209,975			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/19/2017	07/19/2018	07/19/2018	Expiration	142	6,475,479	2483.92	124,664		499,900							(67,526)	499,900			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/20/2017	07/20/2018	07/20/2018	Expiration	1,028	9,087,146	2483.04	163,192		696,251							(88,396)	696,251			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/25/2017	07/25/2018	07/25/2018	Expiration	305	5,470,007	2496.18	103,020		418,376							(55,802)	418,376			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/27/2017	07/27/2018	07/27/2018	Expiration	320	24,836,425	2496.55	455,904		1,962,814							(246,948)	1,962,814			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/28/2017	07/30/2018	07/30/2018	Expiration	829	3,435,611	2491.87	62,317		268,794							(33,755)	268,794			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	07/31/2017	07/31/2018	07/31/2018	Expiration	181	3,705,692	2493.13	70,198		312,903							(38,024)	312,903			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/01/2017	08/01/2018	08/01/2018	Expiration	175	4,986,752	2496.24	99,417		394,964							(62,136)	394,964			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/04/2017	08/03/2018	08/03/2018	Expiration	3,039	21,218,373	2493.65	398,155		1,782,871							(248,847)	1,782,871			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/04/2017	08/06/2018	08/06/2018	Expiration	1,181	2,944,673	2493.65	52,415		243,791							(32,759)	243,791			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/09/2017	08/09/2018	08/09/2018	Expiration	158	6,997,230	2489.92	128,678		585,805							(80,424)	585,805			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/17/2017	08/17/2018	08/17/2018	Expiration	405	24,451,168	2469.85	455,383		2,571,236							(284,614)	2,571,236			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/18/2017	08/20/2018	08/20/2018	Expiration	472	3,272,668	2464.55	58,763		348,689							(36,727)	348,689			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/22/2017	08/22/2018	08/22/2018	Expiration	229	5,435,135	2479.92	103,798		545,148							(64,874)	545,148			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/25/2017	08/24/2018	08/24/2018	Expiration	846	19,228,566	2470.18	359,597		2,027,300							(224,748)	2,027,300			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/25/2017	08/27/2018	08/27/2018	Expiration	918	5,286,789	2470.18	93,783		561,991							(58,614)	561,991			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/28/2017	08/28/2018	08/28/2018	Expiration	183	5,881,550	2468.12	103,409		624,627							(64,630)	624,627			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	08/30/2017	08/30/2018	08/30/2018	Expiration	861	5,375,641	2473.94	99,586		559,072							(62,241)	559,072			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/01/2017	08/31/2018	08/31/2018	Expiration	884	33,786,606	2485.95	626,413		3,384,103						(433,365)	3,384,103			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/01/2017	09/04/2018	09/04/2018	Expiration	522	7,752,348	2485.95	136,976		751,274						(97,024)	751,274			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/05/2017	09/05/2018	09/05/2018	Expiration	355	2,008,350	2480.61	34,019		204,567						(24,097)	204,567			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/06/2017	09/06/2018	09/06/2018	Expiration	390	4,184,923	2487.04	81,546		437,940						(57,762)	437,940			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/08/2017	09/07/2018	09/07/2018	Expiration	1,361	31,778,019	2494.81	601,654		3,136,226						(426,171)	3,136,226			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/08/2017	09/10/2018	09/10/2018	Expiration	548	6,035,577	2494.81	106,043		592,676						(75,114)	592,676			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/12/2017	09/12/2018	09/12/2018	Expiration	913	5,677,335	2510.28	103,608		536,206						(73,389)	536,206			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/13/2017	09/13/2018	09/13/2018	Expiration	297	5,481,239	2508.61	96,019		526,917						(68,013)	526,917			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/14/2017	09/14/2018	09/14/2018	Expiration	195	33,249,413	2511.57	629,966		3,255,104						(446,226)	3,255,104			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/15/2017	09/17/2018	09/17/2018	Expiration	999	6,436,470	2514.18	117,272		614,763						(83,068)	614,763			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/19/2017	09/19/2018	09/19/2018	Expiration	926	8,564,640	2520.21	169,209		837,248						(119,857)	837,248			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/20/2017	09/20/2018	09/20/2018	Expiration	844	5,655,342	2522.57	108,285		566,603						(76,702)	566,603			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/22/2017	09/21/2018	09/21/2018	Expiration	651	24,541,833	2516.82	469,683		2,552,643						(332,692)	2,552,643			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/22/2017	09/24/2018	09/24/2018	Expiration	563	5,833,946	2516.82	107,282		555,454						(75,991)	555,454			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/25/2017	09/25/2018	09/25/2018	Expiration	346	6,125,159	2524.49	113,625		549,899						(80,485)	549,899			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/26/2017	09/26/2018	09/26/2018	Expiration	167	8,308,080	2522.45	164,329		751,221						(116,400)	751,221			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/27/2017	09/27/2018	09/27/2018	Expiration	962	5,373,600	2521.51	95,666		457,691						(67,763)	457,691			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/28/2017	09/28/2018	09/28/2018	Expiration	331	38,294,409	2531.08	753,125		3,283,112						(533,463)	3,283,112			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	09/29/2017	10/01/2018	10/01/2018	Expiration	773	6,207,206	2533.85	120,446		542,209						(85,316)	542,209			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/03/2017	10/03/2018	10/03/2018	Expiration	261	7,869,455	2546.32	162,750		640,397						(128,844)	640,397			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/04/2017	10/04/2018	10/04/2018	Expiration	345	7,443,660	2553.41	141,425		526,485						(111,961)	526,485			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/06/2017	10/05/2018	10/05/2018	Expiration	507	35,293,014	2554.93	702,123		2,516,096						(555,847)	2,516,096			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/06/2017	10/08/2018	10/08/2018	Expiration	207	4,986,285	2554.93	98,298		369,763						(77,819)	369,763			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/09/2017	10/09/2018	10/09/2018	Expiration	572	5,995,776	2548.12	117,649		418,901						(93,139)	418,901			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/10/2017	10/10/2018	10/10/2018	Expiration	299	5,736,716	2555.6	117,270		291,279						(92,839)	291,279			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/13/2017	10/12/2018	10/12/2018	Expiration	288	26,444,041	2575.06	523,363		754,073						(414,329)	754,073			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/13/2017	10/15/2018	10/15/2018	Expiration	753	6,133,435	2575.06	114,417		159,950						(90,580)	159,950			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/17/2017	10/17/2018	10/17/2018	Expiration	253	7,898,123	2581.98	143,794		208,563						(113,837)	208,563			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/18/2017	10/18/2018	10/18/2018	Expiration	1,594	12,887,136	2585.07	244,500		310,467						(193,563)	310,467			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/20/2017	10/19/2018	10/19/2018	Expiration	460	37,744,338	2592.52	730,677		926,262						(578,452)	926,262			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/20/2017	10/22/2018	10/22/2018	Expiration	1,017	5,250,760	2592.52	97,839		105,165						(77,456)	105,165			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/24/2017	10/24/2018	10/24/2018	Expiration	211	5,539,609	2592.73	106,818		69,865						(84,565)	69,865			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/26/2017	10/26/2018	10/26/2018	Expiration	1,419	35,901,768	2590.29	682,120		558,259						(540,012)	558,259			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/27/2017	10/29/2018	10/29/2018	Expiration	740	7,937,572	2580.08	145,464		128,645						(115,159)	128,645			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	10/30/2017	10/30/2018	10/30/2018	Expiration	1,116	9,091,958	2560.94	166,689		288,867						(131,962)	288,867			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/03/2017	11/02/2018	11/02/2018	Expiration	571	29,503,456	2567.2	584,627		1,056,961						(511,549)	1,056,961			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/03/2017	11/05/2018	11/05/2018	Expiration	937	7,059,401	2567.2	130,912		250,513						(114,548)	250,513			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/07/2017	11/07/2018	11/07/2018	Expiration	183	8,739,713	2563.17	169,374		399,861						(148,203)	399,861			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/10/2017	11/09/2018	11/09/2018	Expiration	192	24,095,461	2570.08	474,458		1,038,853						(415,150)	1,038,853			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/10/2017	11/12/2018	11/12/2018	Expiration	996	8,311,032	2570.08	158,708		320,067						(138,870)	320,067			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/17/2017	11/16/2018	11/16/2018	Expiration	2,770	41,882,209	2576.81	833,416		1,737,493						(729,239)	1,737,493			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/17/2017	11/19/2018	11/19/2018	Expiration	287	7,755,454	2576.81	148,490		284,950						(129,929)	284,950			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/20/2017	11/20/2018	11/20/2018	Expiration	400	9,020,420	2581.3	172,646		249,926						(151,065)	249,926			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/24/2017	11/23/2018	11/23/2018	Expiration	4,534	25,676,861	2593.1	516,382		645,156						(451,835)	645,156			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	11/24/2017	11/26/2018	11/26/2018	Expiration	290	2,278,105	2593.1	41,987		55,235						(36,738)	55,235			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/01/2017	11/30/2018	11/30/2018	Expiration	342	41,787,677	2648.49	849,716		709,523						(798,758)	709,523			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/01/2017	12/03/2018	12/03/2018	Expiration	342	6,213,006	2648.49	120,024		112,245						(115,023)	112,245			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/04/2017	12/04/2018	12/04/2018	Expiration	816	8,453,317	2663.04	158,008		12,586						(151,424)	12,586			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/06/2017	12/06/2018	12/06/2018	Expiration	397	12,499,183	2653.85	255,627		82,604						(244,975)	82,604			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/08/2017	12/07/2018	12/07/2018	Expiration	309	31,748,650	2662.92	642,199		49,691						(615,440)	49,691			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/08/2017	12/10/2018	12/10/2018	Expiration	1,231	6,292,425	2662.92	121,780								(116,706)				
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/13/2017	12/13/2018	12/13/2018	Expiration	855	15,687,272	2662.67	304,731		27,669						(292,034)	27,669			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/15/2017	12/14/2018	12/14/2018	Expiration	263	35,276,133	2670.11	702,605		18,836						(673,330)	18,836			
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/15/2017	12/17/2018	12/17/2018	Expiration	353	7,530,284	2670.11	148,235								(142,059)				
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/20/2017	12/20/2018	12/20/2018	Expiration	146	16,223,959	2680.03	320,531								(307,175)				
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/21/2017	12/21/2018	12/21/2018	Expiration	311	10,403,946	2682.76	218,675								(209,564)				
SPXDSUN Index Option PTPT			Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	12/27/2017	12/27/2018	12/27/2018	Expiration	398	7,466,114	2689.24	148,079								(141,909)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/30/2016	01/02/2018	01/02/2018	Expiration	1,376	16,078,840	2238.83	260,730		1,791,458							1,791,458			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/04/2017	01/04/2018	01/04/2018	Expiration	1,260	50,128,427	2270.75	869,413		5,842,852						(36,226)	5,842,852			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/25/2017	01/25/2018	01/25/2018	Expiration	2,537	33,927,118	2298.37	584,193		3,984,056						(24,341)	3,984,056			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/26/2017	01/26/2018	01/26/2018	Expiration	3,700	34,291,318	2296.68	594,500		4,050,546						(24,771)	4,050,546			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	01/30/2017	01/30/2018	01/30/2018	Expiration	201	21,139,194	2280.9	349,057		2,465,130						(14,544)	2,465,130			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/01/2017	02/01/2018	02/01/2018	Expiration	2,071	33,434,106	2279.55	542,030		3,559,884						(67,754)	3,559,884			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/06/2017	02/06/2018	02/06/2018	Expiration	422	20,218,259	2292.56	337,714		1,550,676						(42,214)	1,550,676			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/09/2017	02/09/2018	02/09/2018	Expiration	399	37,203,378	2307.87	627,092		2,126,250						(78,387)	2,126,250			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/10/2017	02/10/2018	02/10/2018	Expiration	1,675	39,232,156	2316.1	663,791		2,288,312						(82,974)	2,288,312			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/10/2017	02/11/2018	02/11/2018	Expiration	2,080	35,614,336	2316.1	582,955		1,909,770						(72,869)	1,909,770			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/10/2017	02/12/2018	02/12/2018	Expiration	483	31,294,285	2316.1	512,793		1,853,124						(64,099)	1,853,124			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/24/2017	02/24/2018	02/24/2018	Expiration	1,047	40,217,317	2367.34	712,432		2,892,315						(89,054)	2,892,315			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/24/2017	02/25/2018	02/25/2018	Expiration	1,425	32,634,550	2367.34	541,980		2,149,516						(67,748)	2,149,516			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/24/2017	02/26/2018	02/26/2018	Expiration	680	29,309,456	2367.34	493,647		1,945,354						(61,706)	1,945,354			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	02/28/2017	02/28/2018	02/28/2018	Expiration	2,803	35,655,799	2363.64	565,884		1,736,331						(70,735)	1,736,331			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/01/2017	03/01/2018	03/01/2018	Expiration	409	45,565,781	2395.96	735,691		1,826,605						(153,269)	1,826,605			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
SPXDSUN Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/02/2017	03/02/2018	03/02/2018	Expiration	443	6,047,949	2419.0601	107,496		505,434						(22,395)	505,434			
SPXDSUN Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/06/2017	03/06/2018	03/06/2018	Expiration	524	5,383,798	2412.2147	95,729		489,120						(19,943)	489,120			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/07/2017	03/07/2018	03/07/2018	Expiration	3,739	33,770,753	2368.39	523,643		2,429,763						(109,092)	2,429,763			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/10/2017	03/10/2018	03/10/2018	Expiration	1,899	45,883,407	2372.6	783,884		2,602,173						(163,309)	2,602,173			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/10/2017	03/11/2018	03/11/2018	Expiration	630	40,104,205	2372.6	668,530		2,100,637						(139,277)	2,100,637			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/10/2017	03/12/2018	03/12/2018	Expiration	611	28,579,480	2372.6	491,069		1,727,267						(102,306)	1,727,267			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/14/2017	03/14/2018	03/14/2018	Expiration	2,102	34,646,740	2365.45	569,648		2,456,465						(118,677)	2,456,465			
SPXDSUN Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/15/2017	03/15/2018	03/15/2018	Expiration	164	7,316,690	2428.083	138,826		642,063						(28,922)	642,063			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/20/2017	03/20/2018	03/20/2018	Expiration	526	28,492,233	2373.47	480,724		1,093,527						(100,151)	1,093,527			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/28/2017	03/28/2018	03/28/2018	Expiration	2,430	38,433,541	2358.57	637,040		402,940						(132,717)	402,940			
SPXDSUN Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	03/29/2017	03/29/2018	03/29/2018	Expiration	275	6,526,255	2415.293	118,377		549,218						(24,662)	549,218			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/10/2017	04/10/2018	04/10/2018	Expiration	1,822	31,268,069	2357.16	518,238		421,099						(151,153)	421,099			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/12/2017	04/12/2018	04/12/2018	Expiration	672	46,687,021	2344.93	811,960		1,303,962						(236,822)	1,303,962			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/18/2017	04/18/2018	04/18/2018	Expiration	2,900	29,664,119	2342.19	511,234		1,572,469						(149,110)	1,572,469			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/26/2017	04/26/2018	04/26/2018	Expiration	1,042	30,518,374	2387.45	514,521		572,933						(150,069)	572,933			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/15/2017	05/15/2018	05/15/2018	Expiration	194	38,341,003	2402.32	649,976		2,081,444						(243,741)	2,081,444			
SPXDSUN Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/22/2017	05/22/2018	05/22/2018	Expiration	761	3,989,901	2447.41	69,968		301,020						(26,238)	301,020			
SPXDSUN Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/24/2017	05/24/2018	05/24/2018	Expiration	286	6,015,826	2447.67	104,849		454,395						(39,318)	454,395			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/25/2017	05/25/2018	05/25/2018	Expiration	1,556	25,784,311	2415.07	477,004		696,045						(178,876)	696,045			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/26/2017	05/26/2018	05/26/2018	Expiration	319	31,014,339	2415.82	571,000		809,295						(214,125)	809,295			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/26/2017	05/27/2018	05/27/2018	Expiration	1,333	41,857,871	2415.82	776,924		536,238						(291,346)	536,238			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/26/2017	05/28/2018	05/28/2018	Expiration	2,567	34,419,450	2415.82	618,744		803,234						(232,029)	803,234			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/26/2017	05/29/2018	05/29/2018	Expiration	3,112	35,718,527	2415.82	631,102		707,724						(236,663)	707,724			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/31/2017	05/31/2018	05/31/2018	Expiration	336	31,339,378	2411.8	515,109		1,086,031						(193,166)	1,086,031			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/07/2017	06/07/2018	06/07/2018	Expiration	434	42,584,686	2433.14	713,888		1,465,485						(327,199)	1,465,485			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/15/2017	06/15/2018	06/15/2018	Expiration	516	37,539,782	2432.46	701,536		2,249,262						(321,537)	2,249,262			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/16/2017	06/16/2018	06/16/2018	Expiration	5,299	47,286,258	2433.15	855,167		3,538,614						(391,952)	3,538,614			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/16/2017	06/17/2018	06/17/2018	Expiration	1,529	42,597,100	2433.15	771,055		2,136,106						(353,400)	2,136,106			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/16/2017	06/18/2018	06/18/2018	Expiration	216	34,001,962	2433.15	610,730		1,561,634						(279,918)	1,561,634			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	06/21/2017	06/21/2018	06/21/2018	Expiration	1,733	38,249,540	2435.61	681,970		1,264,619						(312,569)	1,264,619			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/29/2017	07/02/2018	07/02/2018	Expiration	693	1,680,000	2423.41	29,081		77,944						(15,994)	77,944			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/03/2017	07/03/2018	07/03/2018	Expiration	1,949	26,657,224	2429.01	471,485		1,202,643						(255,388)	1,202,643			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/29/2017	07/07/2018	07/07/2018	Expiration	829	48,553,427	2425.18	926,307		2,036,964						(502,021)	2,036,964			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/07/2017	07/08/2018	07/08/2018	Expiration	1,277	34,807,134	2425.18	641,875		240,612						(347,682)	240,612			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/07/2017	07/09/2018	07/09/2018	Expiration	298	39,541,852	2425.18	703,198		302,870						(380,899)	302,870			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	07/13/2017	07/13/2018	07/13/2018	Expiration	1,543	35,375,556	2447.83	680,070		1,474,383						(368,371)	1,474,383			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/29/2017	07/17/2018	07/17/2018	Expiration	1,069	2,630,000	2459.14	38,082		130,625						(22,503)	130,625			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/29/2017	07/21/2018	07/21/2018	Expiration	611	2,740,000	2472.54	37,664		104,336						(22,256)	104,336			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/29/2017	07/31/2018	07/31/2018	Expiration	931	2,300,000	2470.3	29,785		83,047						(17,600)	83,047			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/03/2017	08/03/2018	08/03/2018	Expiration	2,006	39,368,672	2472.16	807,237		2,188,429						(504,523)	2,188,429			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/11/2017	08/11/2018	08/11/2018	Expiration	1,081	48,391,790	2441.32	937,115		1,202,278						(585,697)	1,202,278			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/11/2017	08/12/2018	08/12/2018	Expiration	2,836	46,680,595	2441.32	838,264		1,852,838						(523,915)	1,852,838			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/11/2017	08/13/2018	08/13/2018	Expiration	2,400	36,695,985	2441.32	693,977		1,826,085						(433,735)	1,826,085			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/16/2017	08/16/2018	08/16/2018	Expiration	527	45,950,838	2468.11	855,077		3,701,722						(534,423)	3,701,722			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/21/2017	08/21/2018	08/21/2018	Expiration	1,773	34,224,306	2428.37	624,130		2,300,085						(390,081)	2,300,085			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/22/2017	08/22/2018	08/22/2018	Expiration	387	32,922,095	2452.51	586,164		1,975,433						(366,353)	1,975,433			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/25/2017	08/25/2018	08/25/2018	Expiration	1,748	46,074,559	2443.05	882,992		1,780,063						(551,870)	1,780,063			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/25/2017	08/26/2018	08/26/2018	Expiration	1,092	33,732,495	2443.05	606,717		1,357,229						(379,198)	1,357,229			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/25/2017	08/27/2018	08/27/2018	Expiration	3,160	36,709,893	2443.05	670,907		845,394						(419,317)	845,394			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/29/2017	08/29/2018	08/29/2018	Expiration	222	30,898,423	2446.3	550,177		1,574,397						(343,860)	1,574,397			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	08/31/2017	08/31/2018	08/31/2018	Expiration	349	37,422,648	2471.65	732,193		2,181,295						(457,620)	2,181,295			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/01/2017	09/01/2018	09/01/2018	Expiration	394	30,993,787	2476.55	585,945		1,529,761						(415,044)	1,529,761			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/01/2017	09/02/2018	09/02/2018	Expiration	1,094	29,804,778	2476.55	558,248		1,866,050						(395,426)	1,866,050			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/01/2017	09/03/2018	09/03/2018	Expiration	1,559	26,005,253	2476.55	490,473		1,602,185						(347,418)	1,602,185			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/01/2017	09/04/2018	09/04/2018	Expiration	2,792	31,437,115	2476.55	574,972		2,051,441						(407,272)	2,051,441			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/12/2017	09/12/2018	09/12/2018	Expiration	1,307	30,946,252	2496.48	571,963		1,223,783						(405,141)	1,223,783			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/13/2017	09/13/2018	09/13/2018	Expiration	511	40,888,329	2498.37	767,436		1,899,639						(543,601)	1,899,639			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/19/2017	09/19/2018	09/19/2018	Expiration	375	31,827,201	2506.65	571,119		2,160,621						(404,543)	2,160,621			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/21/2017	09/21/2018	09/21/2018	Expiration	506	37,122,774	2500.6	769,585		2,732,757						(545,123)	2,732,757			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/25/2017	09/25/2018	09/25/2018	Expiration	2,583	32,442,187	2496.66	615,553		1,071,322						(436,017)	1,071,322			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/26/2017	09/26/2018	09/26/2018	Expiration	2,095	29,992,939	2496.84	561,586		1,089,886						(397,790)	1,089,886			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	09/27/2017	09/27/2018	09/27/2018	Expiration	692	38,350,375	2507.04	717,382		500,931						(508,146)	500,931			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/02/2017	10/02/2018	10/02/2018	Expiration	214	34,334,497	2529.12	688,935		2,007,265						(545,407)	2,007,265			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/04/2017	10/04/2018	10/04/2018	Expiration	3,168	47,450,167	2537.74	880,885		2,443,957						(697,368)	2,443,957			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/10/2017	10/10/2018	10/10/2018	Expiration	621	36,391,387	2550.64	691,206		67,038						(547,205)	67,038			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/12/2017	10/12/2018	10/12/2018	Expiration	556	36,194,973	2550.93	738,043		82,656						(584,284)	82,656			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/23/2017	10/23/2018	10/23/2018	Expiration	3,619	33,627,279	2564.98	650,230		2,472						(514,765)	2,472			
SPXDSUN Index Option PTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/25/2017	10/25/2018	10/25/2018	Expiration	159	9,201,205	2585.48	186,567		192,602						(147,699)	192,602			
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	10/31/2017	10/31/2018	10/31/2018	Expiration	830	31,515,993	2575.26	571,173								(452,178)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/01/2017	11/01/2018	11/01/2018	Expiration	372	47,185,280	2579.36	937,641								(820,436)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/08/2017	11/08/2018	11/08/2018	Expiration	767	45,459,455	2594.38	882,190								(771,916)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/14/2017	11/14/2018	11/14/2018	Expiration	1,981	33,933,042	2578.87	635,745								(556,277)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/21/2017	11/21/2018	11/21/2018	Expiration	723	35,843,016	2599.03	682,587								(597,264)				

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S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/24/2017	11/24/2018	11/24/2018	Expiration	4,162	33,861,520	2602.42	686,354								(600,560)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/24/2017	11/25/2018	11/25/2018	Expiration	4,644	38,173,583	2602.42	749,036								(655,406)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/24/2017	11/26/2018	11/26/2018	Expiration	2,420	21,055,844	2602.42	401,081								(350,946)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/28/2017	11/28/2018	11/28/2018	Expiration	1,329	19,700,805	2627.04	390,800								(341,950)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	11/29/2017	11/29/2018	11/29/2018	Expiration	516	42,809,282	2626.07	876,683								(767,098)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/04/2017	12/04/2018	12/04/2018	Expiration	840	38,223,279	2639.44	766,806								(734,856)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/12/2017	12/12/2018	12/12/2018	Expiration	637	45,899,355	2664.11	905,324								(867,602)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/18/2017	12/18/2018	12/18/2018	Expiration	188	42,742,439	2690.16	836,370								(801,521)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/26/2017	12/26/2018	12/26/2018	Expiration	620	24,879,831	2680.5	484,517								(464,328)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/28/2017	12/28/2018	12/28/2018	Expiration	365	77,650,280	2687.54	1,679,851								(1,609,858)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/29/2017	12/29/2018	12/29/2018	Expiration	232	49,157,726	2673.61	1,078,693								(1,033,748)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/29/2017	12/30/2018	12/30/2018	Expiration	652	67,635,679	2673.61	1,408,821								(1,350,121)				
S&P 500 Indx Opt MOPTPT			Equity/Index	MS 4PQUHN3JPFGFNF3BB653	12/29/2017	12/31/2018	12/31/2018	Expiration	2,100	52,077,881	2673.61	1,144,729								(1,097,032)				
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	01/03/2017	01/03/2018	01/03/2018	Expiration	(5,180)		207.27	44,559		88,980						(1,857)	88,980			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	01/09/2017	01/09/2018	01/09/2018	Expiration	(3,165)		207.32	41,791		82,013						(1,741)	82,013			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	01/10/2017	01/10/2018	01/10/2018	Expiration	(2,070)		218.42	142,099		285,881						(5,921)	285,881			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	01/11/2017	01/11/2018	01/11/2018	Expiration	(9,784)		208.02	111,912		224,242						(4,663)	224,242			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	01/12/2017	01/12/2018	01/12/2018	Expiration	(6,427)		207.36	73,232		140,365						(3,051)	140,365			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	01/18/2017	01/18/2018	01/18/2018	Expiration	(1,223)		217.86	169,998		348,636						(7,083)	348,636			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	01/19/2017	01/19/2018	01/19/2018	Expiration	(7,290)		205.71	71,766		138,051						(2,990)	138,051			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	02/02/2017	02/02/2018	02/02/2018	Expiration	(2,775)		207.8	79,274		157,902						(9,909)	157,902			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	02/07/2017	02/07/2018	02/07/2018	Expiration	(5,084)		209.44	85,941		168,618						(10,743)	168,618			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	02/13/2017	02/13/2018	02/13/2018	Expiration	13,400		204.12	77,278		155,023						(9,660)	155,023			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	02/21/2017	02/21/2018	02/21/2018	Expiration	9,800		207.43	68,432		137,142						(8,554)	137,142			
Dow Index Option MAV			Equity/Index	OCC 549300CI16SLYGKNHA04	02/22/2017	02/22/2018	02/22/2018	Expiration	1,300		212.95	116,703		244,825						(14,588)	244,825			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	02/23/2017	02/23/2018	02/23/2018	Expiration	8,600		208.1	42,566		83,668						(5,321)	83,668			
Dow Index Option MAV			Equity/Index	OCC 549300CI16SLYGKNHA04	02/27/2017	02/27/2018	02/27/2018	Expiration	(2,934)		213.06	106,897		209,273						(13,362)	209,273			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	03/02/2017	03/02/2018	03/02/2018	Expiration	14,200		210.03	(81,244)		174,767						16,926	174,767			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	03/06/2017	03/06/2018	03/06/2018	Expiration	8,300		209.54	92,989		103,996						(19,373)	103,996			
Dow Index Option MAV			Equity/Index	OCC 549300CI16SLYGKNHA04	03/14/2017	03/14/2018	03/14/2018	Expiration	8,000		208.37	228,409		191,411						(47,585)	191,411			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	03/16/2017	03/16/2018	03/16/2018	Expiration	17,500		209.35	43,201		187,251						(9,000)	187,251			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	03/23/2017	03/23/2018	03/23/2018	Expiration	12,600		206.57	128,791		158,184						(26,831)	158,184			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	03/27/2017	03/27/2018	03/27/2018	Expiration	21,400		205.51	111,203		213,779						(23,167)	213,779			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	04/06/2017	04/06/2018	04/06/2018	Expiration	11,300		206.63	66,723		134,360						(19,461)	134,360			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	04/10/2017	04/10/2018	04/10/2018	Expiration	10,700		206.58	75,132		146,978						(21,913)	146,978			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	04/18/2017	04/18/2018	04/18/2018	Expiration	2,500		212.41	97,596		200,304						(28,466)	200,304			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	04/20/2017	04/20/2018	04/20/2018	Expiration	11,400		205.79	67,461		132,932						(19,676)	132,932			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	04/24/2017	04/24/2018	04/24/2018	Expiration	18,800		207.64	113,025		222,799						(32,966)	222,799			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	04/27/2017	04/27/2018	04/27/2018	Expiration	2,500		217.15	117,726		247,043						(34,337)	247,043			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	05/03/2017	05/03/2018	05/03/2018	Expiration	18,900		209.58	113,878		239,109						(42,704)	239,109			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	05/08/2017	05/08/2018	05/08/2018	Expiration	2,200		217.47	75,929		164,753						(28,474)	164,753			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	05/09/2017	05/09/2018	05/09/2018	Expiration	20,900		209.76	101,184		200,727						(37,944)	200,727			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	05/11/2017	05/11/2018	05/11/2018	Expiration	16,000		209.19	113,550		235,527						(42,581)	235,527			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	05/15/2017	05/15/2018	05/15/2018	Expiration	13,700		209.82	80,448		164,761						(30,168)	164,761			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	05/17/2017	05/17/2018	05/17/2018	Expiration	(4,499)		210.71	131,573		269,330						(49,340)	269,330			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	05/18/2017	05/18/2018	05/18/2018	Expiration	13,300		206.63	98,816		195,303						(37,056)	195,303			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	06/05/2017	06/05/2018	06/05/2018	Expiration	11,300		211.84	55,795		105,634						(25,573)	105,634			
Dow Index Option MAV			Equity/Index	OCC 549300CI16SLYGKNHA04	06/13/2017	06/13/2018	06/13/2018	Expiration	(2,738)		218.08	63,929		118,160						(29,301)	118,160			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	06/27/2017	06/27/2018	06/27/2018	Expiration	20,400		213.11	106,969		204,275						(49,028)	204,275			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	07/03/2017	07/03/2018	07/03/2018	Expiration	11,600		214.79	67,218		135,840						(36,410)	135,840			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	07/17/2017	07/17/2018	07/17/2018	Expiration	11,400		216.3	71,877		144,245						(38,933)	144,245			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	07/25/2017	07/25/2018	07/25/2018	Expiration	8,100		216.13	37,337		70,740						(20,224)	70,740			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	07/27/2017	07/27/2018	07/27/2018	Expiration	12,900		217.97	69,130		137,684						(37,445)	137,684			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	08/01/2017	08/01/2018	08/01/2018	Expiration	14,000		219.64	72,284		147,340						(45,178)	147,340			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	08/03/2017	08/03/2018	08/03/2018	Expiration	18,400		220.26	100,221		203,483						(62,638)	203,483			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	08/07/2017	08/07/2018	08/07/2018	Expiration	11,900		221.18	65,071		127,860						(40,670)	127,860			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	08/10/2017	08/10/2018	08/10/2018	Expiration	17,500		218.44	99,760		188,794						(62,350)	188,794			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	08/21/2017	08/21/2018	08/21/2018	Expiration	15,100		217.04	99,237		192,677						(62,023)	192,677			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	08/22/2017	08/22/2018	08/22/2018	Expiration	11,400		219	72,737		137,921						(45,461)	137,921			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	08/24/2017	08/24/2018	08/24/2018	Expiration	9,700		217.83	76,855		153,658						(48,035)	153,658			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	08/28/2017	08/28/2018	08/28/2018	Expiration	(5,662)		227.35	99,388		197,576						(62,118)	197,576			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	09/07/2017	09/07/2018	09/07/2018	Expiration	16,600		217.85	105,865		201,220						(74,988)	201,220			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	09/20/2017	09/20/2018	09/20/2018	Expiration	2,500		231.97	168,844		378,004						(119,598)	378,004			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	10/12/2017	10/12/2018	10/12/2018	Expiration	13,200		228.41	93,811		186,899						(74,267)	186,899			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	10/19/2017	10/19/2018	10/19/2018	Expiration	17,300		231.63	108,170		214,705						(85,635)	214,705			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	11/06/2017	11/06/2018	11/06/2018	Expiration	11,500		235.48	79,232		159,797						(69,328)	159,797			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	11/09/2017	11/09/2018	11/09/2018	Expiration	13,700		234.62	109,767		221,454						(96,046)	221,454			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	11/16/2017	11/16/2018	11/16/2018	Expiration	9,100		234.58	70,725		139,384						(61,885)	139,384			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	11/20/2017	11/20/2018	11/20/2018	Expiration	(6,235)		244.26	100,025		192,989						(87,522)	192,989			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	11/30/2017	11/30/2018	11/30/2018	Expiration	16,300		242.72	121,360		213,970						(106,190)	213,970			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	12/05/2017	12/05/2018	12/05/2018	Expiration	9,600		241.81	74,772		123,568						(71,657)	123,568			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	12/07/2017	12/07/2018	12/07/2018	Expiration	1,700		250.58	122,065		85,520						(116,979)	85,520			
Dow Index Option PTPT			Equity/Index	OCC 549300CI16SLYGKNHA04	12/26/2017	12/26/2018	12/26/2018	Expiration	6,000		247.46	30,548		3,304						(29,275)	3,304			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Dow Index Option MAV			Equity/Index	OCC 549300CI16SLYGKNHA04	12/28/2017	12/28/2018	12/28/2018	Expiration	12,500		248.38	156,285		18,750						(149,773)	18,750			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/30/2016	01/02/2018	01/02/2018	Expiration	82	11,056,599	19762.6	200,394		416,294							416,294			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/13/2017	01/13/2018	01/13/2018	Expiration	637	11,929,453	2274.64	204,517		461,570						(8,522)	461,570			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/13/2017	01/14/2018	01/14/2018	Expiration	359	10,422,148	2274.64	176,008		392,717						(7,334)	392,717			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/13/2017	01/15/2018	01/15/2018	Expiration	332	10,501,361	2274.64	183,799		423,914						(7,658)	423,914			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/13/2017	01/16/2018	01/16/2018	Expiration	850	4,069,174	2274.64	78,138		184,249						(3,256)	184,249			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/23/2017	01/23/2018	01/23/2018	Expiration	437	19,485,368	2265.2	377,955		867,993						(15,748)	867,993			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/25/2017	01/25/2018	01/25/2018	Expiration	112	38,655,452	2298.37	896,723		2,226,343						(37,363)	2,226,343			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/26/2017	01/26/2018	01/26/2018	Expiration	49	7,752,527	20100.91	143,354		273,980						(5,973)	273,980			
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/27/2017	01/27/2018	01/27/2018	Expiration	33	1,341,329	20093.78	22,832		51,962						(951)	51,962			
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/27/2017	01/28/2018	01/28/2018	Expiration	21	1,936,848	20093.78	31,328		69,800						(1,305)	69,800			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	01/27/2017	01/29/2018	01/29/2018	Expiration	30	4,004,854	20093.78	71,315		137,874						(2,971)	137,874			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/06/2017	02/06/2018	02/06/2018	Expiration	415	18,682,655	2292.56	370,424		792,733						(46,303)	792,733			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/09/2017	02/09/2018	02/09/2018	Expiration	26	3,353,187	20172.4	63,297		129,033						(7,912)	129,033			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/13/2017	02/13/2018	02/13/2018	Expiration	530	25,333,331	2328.25	490,043		1,022,684						(61,255)	1,022,684			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/14/2017	02/14/2018	02/14/2018	Expiration	341	8,926,095	2337.58	139,808		309,701						(17,476)	309,701			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/22/2017	02/22/2018	02/22/2018	Expiration	246	43,776,524	2362.82	967,582		2,039,607						(120,948)	2,039,607			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/24/2017	02/23/2018	02/23/2018	Expiration	137	7,119,318	20821.76	142,083		272,863						(17,760)	272,863			
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/24/2017	02/24/2018	02/24/2018	Expiration	20	1,947,392	20821.76	32,676		69,112						(4,085)	69,112			
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/24/2017	02/25/2018	02/25/2018	Expiration	26	1,916,436	20821.76	34,208		73,190						(4,276)	73,190			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/24/2017	02/26/2018	02/26/2018	Expiration	27	4,095,091	20821.76	77,001		153,237						(9,625)	153,237			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/27/2017	02/27/2018	02/27/2018	Expiration	263	7,405,582	2369.75	126,279		267,098						(15,785)	267,098			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	02/28/2017	02/28/2018	02/28/2018	Expiration	250	36,276,916	2363.64	764,710		1,599,795						(95,589)	1,599,795			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/05/2017	04/05/2018	04/05/2018	Expiration	1,039	10,988,342	2352.95	195,310		383,862						(56,965)	383,862			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/07/2017	04/06/2018	04/06/2018	Expiration	1,393	60,167,914	2355.54	1,408,584		2,693,013						(410,837)	2,693,013			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/07/2017	04/09/2018	04/09/2018	Expiration	608	29,147,567	2355.54	559,875		1,055,740						(163,297)	1,055,740			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/10/2017	04/10/2018	04/10/2018	Expiration	2,387	18,853,970	2357.16	381,883		759,281						(111,382)	759,281			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/11/2017	04/11/2018	04/11/2018	Expiration	868	38,034,299	2353.78	867,703		1,715,389						(253,080)	1,715,389			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/12/2017	04/12/2018	04/12/2018	Expiration	31	7,898,457	20591.86	146,049		317,209						(42,598)	317,209			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/17/2017	04/17/2018	04/17/2018	Expiration	1,154	38,242,374	2349.01	768,519		1,578,727						(224,151)	1,578,727			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/19/2017	04/19/2018	04/19/2018	Expiration	678	13,608,175	2338.17	237,161		540,466						(69,172)	540,466			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/24/2017	04/24/2018	04/24/2018	Expiration	507	39,295,890	2374.15	760,392		1,519,065						(221,781)	1,519,065			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/25/2017	04/25/2018	04/25/2018	Expiration	916	35,596,747	2388.61	798,505		1,539,631						(232,897)	1,539,631			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/26/2017	04/26/2018	04/26/2018	Expiration	412	7,459,368	2387.45	127,738		261,825						(37,257)	261,825			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/28/2017	04/27/2018	04/27/2018	Expiration	1,694	11,853,784	2384.2	218,752		414,325						(63,803)	414,325			
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/28/2017	04/28/2018	04/28/2018	Expiration	29	3,193,285	20940.51	53,140		121,040						(15,499)	121,040			
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/28/2017	04/29/2018	04/29/2018	Expiration	50	2,036,552	20940.51	33,853		76,824						(9,874)	76,824			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	04/28/2017	04/30/2018	04/30/2018	Expiration	364	5,474,365	2384.2	98,631		188,911						(28,767)	188,911			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/02/2017	05/02/2018	05/02/2018	Expiration	522	11,840,214	2391.17	188,928		417,138						(70,848)	417,138			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/08/2017	05/08/2018	05/08/2018	Expiration	479	1,149,386	2399.38	17,965		28,735						(6,737)	28,735			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/10/2017	05/10/2018	05/10/2018	Expiration	388	17,379,513	2399.63	287,334		640,650						(107,750)	640,650			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/15/2017	05/15/2018	05/15/2018	Expiration	378	907,396	2402.32	14,110		22,685						(5,291)	22,685			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/17/2017	05/17/2018	05/17/2018	Expiration	577	14,097,789	2357.03	252,893		593,524						(94,835)	593,524			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/19/2017	05/18/2018	05/18/2018	Expiration	1,660	11,503,538	2381.73	209,581		372,225						(78,593)	372,225			
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/19/2017	05/19/2018	05/19/2018	Expiration	38	795,679	20804.84	16,463		37,795						(6,173)	37,795			
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/19/2017	05/20/2018	05/20/2018	Expiration	39	2,940,174	20804.84	46,193		94,372						(17,322)	94,372			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/19/2017	05/21/2018	05/21/2018	Expiration	434	4,536,278	2381.73	80,009		155,304						(30,004)	155,304			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/22/2017	05/22/2018	05/22/2018	Expiration	456	7,038,000	2394.02	125,997		242,624						(47,249)	242,624			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/23/2017	05/23/2018	05/23/2018	Expiration	697	10,320,158	2398.42	174,839		416,941						(65,565)	416,941			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/24/2017	05/24/2018	05/24/2018	Expiration	806	9,129,322	2404.39	154,936		305,653						(58,101)	305,653			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/26/2017	05/25/2018	05/25/2018	Expiration	48	13,287,879	21080.28	270,024		514,689						(101,259)	514,689			
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/26/2017	05/26/2018	05/26/2018	Expiration	26	2,417,022	21080.28	38,303		82,434						(14,364)	82,434			
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/26/2017	05/27/2018	05/27/2018	Expiration	60	1,662,911	21080.28	31,263		72,074						(11,724)	72,074			
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/26/2017	05/28/2018	05/28/2018	Expiration	46	1,621,835	21080.28	29,164		65,460						(10,936)	65,460			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/26/2017	05/29/2018	05/29/2018	Expiration	28	3,483,741	21080.28	57,913		113,600						(21,717)	113,600			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/30/2017	05/30/2018	05/30/2018	Expiration	331	5,886,598	2412.91	107,074		216,741						(40,153)	216,741			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	05/31/2017	05/31/2018	05/31/2018	Expiration	510	6,707,074	2411.8	111,145		224,619						(41,679)	224,619			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/01/2016	06/01/2018	06/01/2018	Expiration	95	199,792	2099.33	4,949		21,528						(1,134)	21,528			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/05/2017	06/05/2018	06/05/2018	Expiration	591	11,259,065	2436.1	188,357		415,751						(86,330)	415,751			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/08/2017	06/08/2018	06/08/2018	Expiration	1,983	32,929,285	2433.79	819,212		1,750,901						(375,472)	1,750,901			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/13/2017	06/13/2018	06/13/2018	Expiration	2,510	40,998,796	2440.35	920,131		1,968,430						(421,727)	1,968,430			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/14/2017	06/14/2018	06/14/2018	Expiration	346	54,584,506	2437.92	1,171,823		2,521,160						(537,086)	2,521,160			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/16/2017	06/15/2018	06/15/2018	Expiration	82	7,111,409	21384.28	137,708		251,771						(63,116)	251,771			
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/16/2017	06/16/2018	06/16/2018	Expiration	55	2,334,975	21384.28	41,728		93,197						(19,126)	93,197			
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/16/2017	06/17/2018	06/17/2018	Expiration	69	3,143,495	21384.28	52,325		113,645						(23,982)	113,645			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/16/2017	06/18/2018	06/18/2018	Expiration	41	4,530,631	21384.28	81,779		170,677						(37,482)	170,677			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/20/2017	06/20/2018	06/20/2018	Expiration	390	16,013,623	2437.03	265,568		554,596						(121,719)	554,596			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/21/2017	06/21/2018	06/21/2018	Expiration	170	12,748,751	2435.61	225,299		529,745						(103,262)	529,745			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/23/2017	06/22/2018	06/22/2018	Expiration	1,214	104,086,129	2438.3	2,426,389		4,886,781						(1,112,095)	4,886,781			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/23/2017	06/25/2018	06/25/2018	Expiration	3,290	26,609,169	2438.3	551,764		1,057,784						(252,892)	1,057,784			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/27/2017	06/27/2018	06/27/2018	Expiration	740	11,733,236	2419.38	194,316		441,894						(89,061)	441,894			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/28/2017	06/28/2018	06/28/2018	Expiration	2,122	49,755,271	2440.69	1,100,761		2,256,673						(504,516)	2,256,673			
S&P Digital			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/29/2017	06/29/2018	06/29/2018	Expiration	654	114,363,698	2419.7	2,721,172		5,330,501						(1,246,502)	5,330,501			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/30/2017	06/30/2018	06/30/2018	Expiration	430	15,325,430	2423.41	270,013		611,853						(123,756)	611,853			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/30/2017	07/01/2018	07/01/2018	Expiration	347	13,732,214	2423.41	241,672		575,581						(110,766)	575,581			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	06/30/2017	07/02/2018	07/02/2018	Expiration	1,826	40,177,188	2423.41	777,796		1,560,834						(356,490)	1,560,834			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/05/2017	07/05/2018	07/05/2018	Expiration	26	5,464,225	21478.17	98,999		222,830						(53,625)	222,830			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/06/2017	07/06/2018	07/06/2018	Expiration	513	14,484,535	2409.75	258,646		571,780						(140,100)	571,780			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/10/2017	07/10/2018	07/10/2018	Expiration	273	7,419,723	2427.43	129,866		309,914						(70,344)	309,914			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/12/2017	07/12/2018	07/12/2018	Expiration	149	13,220,070	2443.25	228,977		527,863						(124,029)	527,863			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/14/2017	07/14/2018	07/14/2018	Expiration	533	14,492,655	2459.27	251,903		565,434						(136,447)	565,434			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/14/2017	07/15/2018	07/15/2018	Expiration	353	10,002,091	2459.27	174,191		411,648						(94,354)	411,648			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/14/2017	07/16/2018	07/16/2018	Expiration	616	9,297,414	2459.27	164,707		410,024						(89,216)	410,024			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/28/2017	07/27/2018	07/27/2018	Expiration	689	77,750,389	2472.1	1,749,467		3,606,886						(947,628)	3,606,886			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/28/2017	07/30/2018	07/30/2018	Expiration	481	25,940,339	2472.1	525,820		1,027,402						(284,819)	1,027,402			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	07/31/2017	07/31/2018	07/31/2018	Expiration	364	42,913,476	2470.3	854,677		1,803,508						(462,950)	1,803,508			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/02/2017	08/02/2018	08/02/2018	Expiration	10	5,960,162	22016.24	107,112		234,028						(66,945)	234,028			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/04/2017	08/03/2018	08/03/2018	Expiration	66	6,757,851	22092.81	134,106		245,875						(83,816)	245,875			
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/04/2017	08/04/2018	08/04/2018	Expiration	36	2,645,537	22092.81	42,516		95,658						(26,572)	95,658			
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/04/2017	08/05/2018	08/05/2018	Expiration	20	2,146,044	22092.81	36,259		83,826						(22,662)	83,826			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/04/2017	08/06/2018	08/06/2018	Expiration	45	4,692,746	22092.81	85,109		182,560						(53,193)	182,560			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/07/2017	08/07/2018	08/07/2018	Expiration	398	29,316,691	2480.91	591,959		1,233,834						(369,974)	1,233,834			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/08/2017	08/08/2018	08/08/2018	Expiration	206	30,614,318	2474.92	656,852		1,385,262						(410,532)	1,385,262			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/15/2017	08/15/2018	08/15/2018	Expiration	167	47,623,765	2464.61	999,298		2,094,609						(624,561)	2,094,609			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/18/2017	08/17/2018	08/17/2018	Expiration	854	87,094,035	2425.55	1,948,143		4,008,430						(1,217,589)	4,008,430			
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/18/2017	08/18/2018	08/18/2018	Expiration	57	3,739,376	21674.51	64,261		129,994						(40,163)	129,994			
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/18/2017	08/19/2018	08/19/2018	Expiration	53	1,872,293	21674.51	36,086		76,117						(22,554)	76,117			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/18/2017	08/20/2018	08/20/2018	Expiration	247	27,762,077	2425.55	549,759		1,042,651						(343,599)	1,042,651			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/22/2017	08/22/2018	08/22/2018	Expiration	1,310	40,627,290	2452.51	881,211		1,985,422						(550,757)	1,985,422			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/23/2017	08/23/2018	08/23/2018	Expiration	1,486	31,888,517	2444.04	745,467		1,621,478						(465,917)	1,621,478			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/29/2017	08/29/2018	08/29/2018	Expiration	25	5,256,651	21865.37	102,833		208,111						(64,271)	208,111			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	08/30/2017	08/30/2018	08/30/2018	Expiration	269	20,790,296	2457.59	401,373		897,119						(250,858)	897,119			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/01/2017	09/01/2018	09/01/2018	Expiration	290	11,488,558	2476.55	215,836		474,967						(152,884)	474,967			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/01/2017	09/02/2018	09/02/2018	Expiration	367	12,067,126	2476.55	227,654		510,542						(161,255)	510,542			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/01/2017	09/03/2018	09/03/2018	Expiration	200	9,976,880	2476.55	187,459		442,773						(132,784)	442,773			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/01/2017	09/04/2018	09/04/2018	Expiration	273	10,332,276	2476.55	182,996		404,389						(129,622)	404,389			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/05/2017	09/05/2018	09/05/2018	Expiration	878	27,024,289	2457.85	557,490		1,214,051						(394,889)	1,214,051			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/06/2017	09/06/2018	09/06/2018	Expiration	757	39,197,002	2465.54	885,910		1,925,327						(627,519)	1,925,327			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/08/2017	09/07/2018	09/07/2018	Expiration	38	6,729,311	21797.79	135,188		241,117						(95,758)	241,117			
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/08/2017	09/08/2018	09/08/2018	Expiration	36	2,816,819	21797.79	58,468		125,934						(41,415)	125,934			
Dow Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/08/2017	09/09/2018	09/09/2018	Expiration	24	4,106,408	21797.79	70,465		140,950						(49,913)	140,950			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/08/2017	09/10/2018	09/10/2018	Expiration	48	5,963,258	21797.79	116,848		221,506						(82,767)	221,506			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/11/2017	09/11/2018	09/11/2018	Expiration	994	16,731,920	2488.11	305,453		658,278						(216,363)	658,278			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/12/2017	09/12/2018	09/12/2018	Expiration	376	14,986,565	2496.48	271,144		601,509						(192,060)	601,509			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/13/2017	09/13/2018	09/13/2018	Expiration	219	18,338,390	2498.37	339,150		774,178						(240,232)	774,178			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/14/2017	09/14/2018	09/14/2018	Expiration	534	28,864,306	2495.62	554,738		1,146,196						(392,939)	1,146,196			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/15/2017	09/15/2018	09/15/2018	Expiration	401	21,553,182	2500.23	380,197		822,368						(269,306)	822,368			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/15/2017	09/16/2018	09/16/2018	Expiration	435	15,670,461	2500.23	294,628		686,651						(208,695)	686,651			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/15/2017	09/17/2018	09/17/2018	Expiration	311	16,433,576	2500.23	289,213		619,225						(204,859)	619,225			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/18/2017	09/18/2018	09/18/2018	Expiration	157	14,629,382	2503.87	262,919		583,893						(186,234)	583,893			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/19/2017	09/19/2018	09/19/2018	Expiration	62	5,860,724	22370.8	104,721		203,196						(74,177)	203,196			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/21/2017	09/21/2018	09/21/2018	Expiration	267	31,085,591	2500.6	719,960		1,535,757						(509,972)	1,535,757			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/25/2017	09/25/2018	09/25/2018	Expiration	47	5,130,413	22296.09	91,321		175,420						(64,685)	175,420			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/26/2017	09/26/2018	09/26/2018	Expiration	34	6,362,324	22284.32	119,612		272,375						(84,725)	272,375			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/27/2017	09/27/2018	09/27/2018	Expiration	60	8,254,923	22340.71	153,309		314,886						(108,594)	314,886			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/29/2017	09/29/2018	09/29/2018	Expiration	477	16,159,282	2519.36	285,635		642,831						(202,324)	642,831			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/29/2017	09/30/2018	09/30/2018	Expiration	939	16,550,313	2519.36	309,517		706,884						(219,241)	706,884			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	09/29/2017	10/01/2018	10/01/2018	Expiration	451	15,225,325	2519.36	266,852		677,631						(189,020)	677,631			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/02/2017	10/02/2018	10/02/2018	Expiration	220	14,078,861	2529.12	251,863		551,278						(199,392)	551,278			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/03/2017	10/03/2018	10/03/2018	Expiration	266	30,643,479	2534.58	718,313		1,556,074						(568,664)	1,556,074			
Dow Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/04/2017	10/04/2018	10/04/2018	Expiration	30	8,154,990	22661.64	146,994		330,767						(116,370)	330,767			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/05/2017	10/05/2018	10/05/2018	Expiration	372	15,073,146	2552.07	276,204		614,090						(218,661)	614,090			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/06/2017	10/06/2018	10/06/2018	Expiration	1,172	15,249,886	2549.33	269,658		589,126						(213,479)	589,126			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/06/2017	10/07/2018	10/07/2018	Expiration	426	18,653,574	2549.33	333,235		773,414						(263,811)	773,414			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/06/2017	10/08/2018	10/08/2018	Expiration	1,075	11,700,078	2549.33	209,955		451,171						(166,214)	451,171			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/09/2017	10/09/2018	10/09/2018	Expiration	357	14,188,591	2544.73	252,939		547,456						(200,244)	547,456			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/12/2017	10/12/2018	10/12/2018	Expiration	166	14,091,751	2550.93	256,747		571,512						(203,258)	571,512			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/13/2017	10/13/2018	10/13/2018	Expiration	275	15,229,835	2553.17	261,582		591,453						(207,086)	591,453			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/13/2017	10/14/2018	10/14/2018	Expiration	949	11,974,886	2553.17	211,919		471,199						(167,769)	471,199			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/13/2017	10/15/2018	10/15/2018	Expiration	668	10,433,859	2553.17	167,387		397,409						(132,515)	397,409			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/16/2017	10/16/2018	10/16/2018	Expiration	294	16,994,257	2557.64	295,069		663,434						(233,596)	663,434			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/17/2017	10/17/2018	10/17/2018	Expiration	450	18,966,486	2559.36	345,002		765,631						(273,126)	765,631			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/18/2017	10/18/2018	10/18/2018	Expiration	557	15,841,645	2561.26	277,753		657,749						(219,887)	657,749			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/19/2016	10/19/2018	10/19/2018	Expiration	51	109,824	2144.29	2,690		16,128						(1,065)	16,128			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/23/2017	10/23/2018	10/23/2018	Expiration	172	10,535,025	2564.98	178,794		407,779						(141,545)	407,779			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/27/2017	10/27/2018	10/27/2018	Expiration	753	14,553,396	2581.07	261,301		572,802						(206,864)	572,802			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/27/2017	10/28/2018	10/28/2018	Expiration	451	14,775,336	2581.07	250,924		559,930						(198,648)	559,930			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/27/2017	10/29/2018	10/29/2018	Expiration	362	10,228,396	2581.07	171,827		369,025						(136,030)	369,025			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	10/30/2017	10/30/2018	10/30/2018	Expiration	246	10,001,814	2572.83	176,466		388,814						(139,702)	388,814			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/01/2017	11/01/2018	11/01/2018	Expiration	331	14,821,389	2579.36	254,898		562,730						(223,036)	562,730			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/03/2017	11/02/2018	11/02/2018	Expiration	505	116,421,752	2587.84	2,678,825		4,383,469						(2,343,972)	4,383,469			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/03/2017	11/03/2018	11/03/2018	Expiration	271	13,701,120	2587.84	245,636		535,306						(214,932)	535,306			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/03/2017	11/04/2018	11/04/2018	Expiration	459	13,155,736	2587.84	225,806		498,454						(197,581)	498,454			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/03/2017	11/05/2018	11/05/2018	Expiration	712	39,992,544	2587.84	805,363		1,434,538						(704,693)	1,434,538			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/08/2017	11/08/2018	11/08/2018	Expiration	120	22,164,592	2594.38	385,621		809,779						(337,418)	809,779			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/09/2016	11/09/2018	11/09/2018	Expiration	62	133,187	2163.26	2,997		19,063						(1,311)	19,063			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/13/2017	11/13/2018	11/13/2018	Expiration	689	9,803,110	2584.84	174,268		361,417						(152,485)	361,417			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/20/2017	11/20/2018	11/20/2018	Expiration	425	10,793,375	2582.14	197,887		413,719						(173,152)	413,719			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/21/2017	11/21/2018	11/21/2018	Expiration	858	28,619,996	2599.03	764,994		549,644						(669,370)	549,644			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/24/2017	11/24/2018	11/24/2018	Expiration	169	10,936,053	2602.42	197,661		407,234						(172,954)	407,234			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/24/2017	11/25/2018	11/25/2018	Expiration	525	9,946,462	2602.42	182,853		366,814						(159,996)	366,814			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/24/2017	11/26/2018	11/26/2018	Expiration	741	3,771,586	2602.42	61,809		122,354						(54,083)	122,354			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/28/2017	11/28/2018	11/28/2018	Expiration	239	25,811,197	2627.04	741,496		991,674						(648,809)	991,674			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	11/29/2017	11/29/2018	11/29/2018	Expiration	171	16,106,495	2626.07	299,024		584,364						(261,646)	584,364			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/07/2017	12/07/2018	12/07/2018	Expiration	443	12,781,623	2636.98	250,287		473,780						(239,859)	473,780			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/08/2017	12/08/2018	12/08/2018	Expiration	935	12,092,393	2651.5	206,689		336,532						(198,077)	336,532			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/08/2017	12/09/2018	12/09/2018	Expiration	418	14,696,117	2651.5	269,488		478,689						(258,259)	478,689			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/08/2017	12/10/2018	12/10/2018	Expiration	321	9,424,197	2651.5	172,442		297,054						(165,257)	297,054			
S&P 500 Index Option PTPT			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/20/2017	12/20/2018	12/20/2018	Expiration	1,431	59,364,743	2679.25	1,248,507		358,737						(1,196,486)	358,737			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/21/2017	12/21/2018	12/21/2018	Expiration	413	13,556,770	2684.57	257,908		275,073						(243,138)	275,073			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/22/2017	12/22/2018	12/22/2018	Expiration	481	16,239,776	2683.34	301,155		275,243						(288,607)	275,243			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/22/2017	12/23/2018	12/23/2018	Expiration	319	13,477,548	2683.34	245,836		216,214						(235,593)	216,214			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/22/2017	12/24/2018	12/24/2018	Expiration	224	4,797,258	2683.34	78,411		51,316						(75,144)	51,316			
S&P 500 Index Option MAV			Equity/Index	RBC ES7IP3U3RHIGC71XBU11	12/28/2016	12/28/2018	12/28/2018	Expiration	52	117,787	2249.92	2,932		12,432						(1,405)	12,432			
S&P Digital			Equity/Index	SUN 549300V8MB5QISCSJ683	01/04/2017	01/04/2018	01/04/2018	Expiration	1,176	14,576,531	2270.75	259,512		504,306						(10,813)	504,306			
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	01/05/2017	01/05/2018	01/05/2018	Expiration	782	24,425,263	2269	433,861		901,392						(18,078)	901,392			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	01/06/2017	01/06/2018	01/06/2018	Expiration	28	2,496,818	19963.8	39,332		83,860						(1,639)	83,860			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	01/06/2017	01/07/2018	01/07/2018	Expiration	20	1,128,453	19963.8	19,807		44,618						(825)	44,618			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	01/06/2017	01/08/2018	01/08/2018	Expiration	74	4,565,883	19963.8	76,640		151,987						(3,193)	151,987			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	01/10/2017	01/10/2018	01/10/2018	Expiration	3,653	43,729,269	2268.9	828,288		1,763,738						(34,512)	1,763,738			
S&P Digital			Equity/Index	SUN 549300V8MB5QISCSJ683	01/11/2017	01/11/2018	01/11/2018	Expiration	692	1,573,594	2275.32	24,076		39,340						(1,003)	39,340			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	01/13/2017	01/12/2018	01/12/2018	Expiration	28	11,249,858	19885.73	204,825		376,833						(8,534)	376,833			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	01/13/2017	01/13/2018	01/13/2018	Expiration	54	3,187,597	19885.73	51,470		109,852						(2,145)	109,852			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	01/13/2017	01/14/2018	01/14/2018	Expiration	20	897,583	19885.73	14,984		31,959						(624)	31,959			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	01/13/2017	01/15/2018	01/15/2018	Expiration	49	1,453,227	19885.73	26,045		58,231						(1,085)	58,231			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	01/13/2017	01/16/2018	01/16/2018	Expiration	22	3,480,594	19885.73	70,729		149,474						(2,947)	149,474			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	01/20/2017	01/19/2018	01/19/2018	Expiration	71	5,711,003	19827.25	109,299		205,703						(4,554)	205,703			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	01/20/2017	01/20/2018	01/20/2018	Expiration	29	1,688,874	19827.25	25,599		54,076						(1,067)	54,076			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	01/20/2017	01/21/2018	01/21/2018	Expiration	66	1,308,562	19827.25	19,498		39,257						(812)	39,257			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	01/20/2017	01/22/2018	01/22/2018	Expiration	38	3,715,770	19827.25	66,817		132,366						(2,784)	132,366			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	01/24/2017	01/24/2018	01/24/2018	Expiration	828	26,117,928	2280.07	547,670		1,292,532						(22,820)	1,292,532			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	01/30/2017	01/30/2018	01/30/2018	Expiration	554	20,673,102	2280.9	481,780		1,226,205						(20,074)	1,226,205			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	01/31/2017	01/31/2018	01/31/2018	Expiration	2,028	22,587,175	2278.87	480,730		1,182,033						(20,030)	1,182,033			
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	02/02/2017	02/02/2018	02/02/2018	Expiration	427	18,789,678	2280.85	347,264		758,502						(43,408)	758,502			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	02/03/2017	02/03/2018	02/03/2018	Expiration	30	2,541,740	20071.46	41,382		90,947						(5,173)	90,947			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	02/03/2017	02/04/2018	02/04/2018	Expiration	40	1,246,581	20071.46	20,436		45,048						(2,555)	45,048			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	02/03/2017	02/05/2018	02/05/2018	Expiration	20	3,608,961	20071.46	70,528		146,228						(8,816)	146,228			
S&P Digital			Equity/Index	SUN 549300V8MB5QISCSJ683	02/08/2017	02/08/2018	02/08/2018	Expiration	439	36,246,883	2294.67	841,729		1,687,934						(105,216)	1,687,934			
S&P Digital			Equity/Index	SUN 549300V8MB5QISCSJ683	02/09/2017	02/09/2018	02/09/2018	Expiration	779	18,827,179	2307.87	337,459		707,161						(42,182)	707,161			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	02/10/2017	02/10/2018	02/10/2018	Expiration	40	2,004,418	20269.37	32,599		71,773						(4,075)	71,773			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	02/10/2017	02/11/2018	02/11/2018	Expiration	47	2,165,238	20269.37	35,905		79,432						(4,488)	79,432			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	02/10/2017	02/12/2018	02/12/2018	Expiration	88	4,420,291	20269.37	82,821		166,452						(10,353)	166,452			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	02/14/2017	02/14/2018	02/14/2018	Expiration	1,810	20,931,159	2337.58	422,296		893,981						(52,787)	893,981			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	02/16/2017	02/16/2018	02/16/2018	Expiration	2,222	38,810,954	2347.22	938,273		2,099,152						(117,284)	2,099,152			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	02/17/2017	02/17/2018	02/17/2018	Expiration	26	1,587,301	20624.05	27,932		62,236						(3,492)	62,236			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	02/17/2017	02/18/2018	02/18/2018	Expiration	33	685,316	20624.05	10,245		20,559						(1,281)	20,559			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	02/17/2017	02/19/2018	02/19/2018	Expiration	47	1,821,375	20624.05	30,082		64,733						(3,760)	64,733			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	02/17/2017	02/20/2018	02/20/2018	Expiration	17	2,507,370	20624.05	44,541		90,005						(5,568)	90,005			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	02/27/2017	02/27/2018	02/27/2018	Expiration	847	23,020,362	2369.75	463,168		942,487						(57,896)	942,487			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	03/06/2017	03/06/2018	03/06/2018	Expiration	570	24,528,641	2375.31	467,210		922,669						(97,336)	922,669			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	03/09/2017	03/09/2018	03/09/2018	Expiration	52	14,174,772	20858.19	285,263		545,581						(59,430)	545,581			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	03/10/2017	03/10/2018	03/10/2018	Expiration	38	2,165,745	20902.98	39,835		84,943						(8,299)	84,943			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	03/10/2017	03/11/2018	03/11/2018	Expiration	39	3,027,410	20902.98	54,586		114,785						(11,372)	114,785			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	03/10/2017	03/12/2018	03/12/2018	Expiration	29	6,058,306	20902.98	115,620		223,425						(24,088)	223,425			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	03/13/2017	03/13/2018	03/13/2018	Expiration	711	33,986,682	2373.47	695,125		1,388,350						(144,818)	1,388,350			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	03/17/2017	03/16/2018	03/16/2018	Expiration	112	7,281,482	20914.62	150,396		277,502						(31,332)	277,502			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	03/17/2017	03/17/2018	03/17/2018	Expiration	48	2,313,224	20914.62	40,713		87,825						(8,482)	87,825			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	03/17/2017	03/18/2018	03/18/2018	Expiration	30	2,097,801	20914.62	36,563		78,103						(7,617)	78,103			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	03/17/2017	03/19/2018	03/19/2018	Expiration	69	4,603,263	20914.62	87,324		168,180						(18,193)	168,180			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	03/22/2017	03/22/2018	03/22/2018	Expiration	481	62,145,482	2348.45	1,389,833		2,861,311						(289,548)	2,861,311			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	03/24/2017	03/23/2018	03/23/2018	Expiration	208	70,860,599	2343.98	1,591,850		2,986,274						(331,635)	2,986,274			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	03/24/2017	03/24/2018	03/24/2018	Expiration	81	1,676,292	20596.72	35,202		79,624						(7,334)	79,624			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	03/24/2017	03/25/2018	03/25/2018	Expiration	39	2,881,109	20596.72	50,252		104,910						(10,469)	104,910			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	03/24/2017	03/26/2018	03/26/2018	Expiration	234	28,321,458	2343.98	554,678		1,062,865						(115,558)	1,062,865			
S&P Digital			Equity/Index	SUN 549300V8MB5QISCSJ683	03/29/2017	03/29/2018	03/29/2018	Expiration	517	85,125,656	2361.13	1,941,194		3,870,800						(404,415)	3,870,800			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	03/31/2017	04/02/2018	04/02/2018	Expiration	1,381	19,216,864	2362.72	363,959		680,612						(75,825)	680,612			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	04/04/2017	04/04/2018	04/04/2018	Expiration	2,623	40,774,216	2360.16	936,648		1,897,869						(273,189)	1,897,869			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	04/06/2017	04/06/2018	04/06/2018	Expiration	1,201	29,231,389	2357.49	711,365		1,364,710						(207,481)	1,364,710			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	04/13/2017	04/13/2018	04/13/2018	Expiration	629	121,281,448	2328.95	2,734,168		5,522,862						(797,466)	5,522,862			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	04/13/2017	04/14/2018	04/14/2018	Expiration	46	1,841,022	20453.25	32,256		67,118						(9,408)	67,118			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	04/13/2017	04/15/2018	04/15/2018	Expiration	66	2,922,835	20453.25	56,393		119,333						(16,448)	119,333			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	04/13/2017	04/16/2018	04/16/2018	Expiration	354	33,043,635	2328.95	669,395		1,325,472						(195,240)	1,325,472			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	04/19/2017	04/19/2018	04/19/2018	Expiration	2,470	48,390,284	2338.17	1,133,358		2,444,978						(330,563)	2,444,978			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	04/20/2017	04/20/2018	04/20/2018	Expiration	1,778	36,503,805	2355.84	911,425		1,882,816						(265,832)	1,882,816			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	04/25/2017	04/25/2018	04/25/2018	Expiration	67	6,564,755	20996.12	113,830		237,548						(33,200)	237,548			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	04/28/2017	04/27/2018	04/27/2018	Expiration	1,309	79,417,674	2384.2	1,866,018		3,806,976						(544,255)	3,806,976			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	04/28/2017	04/30/2018	04/30/2018	Expiration	469	29,142,149	2384.2	556,602		1,071,621						(162,342)	1,071,621			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	05/01/2017	05/01/2018	05/01/2018	Expiration	17	4,291,122	20913.46	83,797		173,318						(31,424)	173,318			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	05/02/2017	05/02/2018	05/02/2018	Expiration	45	5,985,405	20949.89	101,731		198,551						(38,149)	198,551			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	05/04/2017	05/04/2018	05/04/2018	Expiration	74	11,720,585	20951.47	233,768		471,111						(87,663)	471,111			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	05/05/2017	05/05/2018	05/05/2018	Expiration	46	2,913,520	21006.94	45,866		101,772						(17,200)	101,772			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	05/05/2017	05/06/2018	05/06/2018	Expiration	55	1,841,790	21006.94	34,420		82,310						(12,907)	82,310			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	05/05/2017	05/07/2018	05/07/2018	Expiration	29	5,391,850	21006.94	82,482		160,217						(30,931)	160,217			
S&P Digital			Equity/Index	SUN 549300V8MB5QISCSJ683	05/09/2017	05/09/2018	05/09/2018	Expiration	450	1,078,461	2396.92	16,716		26,962						(6,269)	26,962			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	05/15/2017	05/15/2018	05/15/2018	Expiration	203	28,651,726	2402.32	564,947		1,131,740						(211,855)	1,131,740			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	05/16/2017	05/16/2018	05/16/2018	Expiration	839	26,420,184	2400.67	653,604		1,401,596						(245,102)	1,401,596			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	05/23/2017	05/23/2018	05/23/2018	Expiration	34	8,307,356	20937.91	145,107		292,951						(54,415)	292,951			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	05/24/2017	05/24/2018	05/24/2018	Expiration	311	32,359,408	2404.39	780,093		1,659,398						(292,535)	1,659,398			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	06/02/2017	06/01/2018	06/01/2018	Expiration	1,673	105,134,373	2439.07	2,309,856		4,632,252						(1,058,684)	4,632,252			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	06/02/2017	06/02/2018	06/02/2018	Expiration	22	3,250,098	21206.29	57,020		127,787						(26,134)	127,787			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	06/02/2017	06/03/2018	06/03/2018	Expiration	19	2,228,827	21206.29	39,097		86,152						(17,920)	86,152			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	06/02/2017	06/04/2018	06/04/2018	Expiration	260	31,492,840	2439.07	607,277		1,190,008						(278,335)	1,190,008			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	06/06/2017	06/06/2018	06/06/2018	Expiration	222	36,790,162	2429.33	819,968		1,729,940						(375,819)	1,729,940			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	06/08/2017	06/08/2018	06/08/2018	Expiration	32	3,999,371	21182.53	72,773		138,859						(33,354)	138,859			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	06/12/2017	06/12/2018	06/12/2018	Expiration	19	7,051,447	21235.67	133,850		273,158						(61,348)	273,158			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	06/15/2017	06/15/2018	06/15/2018	Expiration	1,954	36,512,421	2432.46	873,149		1,823,614						(400,193)	1,823,614			
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	06/19/2017	06/19/2018	06/19/2018	Expiration	435	11,047,599	2453.46	177,263		388,476						(81,245)	388,476			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	06/20/2017	06/20/2018	06/20/2018	Expiration	642	33,346,223	2437.03	818,693		1,732,397						(375,234)	1,732,397			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	06/21/2017	06/21/2018	06/21/2018	Expiration	5	8,744,913	21410.03	154,258		326,712						(70,701)	326,712			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	06/22/2017	06/22/2018	06/22/2018	Expiration	36	3,138,113	21397.29	62,293		123,398						(28,551)	123,398			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	06/26/2017	06/26/2018	06/26/2018	Expiration	20	4,598,241	21409.55	86,598		185,872						(39,691)	185,872			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	06/29/2017	06/29/2018	06/29/2018	Expiration	18	3,405,635	21287.03	68,409		132,791						(31,354)	132,791			
S&P Digital			Equity/Index	SUN 549300V8MB5QISCSJ683	07/07/2017	07/06/2018	07/06/2018	Expiration	1,694	58,064,311	2425.18	1,351,774		2,771,903						(732,211)	2,771,903			
S&P Digital			Equity/Index	SUN 549300V8MB5QISCSJ683	07/07/2017	07/09/2018	07/09/2018	Expiration	748	1,813,800	2425.18	28,477		45,345						(15,425)	45,345			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	07/18/2017	07/18/2018	07/18/2018	Expiration	44	5,501,362	21574.73	95,780		188,363						(51,881)	188,363			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	07/19/2017	07/19/2018	07/19/2018	Expiration	571	42,916,697	2473.83	997,461		2,103,407						(540,291)	2,103,407			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	07/20/2017	07/20/2018	07/20/2018	Expiration	1,801	41,351,616	2473.45	938,383		1,911,069						(506,678)	1,911,069			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	07/21/2017	07/21/2018	07/21/2018	Expiration	41	2,392,053	21580.07	36,802		78,537						(19,934)	78,537			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	07/21/2017	07/22/2018	07/22/2018	Expiration	23	2,282,911	21580.07	41,544		95,181						(22,503)	95,181			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	07/21/2017	07/23/2018	07/23/2018	Expiration	36	2,585,380	21580.07	43,061		79,768						(23,325)	79,768			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	07/27/2017	07/27/2018	07/27/2018	Expiration	169	42,012,740	2475.42	941,575		1,952,012						(510,020)	1,952,012			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	07/28/2017	07/28/2018	07/28/2018	Expiration	55	2,021,564	21830.31	33,434		76,542						(18,110)	76,542			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	07/28/2017	07/29/2018	07/29/2018	Expiration	21	2,999,083	21830.31	49,984		112,927						(27,074)	112,927			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	07/28/2017	07/30/2018	07/30/2018	Expiration	51	3,583,481	21830.31	60,581		142,185						(32,815)	142,185			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	08/01/2017	08/01/2018	08/01/2018	Expiration	821	28,660,526	2476.35	696,610		1,549,849						(435,381)	1,549,849			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	08/03/2017	08/03/2018	08/03/2018	Expiration	1,697	39,587,149	2472.16	922,270		1,957,191						(576,419)	1,957,191			
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	08/10/2016	08/10/2018	08/10/2018	Expiration	51	111,882	2175.49	2,405		10,916						(752)	10,916			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	08/31/2017	08/31/2018	08/31/2018	Expiration	46	2,627,393	21948.1	57,316		114,582						(35,822)	114,582			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	09/05/2017	09/05/2018	09/05/2018	Expiration	31	5,109,822	21753.31	98,621		190,181						(69,856)	190,181			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	09/13/2017	09/13/2018	09/13/2018	Expiration	439	32,402,491	2498.37	746,812		1,572,693						(528,992)	1,572,693			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	09/26/2017	09/26/2018	09/26/2018	Expiration	972	28,287,607	2496.84	700,797		1,565,543						(496,398)	1,565,543			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	09/28/2017	09/28/2018	09/28/2018	Expiration	63	14,424,705	22381.2	282,114		546,998						(199,831)	546,998			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	09/29/2017	09/29/2018	09/29/2018	Expiration	57	4,201,618	22405.09	66,148		141,862						(46,855)	141,862			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	09/29/2017	09/30/2018	09/30/2018	Expiration	50	3,099,922	22405.09	54,802		123,121						(38,818)	123,121			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	09/29/2017	10/01/2018	10/01/2018	Expiration	20	4,671,756	22405.09	81,488		168,178						(57,721)	168,178			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	10/03/2017	10/03/2018	10/03/2018	Expiration	44	6,481,710	22641.67	115,627		236,254						(91,538)	236,254			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	10/05/2017	10/05/2018	10/05/2018	Expiration	5,713	41,919,637	2552.07	924,819		1,802,577						(732,149)	1,802,577			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	10/10/2017	10/10/2018	10/10/2018	Expiration	39	7,354,452	22830.68	134,539		261,628						(106,510)	261,628			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	10/11/2017	10/11/2018	10/11/2018	Expiration	24	7,077,360	22872.89	143,061		308,843						(113,256)	308,843			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	10/13/2017	10/12/2018	10/12/2018	Expiration	40	6,600,154	22871.72	135,318		248,162						(107,126)	248,162			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	10/13/2017	10/13/2018	10/13/2018	Expiration	29	1,811,600	22871.72	30,381		67,998						(24,052)	67,998			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	10/13/2017	10/14/2018	10/14/2018	Expiration	53	3,462,400	22871.72	60,552		137,095						(47,937)	137,095			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	10/13/2017	10/15/2018	10/15/2018	Expiration	21	4,035,700	22871.72	75,787		151,065						(59,998)	151,065			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	10/18/2017	10/18/2018	10/18/2018	Expiration	30	9,689,614	23157.6	181,966		369,576						(144,056)	369,576			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	10/20/2017	10/19/2018	10/19/2018	Expiration	35	7,071,408	23328.63	144,350		268,881						(114,277)	268,881			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	10/20/2017	10/20/2018	10/20/2018	Expiration	38	2,852,956	23328.63	48,540		113,775						(38,427)	113,775			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	10/20/2017	10/21/2018	10/21/2018	Expiration	48	3,840,806	23328.63	64,057		146,230						(50,712)	146,230			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	10/20/2017	10/22/2018	10/22/2018	Expiration	24	4,237,508	23328.63	77,094		151,473						(61,032)	151,473			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	10/24/2017	10/24/2018	10/24/2018	Expiration	771	37,037,885	2569.13	854,348		1,146,077						(676,359)	1,146,077			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	11/01/2017	11/01/2018	11/01/2018	Expiration	6,158	37,575,263	2579.36	917,519		1,482,421						(802,829)	1,482,421			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	11/02/2017	11/02/2018	11/02/2018	Expiration	16	5,113,406	23516.26	103,712		206,209						(90,748)	206,209			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	11/06/2017	11/06/2018	11/06/2018	Expiration	153	32,325,257	2591.13	780,534		1,228,874						(682,967)	1,228,874			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	11/16/2017	11/16/2018	11/16/2018	Expiration	1,990	35,887,528	2585.64	897,678		1,370,735						(785,468)	1,370,735			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	11/22/2017	11/21/2018	11/21/2018	Expiration	36	4,141,494	23526.18	84,000		122,737						(73,500)	122,737			
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	11/22/2017	11/22/2018	11/22/2018	Expiration	512	15,264,823	2597.08	270,587		573,527						(236,764)	573,527			
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	11/22/2017	11/23/2018	11/23/2018	Expiration	608	15,462,458	2597.08	300,850		607,234						(261,930)	607,234			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	12/04/2017	12/04/2018	12/04/2018	Expiration	16	4,724,330	24290.05	86,226		133,361						(82,634)	133,361			
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	12/07/2016	12/07/2018	12/07/2018	Expiration	80	178,425	2241.35	4,193		19,285						(2,009)	19,285			
S&P 500 Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	12/11/2017	12/11/2018	12/11/2018	Expiration	327	11,620,489	2659.99	201,577		321,577						(193,178)	321,577			
S&P 500 Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	12/19/2017	12/19/2018	12/19/2018	Expiration	633	32,158,708	2681.47	805,688		12,170						(772,118)	12,170			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	12/20/2017	12/20/2018	12/20/2018	Expiration	22	9,991,579	24726.65	174,116		44,241						(166,861)	44,241			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	12/29/2017	12/28/2018	12/28/2018	Expiration	92	7,779,310	24719.22	152,816								(146,449)				
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	12/29/2017	12/29/2018	12/29/2018	Expiration	53	1,700,172	24719.22	36,444		15,838						(34,926)	15,838			
Dow Index Option MAV			Equity/Index	SUN 549300V8MB5QISCSJ683	12/29/2017	12/30/2018	12/30/2018	Expiration	36	3,289,303	24719.22	55,982		32,252						(53,650)	32,252			
Dow Index Option PTPT			Equity/Index	SUN 549300V8MB5QISCSJ683	12/29/2017	12/31/2018	12/31/2018	Expiration	90	6,512,259	24719.22	127,694		21,705						(122,374)	21,705			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	12/30/2016	01/02/2018	01/02/2018	Expiration	175	15,964,465	2238.83	289,865		565,540							565,540			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/04/2017	01/04/2018	01/04/2018	Expiration	4,069	54,234,744	2270.75	1,189,320		2,660,064						(49,555)	2,660,064			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/05/2017	01/05/2018	01/05/2018	Expiration	185	36,119,622	2269	775,995		1,746,130						(32,333)	1,746,130			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/09/2017	01/09/2018	01/09/2018	Expiration	1,267	14,771,949	2268.9	273,839		600,760						(11,410)	600,760			
SPXDSUN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/12/2017	01/12/2018	01/12/2018	Expiration	2,002	98,344,990	2341.6489	2,186,796		6,575,557						(91,117)	6,575,557			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/13/2017	01/16/2018	01/16/2018	Expiration	237	11,144,454	2274.64	238,703		499,901						(9,946)	499,901			
SPXDSUN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/17/2017	01/17/2018	01/17/2018	Expiration	488	4,499,486	2347.803	76,502		641,113						(3,188)	641,113			
SPXDSUN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/24/2017	01/24/2018	01/24/2018	Expiration	279	4,789,968	2356.7429	74,367		704,309						(3,099)	704,309			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/26/2017	01/26/2018	01/26/2018	Expiration	219	88,095,454	2296.68	1,975,243		5,036,362						(82,302)	5,036,362			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	01/27/2017	01/29/2018	01/29/2018	Expiration	791	23,746,934	2294.69	504,723		1,205,894						(21,030)	1,205,894			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/07/2017	02/07/2018	02/07/2018	Expiration	283	22,590,716	2293.08	457,085		961,754						(57,136)	961,754			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/08/2017	02/08/2018	02/08/2018	Expiration	631	14,554,054	2294.67	257,011		610,275						(32,126)	610,275			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/10/2017	02/09/2018	02/09/2018	Expiration	1,814	56,198,759	2316.1	1,252,071		2,566,617						(156,509)	2,566,617			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/10/2016	02/10/2018	02/10/2018	Expiration	102	188,674	1851.86	7,264		37,735						(454)	37,735			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/10/2017	02/12/2018	02/12/2018	Expiration	545	24,288,386	2316.1	540,682		1,147,027						(67,585)	1,147,027			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/15/2017	02/15/2018	02/15/2018	Expiration	74	24,629,201	2349.25	547,580		1,197,108						(68,448)	1,197,108			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/21/2017	02/21/2018	02/21/2018	Expiration	186	22,394,480	2365.38	439,809		907,272						(54,976)	907,272			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/24/2017	02/23/2018	02/23/2018	Expiration	563	53,760,073	2367.34	1,214,987		2,592,956						(151,873)	2,592,956			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/24/2017	02/26/2018	02/26/2018	Expiration	799	26,249,274	2367.34	561,794		1,166,073						(70,224)	1,166,073			
SPXDSUN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	02/28/2017	02/28/2018	02/28/2018	Expiration	173	3,502,607	2407.863	52,812		297,644						(6,602)	297,644			
SPXDSUN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/01/2017	03/01/2018	03/01/2018	Expiration	282	9,622,550	2426.7871	165,837		758,538						(34,549)	758,538			
SPXDSUN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/03/2017	03/02/2018	03/02/2018	Expiration	453	17,686,664	2415.4829	327,670		1,535,318						(68,265)	1,535,318			
SPXDSUN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/03/2017	03/05/2018	03/05/2018	Expiration	242	2,489,813	2415.4829	38,740		205,796						(8,071)	205,796			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/06/2017	03/06/2018	03/06/2018	Expiration	257	6,345,991	2375.31	107,393		225,193						(22,374)	225,193			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/09/2017	03/09/2018	03/09/2018	Expiration	1,387	29,158,380	2364.87	691,735		1,525,281						(144,111)	1,525,281			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/13/2017	03/13/2018	03/13/2018	Expiration	1,008	8,943,801	2373.47	155,915		324,209						(32,482)	324,209			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/14/2017	03/14/2018	03/14/2018	Expiration	1,766	39,796,040	2365.45	899,466		1,947,757						(187,389)	1,947,757			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/15/2017	03/15/2018	03/15/2018	Expiration	534	43,443,378	2385.26	1,060,858		2,262,274						(221,012)	2,262,274			
SPXDSUN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/17/2017	03/16/2018	03/16/2018	Expiration	2,154	59,918,693	2427.3621	1,276,811		3,676,146						(266,002)	3,676,146			
SPXDSUN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/17/2017	03/19/2018	03/19/2018	Expiration	281	3,706,243	2427.3621	59,528		295,110						(12,402)	295,110			
SPXDSUN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/20/2017	03/20/2018	03/20/2018	Expiration	620	5,447,451	2423.041	100,259		475,583						(20,887)	475,583			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/23/2017	03/23/2018	03/23/2018	Expiration	1,950	37,497,721	2345.96	887,417		1,707,943						(184,879)	1,707,943			
SPXDSUN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/28/2017	03/28/2018	03/28/2018	Expiration	298	57,429,478	2415.96	1,275,182		2,917,127						(265,663)	2,917,127			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	03/29/2017	03/29/2018	03/29/2018	Expiration	5,228	82,811,639	2361.13	1,964,810		3,973,306						(409,335)	3,973,306			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/03/2017	04/03/2018	04/03/2018	Expiration	194	6,456,109	2358.84	114,309		259,958						(33,340)	259,958			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/05/2017	04/05/2018	04/05/2018	Expiration	3,714	62,441,441	2352.95	1,506,757		3,274,048						(439,471)	3,274,048			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/07/2017	04/07/2018	04/07/2018	Expiration	402	8,585,029	2355.54	152,143		347,387						(44,375)	347,387			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/07/2017	04/08/2018	04/08/2018	Expiration	788	13,575,043	2355.54	242,602		542,065						(70,759)	542,065			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/07/2017	04/09/2018	04/09/2018	Expiration	792	11,932,283	2355.54	203,370		462,226						(59,316)	462,226			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/10/2017	04/10/2018	04/10/2018	Expiration	329	7,548,680	2357.16	129,233		295,786						(37,693)	295,786			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/11/2017	04/11/2018	04/11/2018	Expiration	611	11,042,303	2353.78	195,305		429,316						(56,964)	429,316			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/12/2017	04/12/2018	04/12/2018	Expiration	672	11,551,815	2344.93	206,966		486,428						(60,365)	486,428			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/13/2017	04/13/2018	04/13/2018	Expiration	364	12,654,684	2328.95	237,703		536,109						(69,330)	536,109			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/13/2017	04/14/2018	04/14/2018	Expiration	480	12,293,543	2328.95	226,399		527,270						(66,033)	527,270			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/13/2017	04/15/2018	04/15/2018	Expiration	533	14,636,092	2328.95	271,005		618,801						(79,043)	618,801			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/13/2017	04/16/2018	04/16/2018	Expiration	852	10,223,202	2328.95	190,429		446,919						(55,542)	446,919			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/18/2017	04/18/2018	04/18/2018	Expiration	397	9,884,990	2342.19	176,145		410,827						(51,376)	410,827			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/26/2017	04/26/2018	04/26/2018	Expiration	195	37,927,815	2387.45	904,097		1,835,103						(263,695)	1,835,103			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/27/2017	04/27/2018	04/27/2018	Expiration	6,377	41,442,993	2388.77	950,876		1,895,590						(277,339)	1,895,590			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/28/2017	04/28/2018	04/28/2018	Expiration	365	10,425,619	2384.2	170,426		394,448						(49,707)	394,448			

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S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/28/2017	04/29/2018	04/29/2018	Expiration	281	11,427,583	2384.2	193,545		467,672						(56,451)	467,672			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	04/28/2017	04/30/2018	04/30/2018	Expiration	473	9,784,498	2384.2	167,547		407,269						(48,868)	407,269			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/02/2017	05/02/2018	05/02/2018	Expiration	1,837	34,038,386	2391.17	788,602		1,518,360						(295,726)	1,518,360			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/03/2017	05/03/2018	05/03/2018	Expiration	763	50,898,765	2388.13	1,111,753		2,232,137						(416,907)	2,232,137			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/04/2017	05/04/2018	05/04/2018	Expiration	2,283	35,309,460	2389.52	868,249		1,749,316						(325,593)	1,749,316			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/08/2017	05/08/2018	05/08/2018	Expiration	419	26,869,867	2399.38	550,913		1,077,816						(206,592)	1,077,816			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/09/2017	05/09/2018	05/09/2018	Expiration	238	29,631,839	2396.92	707,557		1,475,990						(265,334)	1,475,990			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/10/2017	05/10/2018	05/10/2018	Expiration	159	37,694,506	2399.63	908,361		1,981,058						(340,635)	1,981,058			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/12/2017	05/11/2018	05/11/2018	Expiration	8,759	106,682,497	2390.9	2,477,542		5,203,411						(928,534)	5,203,411			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/12/2017	05/14/2018	05/14/2018	Expiration	312	27,733,552	2390.9	541,890		1,076,386						(203,209)	1,076,386			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/17/2017	05/17/2018	05/17/2018	Expiration	602	37,573,028	2357.03	980,414		2,196,010						(367,655)	2,196,010			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/19/2017	05/19/2018	05/19/2018	Expiration	492	13,632,239	2381.73	241,638		579,509						(90,614)	579,509			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/19/2017	05/20/2018	05/20/2018	Expiration	243	12,862,261	2381.73	234,125		545,712						(87,797)	545,712			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/19/2017	05/21/2018	05/21/2018	Expiration	282	8,632,509	2381.73	149,023		347,499						(55,883)	347,499			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/22/2017	05/22/2018	05/22/2018	Expiration	682	29,139,019	2394.02	656,433		1,370,573						(246,162)	1,370,573			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/24/2017	05/24/2018	05/24/2018	Expiration	290	12,771,731	2404.39	222,668		523,498						(83,501)	523,498			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/25/2017	05/25/2018	05/25/2018	Expiration	183	24,337,482	2415.07	597,412		1,233,587						(224,029)	1,233,587			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/30/2017	05/30/2018	05/30/2018	Expiration	408	27,670,817	2412.91	613,357		1,316,863						(230,009)	1,316,863			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	05/31/2017	05/31/2018	05/31/2018	Expiration	142	27,488,566	2411.8	684,839		1,390,146						(256,814)	1,390,146			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/01/2017	06/01/2018	06/01/2018	Expiration	2,984	43,748,383	2430.06	1,070,295		2,159,541						(490,552)	2,159,541			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/09/2017	06/09/2018	06/09/2018	Expiration	618	12,591,118	2431.77	224,076		503,347						(102,701)	503,347			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/09/2017	06/10/2018	06/10/2018	Expiration	449	13,340,942	2431.77	222,730		510,040						(102,085)	510,040			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/09/2017	06/11/2018	06/11/2018	Expiration	366	10,712,711	2431.77	193,810		454,539						(88,830)	454,539			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/12/2017	06/12/2018	06/12/2018	Expiration	157	29,004,790	2429.39	654,627		1,370,863						(300,038)	1,370,863			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/15/2017	06/15/2018	06/15/2018	Expiration	184	9,931,321	2432.46	175,168		388,863						(80,286)	388,863			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/19/2017	06/19/2018	06/19/2018	Expiration	170	29,749,168	2453.46	674,960		1,350,925						(309,356)	1,350,925			
SPXDSUN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/20/2017	06/20/2018	06/20/2018	Expiration	309	5,032,529	2489.4	82,658		298,296						(37,885)	298,296			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/21/2017	06/21/2018	06/21/2018	Expiration	2,266	38,866,540	2435.61	924,045		1,868,397						(423,520)	1,868,397			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/22/2017	06/22/2018	06/22/2018	Expiration	306	10,516,783	2434.5	188,624		436,664						(86,453)	436,664			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/27/2017	06/27/2018	06/27/2018	Expiration	1,745	33,019,962	2419.38	807,232		1,585,583						(369,981)	1,585,583			
S&P 500 Indx Opt MOPTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	06/29/2017	06/29/2018	06/29/2018	Expiration	4,066	39,125,490	2419.7	732,950		1,294,500						(335,936)	1,294,500			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/03/2017	07/03/2018	07/03/2018	Expiration	438	6,509,292	2429.01	114,786		256,096						(62,176)	256,096			
S&P 500 Indx Opt MOPTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/06/2017	07/06/2018	07/06/2018	Expiration	1,920	52,400,833	2409.75	941,978		2,090,191						(508,952)	2,090,191			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/07/2017	07/07/2018	07/07/2018	Expiration	437	13,694,923	2425.18	248,337		563,395						(134,516)	563,395			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/07/2017	07/08/2018	07/08/2018	Expiration	546	9,495,488	2425.18	172,411		395,272						(93,389)	395,272			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/07/2017	07/09/2018	07/09/2018	Expiration	644	11,038,853	2425.18	188,417		435,919						(102,059)	435,919			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/13/2017	07/13/2018	07/13/2018	Expiration	1,378	46,012,536	2447.83	989,623		2,111,587						(536,046)	2,111,587			
SPXDSUN Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/17/2017	07/17/2018	07/17/2018	Expiration	964	15,386,374	2482.41	264,920		824,689						(143,498)	824,689			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/26/2017	07/26/2018	07/26/2018	Expiration	153	12,876,543	2477.83	213,753		518,093						(115,783)	518,093			
S&P 500 Indx Opt MOPTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	07/27/2017	07/27/2018	07/27/2018	Expiration	4,474	38,090,591	2475.42	738,378		287,529						(399,955)	287,529			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/02/2017	08/02/2018	08/02/2018	Expiration	103	11,307,970	2477.57	191,556		448,785						(119,722)	448,785			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/04/2017	08/04/2018	08/04/2018	Expiration	350	55,003,034	2476.83	1,023,059		2,801,343						(639,412)	2,801,343			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/04/2017	08/05/2018	08/05/2018	Expiration	517	58,731,506	2476.83	1,046,562		1,977,944						(654,101)	1,977,944			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/04/2017	08/06/2018	08/06/2018	Expiration	503	40,402,399	2476.83	732,380		1,650,073						(457,738)	1,650,073			
S&P 500 Indx Opt MOPTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/07/2017	08/07/2018	08/07/2018	Expiration	1,761	31,299,800	2480.91	593,200		1,286,310						(370,750)	1,286,310			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/08/2017	08/08/2018	08/08/2018	Expiration	216	10,939,515	2474.92	190,409		471,920						(119,005)	471,920			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/14/2017	08/14/2018	08/14/2018	Expiration	1,115	33,138,251	2465.84	686,087		1,425,564						(428,805)	1,425,564			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/16/2017	08/16/2018	08/16/2018	Expiration	186	10,005,772	2468.11	197,747		491,745						(123,592)	491,745			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/25/2017	08/24/2018	08/24/2018	Expiration	330	113,502,728	2443.05	2,568,760		5,475,281						(1,605,475)	5,475,281			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/25/2017	08/27/2018	08/27/2018	Expiration	2,103	27,943,975	2443.05	557,829		1,100,990						(348,643)	1,100,990			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/29/2017	08/29/2018	08/29/2018	Expiration	274	10,363,825	2446.3	204,044		482,691						(127,528)	482,691			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/30/2017	08/30/2018	08/30/2018	Expiration	211	35,779,573	2457.59	844,833		1,905,133						(528,021)	1,905,133			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	08/31/2017	08/31/2018	08/31/2018	Expiration	2,342	37,432,432	2471.65	881,716		1,916,712						(550,196)	1,916,712			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/08/2017	09/08/2018	09/08/2018	Expiration	650	13,592,063	2461.43	264,274		560,462						(187,194)	560,462			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/08/2017	09/09/2018	09/09/2018	Expiration	480	16,936,946	2461.43	320,036		708,137						(226,692)	708,137			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/08/2017	09/10/2018	09/10/2018	Expiration	293	10,818,943	2461.43	216,968		496,820						(153,686)	496,820			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/12/2017	09/12/2018	09/12/2018	Expiration	963	23,583,256	2496.48	511,612		1,060,297						(362,392)	1,060,297			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/14/2017	09/14/2018	09/14/2018	Expiration	2,254	37,315,177	2495.62	859,872		1,815,922						(609,076)	1,815,922			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/22/2017	09/21/2018	09/21/2018	Expiration	4,683	68,922,530	2502.22	1,651,063		3,550,331						(1,169,503)	3,550,331			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/22/2017	09/24/2018	09/24/2018	Expiration	692	27,201,780	2502.22	578,062		1,154,421						(409,460)	1,154,421			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/25/2017	09/25/2018	09/25/2018	Expiration	347	11,526,076	2496.66	213,549		474,187						(151,264)	474,187			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/26/2017	09/26/2018	09/26/2018	Expiration	277	11,624,810	2496.84	214,511		515,788						(151,945)	515,788			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/27/2017	09/27/2018	09/27/2018	Expiration	1,278	37,308,215	2507.04	863,264		1,798,868						(611,479)	1,798,868			
S&P 500 Index Option MAV			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	09/28/2016	09/28/2018	09/28/2018	Expiration	51	110,793	2171.37	2,570		13,540						(910)	13,540			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/02/2017	10/02/2018	10/02/2018	Expiration	1,412	24,600,570	2529.12	567,845		1,240,739						(449,544)	1,240,739			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/04/2017	10/04/2018	10/04/2018	Expiration	1,577	36,295,491	2537.74	851,031		1,753,237						(673,733)	1,753,237			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/09/2017	10/09/2018	10/09/2018	Expiration	1,448	28,939,028	2544.73	667,732		1,346,930						(528,621)	1,346,930			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/10/2017	10/10/2018	10/10/2018	Expiration	581	43,827,378	2550.64	931,275		1,764,476						(737,259)	1,764,476			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/12/2017	10/12/2018	10/12/2018	Expiration	375	39,642,242	2550.93	963,340		1,690,464						(762,644)	1,690,464			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/17/2017	10/17/2018	10/17/2018	Expiration	661	31,990,370	2559.36	786,206		1,446,908						(622,413)	1,446,908			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/20/2017	10/19/2018	10/19/2018	Expiration	503	74,738,192	2575.21	1,735,064		3,002,403						(1,373,592)	3,002,403			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/20/2017	10/22/2018	10/22/2018	Expiration	1,514	25,927,971	2575.21	537,416		932,447						(425,454)	932,447			
S&P 500 Index Option PTPT			Equity/Index	WAC KB1H1DSPRFMYMCUFXT09	10/25/2017	10/25/2018	10/25/2018	Expiration	1,760	44,964,068	2557.15	1,061,792		1,708,753						(840,585)	1,708,753			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option PTPT			Equity/Index	WAC KBTH1DSPRFMYMCUFXT09	10/27/2017	10/26/2018	10/26/2018	Expiration	416	91,901,298	2581.07	2,128,631		2,741,689						(1,685,166)	2,741,689			
Dow Index Option MAV			Equity/Index	WAC KBTH1DSPRFMYMCUFXT09	10/27/2017	10/27/2018	10/27/2018	Expiration	27	3,045,826	23434.19	50,938		112,878						(40,326)	112,878			
Dow Index Option MAV			Equity/Index	WAC KBTH1DSPRFMYMCUFXT09	10/27/2017	10/28/2018	10/28/2018	Expiration	25	2,712,950	23434.19	45,505		101,387						(36,025)	101,387			
S&P 500 Index Option PTPT			Equity/Index	WAC KBTH1DSPRFMYMCUFXT09	10/27/2017	10/29/2018	10/29/2018	Expiration	1,395	31,881,940	2581.07	656,525		751,701						(519,749)	751,701			
Dow Index Option PTPT			Equity/Index	WAC KBTH1DSPRFMYMCUFXT09	10/30/2017	10/30/2018	10/30/2018	Expiration	46	4,667,100	23348.74	85,508		172,741						(67,694)	172,741			
S&P 500 Index Option PTPT			Equity/Index	WAC KBTH1DSPRFMYMCUFXT09	10/31/2017	10/31/2018	10/31/2018	Expiration	213	36,486,872	2575.26	869,510		1,348,967						(688,362)	1,348,967			
Dow Index Option PTPT			Equity/Index	WAC KBTH1DSPRFMYMCUFXT09	11/01/2017	11/01/2018	11/01/2018	Expiration	88	8,176,923	23435.01	150,358		314,093						(131,563)	314,093			
Dow Index Option PTPT			Equity/Index	WAC KBTH1DSPRFMYMCUFXT09	11/03/2017	11/02/2018	11/02/2018	Expiration	92	5,967,462	23539.19	125,193		224,958						(109,544)	224,958			
Dow Index Option MAV			Equity/Index	WAC KBTH1DSPRFMYMCUFXT09	11/03/2017	11/03/2018	11/03/2018	Expiration	42	3,308,556	23539.19	53,898		117,416						(47,161)	117,416			
Dow Index Option MAV			Equity/Index	WAC KBTH1DSPRFMYMCUFXT09	11/03/2017	11/04/2018	11/04/2018	Expiration	30	1,469,243	23539.19	25,765		57,352						(22,545)	57,352			
Dow Index Option PTPT			Equity/Index	WAC KBTH1DSPRFMYMCUFXT09	11/03/2017	11/05/2018	11/05/2018	Expiration	45	3,475,907	23539.19	65,285		127,801						(57,124)	127,801			
Dow Index Option PTPT			Equity/Index	WAC KBTH1DSPRFMYMCUFXT09	11/07/2017	11/07/2018	11/07/2018	Expiration	49	4,568,858	23557.23	84,700		165,946						(74,112)	165,946			
Dow Index Option PTPT			Equity/Index	WAC KBTH1DSPRFMYMCUFXT09	11/10/2017	11/09/2018	11/09/2018	Expiration	33	6,658,625	23422.21	130,748		233,257						(114,404)	233,257			
Dow Index Option MAV			Equity/Index	WAC KBTH1DSPRFMYMCUFXT09	11/10/2017	11/10/2018	11/10/2018	Expiration	48	4,142,804	23422.21	72,892		156,283						(63,781)	156,283			
Dow Index Option MAV			Equity/Index	WAC KBTH1DSPRFMYMCUFXT09	11/10/2017	11/11/2018	11/11/2018	Expiration	27	2,387,860	23422.21	46,277		102,280						(40,492)	102,280			
Dow Index Option PTPT			Equity/Index	WAC KBTH1DSPRFMYMCUFXT09	11/10/2017	11/12/2018	11/12/2018	Expiration	43	6,150,742	23422.21	115,333		222,674						(100,917)	222,674			
Dow Index Option PTPT			Equity/Index	WAC KBTH1DSPRFMYMCUFXT09	11/13/2017	11/13/2018	11/13/2018	Expiration	23	4,152,689	23439.7	87,494		170,782						(76,557)	170,782			
Dow Index Option PTPT			Equity/Index	WAC KBTH1DSPRFMYMCUFXT09	11/14/2017	11/14/2018	11/14/2018	Expiration	31	3,882,358	23409.47	73,994		142,727						(64,744)	142,727			
Dow Index Option PTPT			Equity/Index	WAC KBTH1DSPRFMYMCUFXT09	11/17/2017	11/16/2018	11/16/2018	Expiration	155	7,718,488	23358.24	151,759		273,280						(132,789)	273,280			
Dow Index Option MAV			Equity/Index	WAC KBTH1DSPRFMYMCUFXT09	11/17/2017	11/17/2018	11/17/2018	Expiration	38	3,153,214	23358.24	54,822		115,542						(47,969)	115,542			
Dow Index Option MAV			Equity/Index	WAC KBTH1DSPRFMYMCUFXT09	11/17/2017	11/18/2018	11/18/2018	Expiration	44	1,862,514	23358.24	34,486		73,947						(30,175)	73,947			
Dow Index Option PTPT			Equity/Index	WAC KBTH1DSPRFMYMCUFXT09	11/17/2017	11/19/2018	11/19/2018	Expiration	38	4,899,585	23358.24	96,411		184,623						(84,359)	184,623			
S&P 500 Index Option PTPT			Equity/Index	WAC KBTH1DSPRFMYMCUFXT09	11/22/2017	11/21/2018	11/21/2018	Expiration	195	33,597,694	2597.08	809,378		672,529						(708,206)	672,529			
S&P 500 Index Option PTPT			Equity/Index	WAC KBTH1DSPRFMYMCUFXT09	11/22/2017	11/23/2018	11/23/2018	Expiration	370	30,507,158	2597.08	692,921		416,773						(606,306)	416,773			
Dow Index Option PTPT			Equity/Index	WAC KBTH1DSPRFMYMCUFXT09	11/28/2017	11/28/2018	11/28/2018	Expiration	18	4,220,322	23836.71	84,606		161,964						(74,031)	161,964			
S&P 500 Index Option PTPT			Equity/Index	WAC KBTH1DSPRFMYMCUFXT09	11/29/2017	11/29/2018	11/29/2018	Expiration	4,086	29,452,641	2626.07	697,540		1,010,643						(610,348)	1,010,643			
Dow Index Option PTPT			Equity/Index	WAC KBTH1DSPRFMYMCUFXT09	12/06/2017	12/06/2018	12/06/2018	Expiration	74	6,464,944	24140.91	129,734		202,095						(124,328)	202,095			
Dow Index Option PTPT			Equity/Index	WAC KBTH1DSPRFMYMCUFXT09	12/08/2017	12/07/2018	12/07/2018	Expiration	65	8,518,410	24329.16	173,854		19,630						(166,610)	19,630			
Dow Index Option MAV			Equity/Index	WAC KBTH1DSPRFMYMCUFXT09	12/08/2017	12/08/2018	12/08/2018	Expiration	18	3,173,304	24329.16	56,948		86,739						(54,575)	86,739			
Dow Index Option MAV			Equity/Index	WAC KBTH1DSPRFMYMCUFXT09	12/08/2017	12/09/2018	12/09/2018	Expiration	28	3,562,140	24329.16	63,768		107,924						(61,111)	107,924			
Dow Index Option PTPT			Equity/Index	WAC KBTH1DSPRFMYMCUFXT09	12/08/2017	12/10/2018	12/10/2018	Expiration	40	3,001,358	24329.16	60,092		32,136						(57,588)	32,136			
SPXDSUN Index Option PTPT			Equity/Index	WAC KBTH1DSPRFMYMCUFXT09	12/12/2017	12/12/2018	12/12/2018	Expiration	395	46,151,155	2660.7	999,545		104,968						(957,897)	104,968			
S&P 500 Index Option PTPT			Equity/Index	WAC KBTH1DSPRFMYMCUFXT09	12/13/2017	12/13/2018	12/13/2018	Expiration	714	57,193,334	2662.85	1,217,073		502,472						(1,166,361)	502,472			
Dow Index Option PTPT			Equity/Index	WAC KBTH1DSPRFMYMCUFXT09	12/14/2017	12/14/2018	12/14/2018	Expiration	97	14,024,567	24508.66	270,602		54,549						(259,327)	54,549			
Dow Index Option MAV			Equity/Index	WAC KBTH1DSPRFMYMCUFXT09	12/15/2017	12/15/2018	12/15/2018	Expiration	47	2,439,148	24651.74	42,461		42,795						(40,692)	42,795			
Dow Index Option MAV			Equity/Index	WAC KBTH1DSPRFMYMCUFXT09	12/15/2017	12/16/2018	12/16/2018	Expiration	17	2,921,731	24651.74	50,845		65,775						(48,727)	65,775			
Dow Index Option PTPT			Equity/Index	WAC KBTH1DSPRFMYMCUFXT09	12/15/2017	12/17/2018	12/17/2018	Expiration	38	4,333,781	24651.74	77,890		44,996						(74,645)	44,996			
S&P 500 Index Option MAV			Equity/Index	WAC KBTH1DSPRFMYMCUFXT09	12/18/2017	12/18/2018	12/18/2018	Expiration	1,287	17,581,456	2690.16	308,039		307,274						(295,204)	307,274			
S&P 500 Index Option PTPT			Equity/Index	WAC KBTH1DSPRFMYMCUFXT09	12/22/2017	12/21/2018	12/21/2018	Expiration	550	91,294,186	2683.34	2,290,042								(2,194,623)				
S&P 500 Index Option PTPT			Equity/Index	WAC KBTH1DSPRFMYMCUFXT09	12/22/2017	12/24/2018	12/24/2018	Expiration	242	15,096,987	2683.34	295,842								(283,515)				
EXPIRED OPTION RECOVER-LEHMAN			Equity/Index	LEH	03/31/2014	12/31/2014	12/31/2014							54							54			
0349999999. Subtotal - Purchased Options - Other - Other												698,469,610		1,407,419,131			XXX			(373,169,085)	1,407,419,131			XXX
0359999999. Subtotal - Purchased Options - Other												698,469,610		1,407,419,131			XXX			(373,169,085)	1,407,419,131			XXX
0369999999. Total Purchased Options - Call Options and Warrants																	XXX							XXX
0379999999. Total Purchased Options - Put Options																	XXX							XXX
0389999999. Total Purchased Options - Caps																	XXX							XXX
0399999999. Total Purchased Options - Floors																	XXX							XXX
0409999999. Total Purchased Options - Collars																	XXX							XXX
0419999999. Total Purchased Options - Other												698,469,610		1,407,419,131			XXX			(373,169,085)	1,407,419,131			XXX
0429999999. Total Purchased Options												698,469,610		1,407,419,131			XXX			(373,169,085)	1,407,419,131			XXX
0499999999. Subtotal - Written Options - Hedging Effective																	XXX							XXX
0569999999. Subtotal - Written Options - Hedging Other																	XXX							XXX
0639999999. Subtotal - Written Options - Replications																	XXX							XXX
0709999999. Subtotal - Written Options - Income Generation																	XXX							XXX
S&P Digital			Equity/Index	EGL	12/30/2016	01/02/2018	01/02/2018	Expiration	(3)	(5,633)	2238.83	(86)		(141)							(141)			
S&P 500 Index Option PTPT			Equity/Index	EGL	01/03/2017	01/03/2018	01/03/2018	Expiration	(27)	(113,057)	2257.83	(4,812)		(14,591)						201	(14,591)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	01/04/2017	01/04/2018	01/04/2018	Expiration	(29)	(831,044)	2352.458	(29,648)		(109,964)						1,235	(109,964)			
UST 2.00% 12/01/17 Total Return Options			Equity/Index	EGL	01/04/2017	01/05/2018	01/05/2018	Expiration	(69)	(1,462,107)	98	(58,712)		(197,072)						2,446	(197,072)			
S&P 500 Index Option PTPT			Equity/Index	EGL	01/06/2017	01/08/2018	01/08/2018	Expiration	(29)	(356,788)	2276.98	(11,067)		(28,095)						461	(28,095)			
S&P 500 Index Option PTPT			Equity/Index	EGL	01/09/2017	01/09/2018	01/09/2018	Expiration	(26)	(58,376)	2268.9	(3,263)		(12,411)						136	(12,411)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	01/10/2017	01/10/2018	01/10/2018	Expiration	(15)	(163,706)	2340.198	(6,904)		(26,032)						288	(26,032)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	01/11/2017	01/11/2018	01/11/2018	Expiration	(15)	(416,330)	2344.261	(16,363)		(56,375)						682	(56,375)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	01/13/2017	01/12/2018	01/12/2018	Expiration	(9)	(2,448,759)	2342.9009	(90,770)		(284,927)						3,782	(284,927)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	01/13/2017	01/13/2018	01/13/2018	Expiration	(2)	(3,961)	2274.64	(110)		(678)						5	(678)			
S&P 500 Index Option PTPT			Equity/Index	EGL	01/17/2017	01/17/2018	01/17/2018	Expiration	(22)	(104,951)	2267.89	(4,195)		(14,219)						175	(14,219)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	01/18/2017	01/18/2018	01/18/2018	Expiration	(5)	(315,844)	2350.572	(13,018)		(43,607)						542	(43,607)			

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 Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted 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 2.00% 12/01/17 Total Return Options			Equity/Index	EGL	01/18/2017	01/19/2018	01/19/2018	Expiration	(55)	(1,468,339)	98	(58,075)		(200,631)						2,420	(200,631)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	01/20/2017	01/20/2018	01/20/2018	Expiration	(4)	(9,152)	2271.31	(256)		(1,367)						11	(1,367)			
S&P 500 Index Option PTPT			Equity/Index	EGL	01/20/2017	01/22/2018	01/22/2018	Expiration	(8)	(269,229)	2271.31	(11,115)		(39,497)						463	(39,497)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	01/23/2017	01/23/2018	01/23/2018	Expiration	(6)	(279,078)	2346.5129	(11,241)		(41,318)						468	(41,318)			
S&P 500 Index Option PTPT			Equity/Index	EGL	01/24/2017	01/24/2018	01/24/2018	Expiration	(63)	(346,108)	2280.07	(13,114)		(45,317)						546	(45,317)			
S&P 500 Index Option PTPT			Equity/Index	EGL	01/25/2017	01/25/2018	01/25/2018	Expiration	(337)	(964,169)	2298.37	(47,329)		(191,557)						1,972	(191,557)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	01/27/2017	01/26/2018	01/26/2018	Expiration	(16)	(1,864,561)	2355.522	(69,747)		(252,436)						2,906	(252,436)			
S&P Digital			Equity/Index	EGL	01/27/2017	01/29/2018	01/29/2018	Expiration	(2)	(493,674)	2294.69	(17,985)		(61,363)						749	(61,363)			
S&P 500 Index Option PTPT			Equity/Index	EGL	01/30/2017	01/30/2018	01/30/2018	Expiration	(123)	(654,994)	2280.9	(22,771)		(70,236)						949	(70,236)			
S&P Digital			Equity/Index	EGL	01/31/2017	01/31/2018	01/31/2018	Expiration	(3)	(537,813)	2278.87	(30,261)		(127,127)						1,261	(127,127)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	02/01/2017	02/01/2018	02/01/2018	Expiration	(36)	(1,003,453)	2341.95	(40,450)		(157,998)						5,056	(157,998)			
UST 2.00% 12/01/17 Total Return Options			Equity/Index	EGL	02/01/2017	02/02/2018	02/02/2018	Expiration	(759)	(2,561,450)	98	(93,054)		(293,230)						11,632	(293,230)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	02/03/2017	02/04/2018	02/04/2018	Expiration	(6)	(13,419)	2297.42	(300)		(1,953)						37	(1,953)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	02/03/2017	02/05/2018	02/05/2018	Expiration	(23)	(519,826)	2353.21	(16,916)		(43,837)						2,115	(43,837)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	02/06/2017	02/06/2018	02/06/2018	Expiration	(9)	(368,834)	2347.967	(13,235)		(37,876)						1,654	(37,876)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	02/07/2017	02/07/2018	02/07/2018	Expiration	(15)	(261,169)	2353.969	(12,874)		(42,103)						1,609	(42,103)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	02/08/2017	02/08/2018	02/08/2018	Expiration	(34)	(784,313)	2356.969	(32,281)		(77,087)						4,035	(77,087)			
UST 2.00% 12/01/17 Total Return Options			Equity/Index	EGL	02/08/2017	02/09/2018	02/09/2018	Expiration	(82)	(1,893,605)	98	(73,002)		(170,269)						9,125	(170,269)			
S&P Digital			Equity/Index	EGL	02/10/2017	02/12/2018	02/12/2018	Expiration	(2)	(397,296)	2316.1	(16,193)		(41,677)						2,024	(41,677)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	02/13/2017	02/13/2018	02/13/2018	Expiration	(8)	(390,488)	2380.1741	(14,052)		(34,873)						1,757	(34,873)			
S&P 500 Index Option PTPT			Equity/Index	EGL	02/14/2017	02/14/2018	02/14/2018	Expiration	(101)	(236,375)	2337.58	(12,682)		(36,509)						1,585	(36,509)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	02/15/2017	02/15/2018	02/15/2018	Expiration	(12)	(384,893)	2393.5969	(16,062)		(47,462)						2,008	(47,462)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	02/16/2017	02/16/2018	02/16/2018	Expiration	(34)	(2,346,959)	2394.895	(87,280)		(238,294)						10,910	(238,294)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	02/17/2017	02/17/2018	02/17/2018	Expiration	(3)	(7,801)	2351.16	(168)		(577)						21	(577)			
S&P Digital			Equity/Index	EGL	02/17/2017	02/20/2018	02/20/2018	Expiration	(16)	(239,929)	2351.16	(6,607)		(15,156)						826	(15,156)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	02/21/2017	02/21/2018	02/21/2018	Expiration	(5)	(405,593)	2413.479	(18,607)		(48,960)						2,326	(48,960)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	02/22/2017	02/22/2018	02/22/2018	Expiration	(125)	(803,420)	2411.0459	(29,978)		(89,447)						3,747	(89,447)			
UST 2.25% 08/23/17 Total Return Options			Equity/Index	EGL	02/22/2017	02/23/2018	02/23/2018	Expiration	(541)	(1,999,863)	98	(77,090)		(217,583)						9,636	(217,583)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	02/24/2017	02/24/2018	02/24/2018	Expiration	(12)	(28,990)	2367.34	(629)		(2,419)						79	(2,419)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	02/24/2017	02/25/2018	02/25/2018	Expiration	(2)	(4,865)	2367.34	(105)		(430)						13	(430)			
S&P 500 Index Option PTPT			Equity/Index	EGL	02/24/2017	02/26/2018	02/26/2018	Expiration	(144)	(637,240)	2367.34	(20,195)		(48,818)						2,524	(48,818)			
S&P Digital			Equity/Index	EGL	02/27/2017	02/27/2018	02/27/2018	Expiration	(5)	(263,375)	2369.75	(9,121)		(22,786)						1,140	(22,786)			
S&P 500 Index Option PTPT			Equity/Index	EGL	02/28/2017	02/28/2018	02/28/2018	Expiration	(128)	(430,526)	2363.64	(20,717)		(52,198)						2,590	(52,198)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	03/01/2017	03/01/2018	03/01/2018	Expiration	(18)	(1,976,462)	2426.7871	(82,889)		(174,463)						17,269	(174,463)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	03/03/2017	03/02/2018	03/02/2018	Expiration	(24)	(1,468,718)	2415.4829	(62,698)		(144,658)						13,062	(144,658)			
S&P 500 Index Option PTPT			Equity/Index	EGL	03/03/2017	03/05/2018	03/05/2018	Expiration	(27)	(63,736)	2383.12	(1,495)		(2,868)						311	(2,868)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	03/06/2017	03/06/2018	03/06/2018	Expiration	(83)	(675,245)	2412.2147	(24,148)		(68,293)						5,031	(68,293)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	03/07/2017	03/07/2018	03/07/2018	Expiration	(22)	(428,250)	2406.3469	(18,931)		(51,903)						3,944	(51,903)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	03/08/2017	03/08/2018	03/08/2018	Expiration	(16)	(1,438,493)	2405.3779	(64,422)		(173,816)						13,421	(173,816)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	03/10/2017	03/09/2018	03/09/2018	Expiration	(6)	(1,577,663)	2412.7261	(61,867)		(170,765)						12,889	(170,765)			
S&P 500 Index Option PTPT			Equity/Index	EGL	03/10/2017	03/12/2018	03/12/2018	Expiration	(9)	(188,350)	2372.6	(5,101)		(9,898)						1,063	(9,898)			
S&P 500 Index Option PTPT			Equity/Index	EGL	03/13/2017	03/13/2018	03/13/2018	Expiration	(57)	(248,456)	2373.47	(9,181)		(23,370)						1,913	(23,370)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	03/14/2017	03/14/2018	03/14/2018	Expiration	(13)	(429,321)	2409.3269	(20,393)		(57,848)						4,248	(57,848)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	03/15/2017	03/15/2018	03/15/2018	Expiration	(5)	(994,705)	2428.083	(41,609)		(105,882)						8,668	(105,882)			
UST 2.25% 08/23/17 Total Return Options			Equity/Index	EGL	03/15/2017	03/16/2018	03/16/2018	Expiration	(257)	(1,928,260)	98	(74,623)		(199,300)						15,546	(199,300)			
S&P 500 Index Option PTPT			Equity/Index	EGL	03/17/2017	03/19/2018	03/19/2018	Expiration	(5)	(136,086)	2378.25	(3,530)		(7,529)						735	(7,529)			
S&P 500 Index Option PTPT			Equity/Index	EGL	03/20/2017	03/20/2018	03/20/2018	Expiration	(76)	(526,562)	2373.47	(19,606)		(45,964)						4,085	(45,964)			
S&P 500 Index Option PTPT			Equity/Index	EGL	03/21/2017	03/21/2018	03/21/2018	Expiration	(7)	(541,358)	2344.02	(22,800)		(59,724)						4,750	(59,724)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	03/22/2017	03/22/2018	03/22/2018	Expiration	(51)	(1,729,035)	2413.7319	(70,985)		(162,962)						14,789	(162,962)			
UST 2.25% 08/23/17 Total Return Options			Equity/Index	EGL	03/22/2017	03/23/2018	03/23/2018	Expiration	(398)	(1,881,737)	98	(63,335)		(127,897)						13,195	(127,897)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	03/24/2017	03/24/2018	03/24/2018	Expiration	(18)	(55,144)	2343.98	(1,244)		(2,054)						259	(2,054)			
S&P 500 Index Option PTPT			Equity/Index	EGL	03/24/2017	03/26/2018	03/26/2018	Expiration	(22)	(51,825)	2343.98	(1,233)		(2,332)						257	(2,332)			
S&P 500 Index Option PTPT			Equity/Index	EGL	03/27/2017	03/27/2018	03/27/2018	Expiration	(24)	(522,223)	2341.59	(20,399)		(40,959)						4,250	(40,959)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	03/28/2017	03/28/2018	03/28/2018	Expiration	(9)	(1,106,710)	2415.96	(45,554)		(89,220)						9,491	(89,220)			
UST 2.25% 08/23/17 Total Return Options			Equity/Index	EGL	03/29/2017	03/29/2018	03/29/2018	Expiration	(196)	(3,800,189)	98	(157,182)		(339,779)						32,746	(339,779)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	03/30/2017	03/30/2018	03/30/2018	Expiration	(14)	(32,501)	2368.06	(712)		(1,684)						148	(1,684)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	03/31/2017	04/01/2018	04/01/2018	Expiration	(2)	(5,611)	2362.72	(123)		(348)						26	(348)			
S&P 500 Index Option PTPT			Equity/Index	EGL	03/31/2017	04/02/2018	04/02/2018	Expiration	(21)	(418,521)	2362.72	(11,569)		(22,796)						2,410	(22,796)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/03/2017	04/03/2018	04/03/2018	Expiration	(139)	(572,894)	2358.84	(24,225)		(50,193)						7,066	(50,193)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/04/2017	04/04/2018	04/04/2018	Expiration	(67)	(1,283,679)	2360.16	(57,958)		(129,729)						16,904	(129,729)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/05/2017	04/05/2018	04/05/2018	Expiration	(566)	(2,405,650)	2352.95	(95,884)		(231,069)						27,966	(231,069)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/07/2017	04/06/2018	04/06/2018	Expiration	(68)	(2,150,877)	2355.54	(89,374)		(176,361)						26,067	(176,361)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	04/07/2017	04/09/2018	04/09/2018	Expiration	(4)	(23,602)	2355.54	(541)		(820)						158	(820)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/10/2017	04/10/2018	04/10/2018	Expiration	(9)	(465,946)	2357.16	(24,509)		(57,529)						7,148	(57,529)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/11/2017	04/11/2018	04/11/2018	Expiration	(143)	(883,301)	2353.78	(35,854)		(77,185)						10,457	(77,185)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	04/12/2017	04/12/2018	04/12/2018	Expiration	(17)	(827,468)	2409.551	(32,320)		(76,733)						9,427	(76,733)			

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 Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted 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 2.25% 08/23/17 Total																								
Return Options			Equity/Index	EGL	04/12/2017	04/13/2018	04/13/2018	Expiration	(324)	(1,713,423)	98	(65,350)		(152,619)						19,060	(152,619)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	04/13/2017	04/15/2018	04/15/2018	Expiration	(1)	(2,674)	2328.95	(59)		(186)						17	(186)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/13/2017	04/16/2018	04/16/2018	Expiration	(7)	(107,209)	2328.95	(3,114)		(6,709)						908	(6,709)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/17/2017	04/17/2018	04/17/2018	Expiration	(10)	(730,283)	2349.01	(30,802)		(79,248)						8,984	(79,248)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	04/18/2017	04/18/2018	04/18/2018	Expiration	(27)	(737,111)	2406.2351	(28,986)		(80,297)						8,454	(80,297)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/19/2017	04/19/2018	04/19/2018	Expiration	(315)	(1,008,079)	2338.17	(46,205)		(124,550)						13,476	(124,550)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	04/20/2017	04/20/2018	04/20/2018	Expiration	(22)	(2,433,612)	2417.7461	(102,113)		(246,049)						29,783	(246,049)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	04/21/2017	04/21/2018	04/21/2018	Expiration	(7)	(15,420)	2348.69	(344)		(931)						100	(931)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/21/2017	04/23/2018	04/23/2018	Expiration	(15)	(55,808)	2348.69	(2,406)		(5,758)						702	(5,758)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	04/24/2017	04/24/2018	04/24/2018	Expiration	(17)	(968,417)	2436.304	(41,173)		(86,984)						12,009	(86,984)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/25/2017	04/25/2018	04/25/2018	Expiration	(157)	(832,784)	2388.61	(30,461)		(61,222)						8,884	(61,222)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/26/2017	04/26/2018	04/26/2018	Expiration	(39)	(1,092,244)	2387.45	(43,453)		(94,899)						12,674	(94,899)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/27/2017	04/27/2018	04/27/2018	Expiration	(206)	(2,704,262)	2388.77	(105,118)		(234,240)						30,659	(234,240)			
S&P 500 Index Option PTPT			Equity/Index	EGL	04/28/2017	04/30/2018	04/30/2018	Expiration	(15)	(149,548)	2384.2	(4,529)		(9,220)						1,321	(9,220)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	05/01/2017	05/01/2018	05/01/2018	Expiration	(25)	(1,007,608)	2438.6001	(43,377)		(95,699)						16,266	(95,699)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	05/02/2017	05/02/2018	05/02/2018	Expiration	(3)	(1,041,943)	2436.2161	(42,345)		(84,201)						15,879	(84,201)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/03/2017	05/03/2018	05/03/2018	Expiration	(241)	(1,154,864)	2388.13	(43,770)		(85,780)						16,414	(85,780)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	05/05/2017	05/04/2018	05/04/2018	Expiration	(5)	(1,960,606)	2448.6841	(79,158)		(169,012)						29,684	(169,012)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	05/05/2017	05/06/2018	05/06/2018	Expiration	(4)	(8,571)	2399.29	(216)		(518)						81	(518)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/05/2017	05/07/2018	05/07/2018	Expiration	(17)	(136,027)	2399.29	(3,673)		(7,365)						1,377	(7,365)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/08/2017	05/08/2018	05/08/2018	Expiration	(111)	(567,585)	2399.38	(21,794)		(46,189)						8,173	(46,189)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	05/09/2017	05/09/2018	05/09/2018	Expiration	(3)	(883,187)	2441.92	(37,038)		(87,126)						13,889	(87,126)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/10/2017	05/10/2018	05/10/2018	Expiration	(479)	(1,418,019)	2399.63	(65,476)		(167,549)						24,553	(167,549)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	05/12/2017	05/11/2018	05/11/2018	Expiration	(5)	(2,189,790)	2430.84	(85,463)		(209,780)						32,049	(209,780)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/12/2017	05/14/2018	05/14/2018	Expiration	(4)	(60,936)	2390.9	(2,221)		(5,311)						833	(5,311)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/15/2017	05/15/2018	05/15/2018	Expiration	(107)	(597,912)	2402.32	(21,892)		(49,521)						8,210	(49,521)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	05/16/2017	05/16/2018	05/16/2018	Expiration	(4)	(869,660)	2435.24	(42,367)		(105,453)						15,888	(105,453)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	05/17/2017	05/17/2018	05/17/2018	Expiration	(4)	(1,405,803)	2420.15	(68,227)		(181,999)						25,585	(181,999)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	05/19/2017	05/18/2018	05/18/2018	Expiration	(24)	(2,497,158)	2438.08	(104,750)		(256,297)						39,281	(256,297)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	05/19/2017	05/21/2018	05/21/2018	Expiration	(17)	(202,637)	2438.08	(6,243)		(16,040)						2,341	(16,040)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/22/2017	05/22/2018	05/22/2018	Expiration	(338)	(1,206,191)	2394.02	(53,974)		(131,010)						20,240	(131,010)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	05/23/2017	05/23/2018	05/23/2018	Expiration	(12)	(1,354,743)	2444.05	(56,654)		(139,679)						21,245	(139,679)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	05/24/2017	05/24/2018	05/24/2018	Expiration	(12)	(1,048,978)	2447.67	(43,347)		(105,019)						16,255	(105,019)			
UST 2.375% 05/15/27 Total																								
Return Options			Equity/Index	EGL	05/24/2017	05/25/2018	05/25/2018	Expiration	(108)	(2,437,235)	98	(90,525)		(215,149)						33,947	(215,149)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	05/26/2017	05/27/2018	05/27/2018	Expiration	(10)	(24,096)	2415.82	(612)		(1,031)						230	(1,031)			
S&P 500 Index Option PTPT			Equity/Index	EGL	05/26/2017	05/29/2018	05/29/2018	Expiration	(17)	(60,576)	2415.82	(1,513)		(2,934)						567	(2,934)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	05/30/2017	05/30/2018	05/30/2018	Expiration	(61)	(1,387,714)	2451.56	(60,327)		(147,694)						22,622	(147,694)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	05/31/2017	05/31/2018	05/31/2018	Expiration	(12)	(1,084,163)	2456.19	(45,578)		(101,278)						17,092	(101,278)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	06/02/2017	06/01/2018	06/01/2018	Expiration	(21)	(3,160,114)	2478.42	(127,161)		(286,815)						58,282	(286,815)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/02/2017	06/04/2018	06/04/2018	Expiration	(39)	(207,052)	2439.07	(6,235)		(14,423)						2,858	(14,423)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/05/2017	06/05/2018	06/05/2018	Expiration	(235)	(961,971)	2436.1	(40,134)		(92,368)						18,395	(92,368)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	06/06/2017	06/06/2018	06/06/2018	Expiration	(44)	(1,554,482)	2465.87	(62,104)		(155,899)						28,464	(155,899)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/07/2017	06/07/2018	06/07/2018	Expiration	(29)	(937,576)	2433.14	(43,145)		(107,028)						19,775	(107,028)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	06/08/2017	06/08/2018	06/08/2018	Expiration	(9)	(2,761,692)	2464.44	(119,156)		(300,971)						54,613	(300,971)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/09/2017	06/11/2018	06/11/2018	Expiration	(31)	(75,533)	2431.77	(1,779)		(3,399)						815	(3,399)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	06/12/2017	06/12/2018	06/12/2018	Expiration	(28)	(797,362)	2486.92	(36,071)		(95,747)						16,533	(95,747)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	06/13/2017	06/13/2018	06/13/2018	Expiration	(46)	(1,247,355)	2493.35	(55,702)		(140,576)						25,530	(140,576)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	06/14/2017	06/14/2018	06/14/2018	Expiration	(9)	(1,002,844)	2495.58	(39,079)		(94,058)						17,911	(94,058)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	06/16/2017	06/15/2018	06/15/2018	Expiration	(6)	(2,764,709)	2492.04	(114,512)		(280,517)						52,485	(280,517)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/16/2017	06/18/2018	06/18/2018	Expiration	(41)	(120,666)	2433.15	(3,478)		(7,333)						1,594	(7,333)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	06/19/2017	06/19/2018	06/19/2018	Expiration	(14)	(891,782)	2501.34	(39,981)		(92,567)						18,324	(92,567)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	06/20/2017	06/20/2018	06/20/2018	Expiration	(16)	(1,035,177)	2489.4	(45,013)		(109,976)						20,631	(109,976)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	06/21/2017	06/21/2018	06/21/2018	Expiration	(19)	(1,528,442)	2477.31	(61,272)		(139,817)						28,083	(139,817)			
UST 2.375% 05/15/27 Total																								
Return Options			Equity/Index	EGL	06/21/2017	06/22/2018	06/22/2018	Expiration	(357)	(2,249,940)	98	(86,927)		(201,475)						39,841	(201,475)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	06/23/2017	06/25/2018	06/25/2018	Expiration	(22)	(115,971)	2479.89	(3,510)		(8,674)						1,609	(8,674)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	06/26/2017	06/26/2018	06/26/2018	Expiration	(10)	(508,802)	2483.5	(22,871)		(50,214)						10,483	(50,214)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/27/2017	06/27/2018	06/27/2018	Expiration	(372)	(1,340,847)	2419.38	(58,914)		(125,063)						27,002	(125,063)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	06/28/2017	06/28/2018	06/28/2018	Expiration	(35)	(964,596)	2482.17	(40,153)		(85,265)						18,403	(85,265)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	06/29/2017	06/29/2018	06/29/2018	Expiration	(22)	(2,299,804)	2465.64	(97,158)		(212,377)						44,531	(212,377)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	06/30/2017	06/30/2018	06/30/2018	Expiration	(3)	(6,943)	2473.67	(169)		(551)						78	(551)			
S&P 500 Index Option PTPT			Equity/Index	EGL	06/30/2017	07/02/2018	07/02/2018	Expiration	(36)	(112,948)	2423.41	(2,758)		(5,214)						1,264	(5,214)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/03/2017	07/03/2018	07/03/2018	Expiration	(230)	(775,292)	2429.01	(35,909)		(76,930)						19,451	(76,930)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	07/05/2017	07/05/2018	07/05/2018	Expiration	(9)	(837,617)	2479.81	(31,578)		(69,178)						17,105	(69,178)			
UST 2.375% 05/15/27 Total																								
Return Options			Equity/Index	EGL	07/05/2017	07/06/2018	07/06/2018	Expiration	(712)	(2,848,979)	98	(118,942)		(296,882)						64,427	(296,882)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/07/2017	07/09/2018	07/09/2018	Expiration	(9)	(77,278)	2425.18	(2,530)		(5,781)						1,370	(5,781)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/10/2017	07/10/2018	07/10/2018	Expiration	(125)	(371,568)	2427.43	(17,870)		(49,068)						9,680	(49,068)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/11/2017	07/11/2018	07/11/2018	Expiration	(143)	(734,619)	2425.53	(27,704)		(67,322)						15,006	(67,322)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	07/12/2017	07/12/2018	07/12/2018	Expiration	(59)	(1,712,924)	2472.19	(71,761)		(191,973)						38,871	(191,973)			

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 Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted 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 2.375% 05/15/27 Total																								
Return Options			Equity/Index	EGL	07/12/2017	07/13/2018	07/13/2018	Expiration	(178)	(1,796,033)	98	(68,553)		(172,536)						37,133	(172,536)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/14/2017	07/16/2018	07/16/2018	Expiration	(16)	(306,360)	2459.27	(9,174)		(19,549)						4,969	(19,549)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/17/2017	07/17/2018	07/17/2018	Expiration	(126)	(779,764)	2459.14	(24,766)		(56,258)						13,415	(56,258)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	07/18/2017	07/18/2018	07/18/2018	Expiration	(5)	(642,589)	2479.31	(26,325)		(69,467)						14,260	(69,467)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	07/19/2017	07/19/2018	07/19/2018	Expiration	(37)	(1,190,058)	2483.92	(46,300)		(116,137)						25,079	(116,137)			
UST 2.375% 05/15/27 Total																								
Return Options			Equity/Index	EGL	07/19/2017	07/20/2018	07/20/2018	Expiration	(165)	(2,085,558)	98	(72,508)		(172,580)						39,275	(172,580)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/21/2017	07/23/2018	07/23/2018	Expiration	(15)	(124,536)	2472.54	(4,042)		(9,112)						2,190	(9,112)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/24/2017	07/24/2018	07/24/2018	Expiration	(50)	(611,792)	2469.91	(27,593)		(74,876)						14,946	(74,876)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	07/25/2017	07/25/2018	07/25/2018	Expiration	(102)	(840,846)	2496.18	(30,696)		(90,539)						16,627	(90,539)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	07/26/2017	07/26/2018	07/26/2018	Expiration	(26)	(1,141,544)	2489.48	(40,952)		(109,116)						22,182	(109,116)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	07/28/2017	07/27/2018	07/27/2018	Expiration	(27)	(2,608,127)	2491.87	(96,808)		(247,261)						52,437	(247,261)			
S&P 500 Index Option PTPT			Equity/Index	EGL	07/28/2017	07/30/2018	07/30/2018	Expiration	(8)	(42,392)	2472.1	(1,556)		(3,757)						843	(3,757)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	07/31/2017	07/31/2018	07/31/2018	Expiration	(10)	(789,344)	2493.13	(31,893)		(83,267)						17,275	(83,267)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	08/01/2017	08/01/2018	08/01/2018	Expiration	(4)	(1,216,898)	2496.24	(41,711)		(103,320)						26,070	(103,320)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	08/02/2017	08/02/2018	08/02/2018	Expiration	(57)	(717,392)	2492.99	(28,494)		(82,779)						17,809	(82,779)			
UST 2.375% 05/15/27 Total																								
Return Options			Equity/Index	EGL	08/02/2017	08/03/2018	08/03/2018	Expiration	(406)	(2,748,809)	98	(96,916)		(251,761)						60,573	(251,761)			
S&P 500 Index Option PTPT			Equity/Index	EGL	08/04/2017	08/06/2018	08/06/2018	Expiration	(11)	(27,314)	2476.83	(1,360)		(4,120)						850	(4,120)			
S&P 500 Index Option PTPT			Equity/Index	EGL	08/07/2017	08/07/2018	08/07/2018	Expiration	(15)	(346,735)	2480.91	(15,045)		(43,094)						9,403	(43,094)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	08/08/2017	08/08/2018	08/08/2018	Expiration	(20)	(626,962)	2486.85	(19,643)		(53,589)						12,277	(53,589)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	08/09/2017	08/09/2018	08/09/2018	Expiration	(3)	(759,422)	2489.92	(30,678)		(82,337)						19,174	(82,337)			
UST 2.375% 05/15/27 Total																								
Return Options			Equity/Index	EGL	08/09/2017	08/10/2018	08/10/2018	Expiration	(412)	(1,685,947)	98	(66,769)		(183,547)						41,731	(183,547)			
S&P 500 Index Option PTPT			Equity/Index	EGL	08/11/2017	08/13/2018	08/13/2018	Expiration	(5)	(166,403)	2441.32	(5,626)		(12,663)						3,516	(12,663)			
S&P Digital			Equity/Index	EGL	08/14/2017	08/14/2018	08/14/2018	Expiration	(2)	(646,871)	2465.84	(29,283)		(77,075)						18,302	(77,075)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	08/15/2017	08/15/2018	08/15/2018	Expiration	(12)	(852,680)	2483.16	(31,166)		(77,293)						19,479	(77,293)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	08/16/2017	08/16/2018	08/16/2018	Expiration	(36)	(1,032,835)	2491.46	(37,047)		(97,220)						23,154	(97,220)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	08/17/2017	08/17/2018	08/17/2018	Expiration	(12)	(2,004,274)	2469.85	(70,307)		(194,102)						43,942	(194,102)			
S&P 500 Index Option PTPT			Equity/Index	EGL	08/18/2017	08/20/2018	08/20/2018	Expiration	(26)	(133,071)	2425.55	(4,161)		(11,934)						2,601	(11,934)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	08/21/2017	08/21/2018	08/21/2018	Expiration	(79)	(847,076)	2467.97	(30,004)		(92,512)						18,753	(92,512)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	08/22/2017	08/22/2018	08/22/2018	Expiration	(23)	(704,853)	2479.92	(26,334)		(76,041)						16,459	(76,041)			
S&P 500 Index Option PTPT			Equity/Index	EGL	08/23/2017	08/23/2018	08/23/2018	Expiration	(290)	(1,002,767)	2444.04	(44,892)		(133,046)						28,058	(133,046)			
UST 2.25% 08/15/27 Total																								
Return Options			Equity/Index	EGL	08/23/2017	08/24/2018	08/24/2018	Expiration	(202)	(2,035,250)	98	(68,494)		(192,742)						42,809	(192,742)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	08/25/2017	08/26/2018	08/26/2018	Expiration	(23)	(56,359)	2443.05	(1,713)		(5,170)						1,071	(5,170)			
S&P 500 Index Option PTPT			Equity/Index	EGL	08/25/2017	08/27/2018	08/27/2018	Expiration	(17)	(229,683)	2443.05	(7,727)		(19,315)						4,829	(19,315)			
S&P 500 Index Option PTPT			Equity/Index	EGL	08/28/2017	08/28/2018	08/28/2018	Expiration	(100)	(751,132)	2444.24	(20,307)		(87,320)						12,692	(87,320)			
S&P 500 Index Option PTPT			Equity/Index	EGL	08/29/2017	08/29/2018	08/29/2018	Expiration	(2)	(670,888)	2446.3	(17,932)		(107,568)						11,207	(107,568)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	08/30/2017	08/30/2018	08/30/2018	Expiration	(11)	(1,219,050)	2473.94	(50,039)		(151,949)						31,274	(151,949)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	09/01/2017	08/31/2018	08/31/2018	Expiration	(3)	(2,916,282)	2485.95	(109,006)		(303,795)						74,408	(303,795)			
S&P 500 Index Option PTPT			Equity/Index	EGL	09/01/2017	09/04/2018	09/04/2018	Expiration	(4)	(77,119)	2476.55	(3,846)		(11,935)						2,724	(11,935)			
S&P Digital			Equity/Index	EGL	09/05/2017	09/05/2018	09/05/2018	Expiration	(12)	(352,011)	2457.85	(17,840)		(55,044)						12,637	(55,044)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	09/06/2017	09/06/2018	09/06/2018	Expiration	(13)	(788,543)	2487.04	(29,780)		(79,335)						21,094	(79,335)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	09/08/2017	09/07/2018	09/07/2018	Expiration	(101)	(2,502,583)	2494.81	(101,045)		(289,567)						71,574	(289,567)			
S&P 500 Index Option PTPT			Equity/Index	EGL	09/08/2017	09/10/2018	09/10/2018	Expiration	(32)	(122,030)	2461.43	(5,466)		(15,466)						3,872	(15,466)			
S&P Digital			Equity/Index	EGL	09/11/2017	09/11/2018	09/11/2018	Expiration	(4)	(641,473)	2488.11	(28,166)		(77,517)						19,951	(77,517)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	09/12/2017	09/12/2018	09/12/2018	Expiration	(10)	(441,742)	2510.28	(15,703)		(41,674)						11,123	(41,674)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	09/13/2017	09/13/2018	09/13/2018	Expiration	(14)	(844,709)	2508.61	(35,145)		(99,281)						24,895	(99,281)			
UST 2.25% 08/15/27 Total																								
Return Options			Equity/Index	EGL	09/13/2017	09/14/2018	09/14/2018	Expiration	(69)	(1,799,283)	98	(66,207)		(173,664)						46,896	(173,664)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	09/15/2017	09/16/2018	09/16/2018	Expiration	(1)	(2,567)	2500.23	(68)		(292)						48	(292)			
S&P 500 Index Option PTPT			Equity/Index	EGL	09/15/2017	09/17/2018	09/17/2018	Expiration	(15)	(316,614)	2500.23	(10,263)		(22,836)						7,269	(22,836)			
S&P 500 Index Option PTPT			Equity/Index	EGL	09/18/2017	09/18/2018	09/18/2018	Expiration	(6)	(428,988)	2503.87	(17,024)		(44,788)						12,059	(44,788)			
S&P 500 Index Option PTPT			Equity/Index	EGL	09/19/2017	09/19/2018	09/19/2018	Expiration	(33)	(1,238,341)	2506.65	(50,682)		(138,034)						35,900	(138,034)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	09/20/2017	09/20/2018	09/20/2018	Expiration	(2)	(588,055)	2522.57	(20,453)		(53,672)						14,488	(53,672)			
UST 2.25% 08/15/27 Total																								
Return Options			Equity/Index	EGL	09/20/2017	09/21/2018	09/21/2018	Expiration	(304)	(2,600,377)	98	(105,852)		(296,612)						74,979	(296,612)			
S&P 500 Index Option PTPT			Equity/Index	EGL	09/22/2017	09/24/2018	09/24/2018	Expiration	(14)	(393,983)	2502.22	(14,795)		(36,953)						10,480	(36,953)			
S&P 500 Index Option PTPT			Equity/Index	EGL	09/25/2017	09/25/2018	09/25/2018	Expiration	(218)	(894,856)	2496.66	(38,911)		(108,944)						27,562	(108,944)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	09/26/2017	09/26/2018	09/26/2018	Expiration	(24)	(930,432)	2522.45	(39,981)		(114,525)						28,320	(114,525)			
S&P 500 Index Option PTPT			Equity/Index	EGL	09/27/2017	09/27/2018	09/27/2018	Expiration	(266)	(1,435,584)	2507.04	(55,338)		(144,445)						39,198	(144,445)			
UST 2.25% 08/15/27 Total																								
Return Options			Equity/Index	EGL	09/27/2017	09/28/2018	09/28/2018	Expiration	(363)	(3,051,957)	98	(113,175)		(303,794)						80,166	(303,794)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	09/29/2017	09/29/2018	09/29/2018	Expiration	(3)	(6,879)	2519.36	(184)		(473)						131	(473)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	09/29/2017	10/01/2018	10/01/2018	Expiration	(33)	(597,605)	2533.85	(17,845)		(43,023)						12,640	(43,023)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/02/2017	10/02/2018	10/02/2018	Expiration	(3)	(1,148,938)	2529.12	(53,818)		(152,684)						42,606	(152,684)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	10/03/2017	10/03/2018	10/03/2018	Expiration	(15)	(1,077,081)	2546.32	(44,223)		(121,167)						35,010	(121,167)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	10/04/2017	10/04/2018	10/04/2018	Expiration	(12)	(972,943)	2553.41	(40,362)		(105,544)						31,953	(105,544)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	10/06/2017	10/05/2018	10/05/2018	Expiration	(15)	(2,120,233)	2554.93	(81,430)		(197,028)						64,466	(197,028)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	10/06/2017	10/07/2018	10/07/2018	Expiration	(4)	(9,617)	2549.33	(296)		(782)						234	(782)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/06/2017	10/08/2018	10/08/2018	Expiration	(23)	(368,917)	2549.33	(13,102)		(29,189)						10,372	(29,189)			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option PTPT			Equity/Index	EGL	10/09/2017	10/09/2018	10/09/2018	Expiration	(181)	(795,118)	2544.73	(32,714)		(77,718)						25,898	(77,718)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	10/10/2017	10/10/2018	10/10/2018	Expiration	(21)	(431,470)	2555.6	(16,158)		(29,642)						12,791	(29,642)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	10/11/2017	10/11/2018	10/11/2018	Expiration	(5)	(641,002)	2564.24	(31,433)		(41,857)						24,884	(41,857)			
UST 2.25% 08/15/27 Total Return Options			Equity/Index	EGL	10/11/2017	10/12/2018	10/12/2018	Expiration	(78)	(2,741,273)	98	(108,126)		(183,631)						85,600	(183,631)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/13/2017	10/15/2018	10/15/2018	Expiration	(42)	(338,221)	2553.17	(12,719)		(20,958)						10,069	(20,958)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/16/2017	10/16/2018	10/16/2018	Expiration	(10)	(1,303,555)	2557.64	(60,223)		(114,014)						47,677	(114,014)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	10/17/2017	10/17/2018	10/17/2018	Expiration	(14)	(1,458,787)	2581.98	(61,247)		(115,217)						48,487	(115,217)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	10/18/2017	10/18/2018	10/18/2018	Expiration	(11)	(1,273,906)	2585.07	(54,096)		(87,952)						42,826	(87,952)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	10/19/2017	10/19/2018	10/19/2018	Expiration	(10)	(2,546,074)	2581.44	(106,306)		(167,216)						84,159	(167,216)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	10/20/2017	10/21/2018	10/21/2018	Expiration	(4)	(10,349)	2575.21	(281)		(298)						223	(298)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/20/2017	10/22/2018	10/22/2018	Expiration	(42)	(296,657)	2575.21	(10,857)		(17,177)						8,595	(17,177)			
S&P 500 Index Option PTPT			Equity/Index	EGL	10/23/2017	10/23/2018	10/23/2018	Expiration	(38)	(627,960)	2564.98	(25,888)		(38,095)						20,494	(38,095)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	10/24/2017	10/24/2018	10/24/2018	Expiration	(44)	(814,845)	2592.73	(30,254)		(26,545)						23,951	(26,545)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	10/25/2017	10/25/2018	10/25/2018	Expiration	(85)	(1,024,102)	2585.48	(43,213)		(52,544)						34,210	(52,544)			
UST 2.25% 08/15/27 Total Return Options			Equity/Index	EGL	10/25/2017	10/26/2018	10/26/2018	Expiration	(151)	(2,916,854)	98	(121,097)		(98,710)						95,869	(98,710)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	10/27/2017	10/27/2018	10/27/2018	Expiration	(3)	(6,795)	2581.07	(190)								150				
S&P 500 Index Option PTPT			Equity/Index	EGL	10/27/2017	10/29/2018	10/29/2018	Expiration	(69)	(176,845)	2581.07	(9,108)		(4,123)						7,210	(4,123)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	10/30/2017	10/30/2018	10/30/2018	Expiration	(25)	(1,339,288)	2560.94	(60,332)		(57,515)						47,763	(57,515)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	10/31/2017	10/31/2018	10/31/2018	Expiration	(21)	(1,093,247)	2560.55	(46,812)		(56,103)						37,059	(56,103)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	11/01/2017	11/01/2018	11/01/2018	Expiration	(15)	(1,562,967)	2558.92	(62,437)		(87,732)						54,632	(87,732)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	11/03/2017	11/02/2018	11/02/2018	Expiration	(95)	(2,715,341)	2567.2	(106,048)		(139,225)						92,792	(139,225)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	11/03/2017	11/04/2018	11/04/2018	Expiration	(4)	(10,716)	2587.84	(289)		(62)						253	(62)			
S&P 500 Index Option PTPT			Equity/Index	EGL	11/03/2017	11/05/2018	11/05/2018	Expiration	(77)	(345,537)	2587.84	(14,432)		(19,202)						12,628	(19,202)			
S&P 500 Index Option PTPT			Equity/Index	EGL	11/06/2017	11/06/2018	11/06/2018	Expiration	(304)	(1,018,232)	2591.13	(46,755)		(61,337)						40,910	(61,337)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	11/07/2017	11/07/2018	11/07/2018	Expiration	(14)	(797,985)	2563.17	(33,193)		(57,899)						29,044	(57,899)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	11/08/2017	11/08/2018	11/08/2018	Expiration	(9)	(896,358)	2574.99	(44,107)		(69,539)						38,594	(69,539)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	11/09/2017	11/09/2018	11/09/2018	Expiration	(11)	(2,652,339)	2569.57	(112,011)		(172,008)						98,010	(172,008)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	11/10/2017	11/11/2018	11/11/2018	Expiration	(2)	(5,753)	2582.3	(152)								133				
S&P 500 Index Option PTPT			Equity/Index	EGL	11/10/2017	11/12/2018	11/12/2018	Expiration	(17)	(56,009)	2582.3	(1,896)		(2,877)						1,659	(2,877)			
S&P Digital			Equity/Index	EGL	11/13/2017	11/13/2018	11/13/2018	Expiration	(13)	(1,541,358)	2584.84	(62,723)		(79,022)						54,882	(79,022)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	11/14/2017	11/14/2018	11/14/2018	Expiration	(12)	(1,047,431)	2579.43	(48,136)		(48,618)						42,119	(48,618)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	11/15/2017	11/15/2018	11/15/2018	Expiration	(9)	(756,580)	2558.82	(37,481)		(46,049)						32,795	(46,049)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	11/16/2017	11/16/2018	11/16/2018	Expiration	(6)	(2,705,938)	2578.01	(114,969)		(150,554)						100,598	(150,554)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	11/17/2017	11/17/2018	11/17/2018	Expiration	(2)	(3,925)	2578.85	(107)		(62)						94	(62)			
S&P 500 Index Option PTPT			Equity/Index	EGL	11/17/2017	11/19/2018	11/19/2018	Expiration	(30)	(440,970)	2578.85	(21,229)		(19,131)						18,576	(19,131)			
S&P Digital			Equity/Index	EGL	11/20/2017	11/20/2018	11/20/2018	Expiration	(3)	(1,496,214)	2582.14	(72,242)		(34,636)						63,211	(34,636)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	11/22/2017	11/21/2018	11/21/2018	Expiration	(25)	(2,499,076)	2591.92	(106,504)		(51,978)						93,191	(51,978)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	11/22/2017	11/23/2018	11/23/2018	Expiration	(27)	(2,813,549)	2591.92	(112,807)		(35,829)						98,706	(35,829)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	11/24/2017	11/24/2018	11/24/2018	Expiration	(16)	(42,541)	2602.42	(1,221)								1,068				
S&P Digital			Equity/Index	EGL	11/24/2017	11/26/2018	11/26/2018	Expiration	(5)	(186,638)	2602.42	(6,662)		(5,066)						5,830	(5,066)			
S&P 500 Index Option PTPT			Equity/Index	EGL	11/27/2017	11/27/2018	11/27/2018	Expiration	(210)	(545,588)	2601.42	(29,735)		(16,935)						26,018	(16,935)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	11/28/2017	11/28/2018	11/28/2018	Expiration	(9)	(1,317,458)	2619.56	(59,126)		(58,420)						51,736	(58,420)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	11/29/2017	11/29/2018	11/29/2018	Expiration	(12)	(745,311)	2636.86	(35,432)		(31,202)						31,003	(31,202)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	12/01/2017	11/30/2018	11/30/2018	Expiration	(12)	(3,723,771)	2648.49	(157,342)		(161,964)						147,699	(161,964)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	12/01/2017	12/02/2018	12/02/2018	Expiration	(7)	(19,143)	2642.22	(565)		(66)						541	(66)			
S&P 500 Index Option PTPT			Equity/Index	EGL	12/01/2017	12/03/2018	12/03/2018	Expiration	(32)	(426,829)	2642.22	(18,162)		(22,654)						17,405	(22,654)			
S&P 500 Index Option PTPT			Equity/Index	EGL	12/04/2017	12/04/2018	12/04/2018	Expiration	(29)	(773,746)	2639.44	(34,761)		(17,771)						33,312	(17,771)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	12/05/2017	12/05/2018	12/05/2018	Expiration	(27)	(1,225,252)	2655.1	(56,070)		(32,497)						53,734	(32,497)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	12/06/2017	12/06/2018	12/06/2018	Expiration	(6)	(1,060,540)	2653.85	(56,044)		(26,827)						53,709	(26,827)			
UST 2.25% 11/15/27 Total Return Options			Equity/Index	EGL	12/06/2017	12/07/2018	12/07/2018	Expiration	(53)	(2,667,862)	98	(111,060)		(1,024)						106,432	(1,024)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	12/08/2017	12/08/2018	12/08/2018	Expiration	(9)	(24,613)	2651.5	(701)								672				
S&P 500 Index Option PTPT			Equity/Index	EGL	12/08/2017	12/10/2018	12/10/2018	Expiration	(36)	(135,601)	2651.5	(6,316)								6,052				
S&P Digital			Equity/Index	EGL	12/11/2017	12/11/2018	12/11/2018	Expiration	(1)	(1,112,734)	2659.99	(49,645)								47,577				
SPXDSUN Index Option PTPT			Equity/Index	EGL	12/12/2017	12/12/2018	12/12/2018	Expiration	(62)	(984,725)	2660.7	(41,458)		(1,879)						39,731	(1,879)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	12/13/2017	12/13/2018	12/13/2018	Expiration	(54)	(689,767)	2662.67	(31,163)		(1,967)						29,865	(1,967)			
SPXDSUN Index Option PTPT			Equity/Index	EGL	12/14/2017	12/14/2018	12/14/2018	Expiration	(28)	(2,492,637)	2651.98	(98,306)		(1,348)						94,210	(1,348)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	12/15/2017	12/16/2018	12/16/2018	Expiration	(12)	(33,155)	2675.81	(952)								912				
S&P 500 Index Option PTPT			Equity/Index	EGL	12/15/2017	12/17/2018	12/17/2018	Expiration	(42)	(491,239)	2675.81	(19,538)								18,723				
SPXDSUN Index Option PTPT			Equity/Index	EGL	12/18/2017	12/18/2018	12/18/2018	Expiration	(11)	(1,264,502)	2679.47	(53,049)								50,838				
SPXDSUN Index Option PTPT			Equity/Index	EGL	12/19/2017	12/19/2018	12/19/2018	Expiration	(28)	(1,163,681)	2678.94	(48,794)								46,761				
SPXDSUN Index Option PTPT			Equity/Index	EGL	12/20/2017	12/20/2018	12/20/2018	Expiration	(15)	(1,102,324)	2680.03	(51,349)								49,210				
SPXDSUN Index Option PTPT			Equity/Index	EGL	12/21/2017	12/21/2018	12/21/2018	Expiration	(17)	(3,642,332)	2682.76	(159,472)								152,828				
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	12/22/2017	12/23/2018	12/23/2018	Expiration	(15)	(39,562)	2683.34	(1,131)								1,084				
S&P Digital			Equity/Index	EGL	12/22/2017	12/24/2018	12/24/2018	Expiration	(2)	(169,924)	2683.34	(6,117)								5,862				
S&P 500 Index Option PTPT			Equity/Index	EGL	12/26/2017	12/26/2018	12/26/2018	Expiration	(52)	(823,254)	2680.5	(41,375)								39,651				
SPXDSUN Index Option PTPT			Equity/Index	EGL	12/27/2017	12/27/2018	12/27/2018	Expiration	(144)	(1,383,974)	2689.24	(60,590)								58,066				
UST 2.25% 11/15/27 Total Return Options			Equity/Index	EGL	12/27/2017	12/28/2018	12/28/2018	Expiration	(122)	(4,351,099)	98	(197,039)		(39)						188,829	(39)			
S&P 500 Indx Opt MOPTPT			Equity/Index	EGL	12/29/2017	12/30/2018	12/30/2018	Expiration	(8)	(21,557)	2673.61	(649)								622				
S&P 500 Index Option PTPT			Equity/Index	EGL	12/29/2017	12/31/2018	12/31/2018	Expiration	(13)	(536,009)	2673.61	(21,179)								20,297				

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 Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted 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)
0769999999. Subtotal - Written Options - Other - Other												(10,957,361)		(22,460,190)			XXX			6,045,734	(22,460,190)			XXX
0779999999. Subtotal - Written Options - Other												(10,957,361)		(22,460,190)			XXX			6,045,734	(22,460,190)			XXX
0789999999. Total Written Options - Call Options and Warrants																	XXX							XXX
0799999999. Total Written Options - Put Options																	XXX							XXX
0809999999. Total Written Options - Caps																	XXX							XXX
0819999999. Total Written Options - Floors																	XXX							XXX
0829999999. Total Written Options - Collars																	XXX							XXX
0839999999. Total Written Options - Other												(10,957,361)		(22,460,190)			XXX			6,045,734	(22,460,190)			XXX
0849999999. Total Written Options												(10,957,361)		(22,460,190)			XXX			6,045,734	(22,460,190)			XXX
0909999999. Subtotal - Swaps - Hedging Effective																	XXX							XXX
0969999999. Subtotal - Swaps - Hedging Other																	XXX							XXX
1029999999. Subtotal - Swaps - Replication																	XXX							XXX
1089999999. Subtotal - Swaps - Income Generation																	XXX							XXX
1149999999. Subtotal - Swaps - Other																	XXX							XXX
1159999999. Total Swaps - Interest Rate																	XXX							XXX
1169999999. Total Swaps - Credit Default																	XXX							XXX
1179999999. Total Swaps - Foreign Exchange																	XXX							XXX
1189999999. Total Swaps - Total Return																	XXX							XXX
1199999999. Total Swaps - Other																	XXX							XXX
1209999999. Total Swaps																	XXX							XXX
1269999999. Subtotal - Forwards																	XXX							XXX
1399999999. Subtotal - Hedging Effective																	XXX							XXX
1409999999. Subtotal - Hedging Other																	XXX							XXX
1419999999. Subtotal - Replication																	XXX							XXX
1429999999. Subtotal - Income Generation																	XXX							XXX
1439999999. Subtotal - Other												687,512,249		1,384,958,941			XXX			(367,123,351)	1,384,958,941			XXX
1449999999 - Totals												687,512,249		1,384,958,941			XXX			(367,123,351)	1,384,958,941			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
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX	1,935,522		1,935,522	1,714,390		1,714,390		
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Y	Y	4,000,000	51,594,238		47,594,238	6,711,324		2,711,324		
EAGLE LIFE INSURANCE	5KCJSCUB87LQCN2G7947	Y	N			(12,635,953)			(6,773,127)			
BARCLAYS	G5GSEF7VJP5I7OUK5573	Y	Y	22,805,000	31,458,379		8,653,379	27,045,753		4,240,753		
CIBC	2IGI19DL770XOHC3ZE78	Y	Y	30,120,000	54,420,796		24,300,796	29,313,141				
CITI BANK	E57ODZIWZ7FF32TWEFA76	Y	Y	25,390,000	54,000,474		28,610,474	27,242,666		1,852,666		
CREDIT SUISSE	E58DKGMJYYYJLN8C3868	Y	Y	11,630,000	27,955,246	(254,763)	16,070,483	12,891,531		1,261,531		
SOCIETE GENERALE	O2RNE8IBXP4ROTD8PU41	Y	Y	22,220,000	37,078,110		14,858,110	21,681,450				
JP MORGAN	7H6GLXDRUGQFU57RNE97	Y	Y	15,490,000	45,052,927		29,562,927	17,568,257		2,078,257		
MORGAN STANLEY	4PQUHN3JPFGFNF3BB653	Y	Y	1,836,387	32,981,373		31,144,986	1,561,190				
ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	Y	Y	13,770,000	24,396,819		10,626,819	14,011,185		241,185		
SUNTRUST	549300V8MI85QISCSJ683	Y	Y	10,390,000	21,229,575		10,839,575	12,052,796		1,662,796		
WACHOVIA/WELLS FARGO	KB1H1DSPRFMYMCUFXT09	Y	Y	33,101,418	59,767,007		26,665,589	33,398,654		297,236		
0299999999. Total NAIC 1 Designation				190,752,805	439,934,944	(12,890,716)	248,927,376	203,477,947	(6,773,127)	14,345,748		
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)												
0999999999 - Gross Totals				190,752,805	441,870,466	(12,890,716)	250,862,898	205,192,337	(6,773,127)	16,060,138		
1. Offset per SSAP No. 64					12,890,716	(12,890,716)						
2. Net after right of offset per SSAP No. 64					428,979,750							

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)
0199999999 - 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	4,000,000	4,000,000	XXX		
BARCLAYS G5GSEF7VJP5I7OUK5573	Cash		CASH	22,805,000	22,805,000	XXX		
CITI BANK E57ODZWZ7FF32TWEFA76	Cash		CASH	25,390,000	25,390,000	XXX		
CREDIT SUISSE E58DKGMJYYYJLN8C3868	Cash		CASH	11,630,000	11,630,000	XXX		
CIBC 2IGI19DL770X0HC3ZE78	Cash		CASH	30,120,000	30,120,000	XXX		
JP MORGAN 4PQUHN3JPFGFNF3BB653	Cash		CASH	15,490,000	15,490,000	XXX		
MORGAN STANLEY 4PQUHN3JPFGFNF3BB653	Cash		CASH	1,836,387	1,836,387	XXX		
ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	Cash		CASH	13,770,000	13,770,000	XXX		
SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	Cash		CASH	22,220,000	22,220,000	XXX		
SUNTRUST BANK 549300V8M85QISCSJ683	Cash		CASH	10,390,000	10,390,000	XXX		
WACHOVIA/WELLS FARGO KB1H1DSPRFMYMCUFXT09	Mortgage	3140GU-QS-9	FNMA POOLS FN BH5864	33,101,418	36,911,784	XXX	07/01/2047	
0299999999 - Total				190,752,805	194,563,171	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					193,022	XXX
METRO BANK	PELL CITY, ALABAMA					509,105	XXX
STATE STREET	NEW YORK, NEW YORK					8,051,697	XXX
STATE STREET	NEW YORK, NEW YORK	0				(29,522,042)	XXX
WELLS FARGO BANK	BIRMINGHAM, ALABAMA					764,955	XXX
WESTBANK	WEST DES MOINES, IOWA		0.800	47,903		(46,179,184)	XXX
0199998 Deposits in ... 1 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	2		71,602	XXX
0199999. Totals - Open Depositories		XXX	XXX	47,905		(66,110,845)	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	47,905		(66,110,845)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	600	XXX
0599999 Total - Cash		XXX	XXX	47,905		(66,110,245)	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	(46,373,877)	4. April	16,079,139	7. July	(26,853,889)	10. October	(21,078,670)
2. February	(27,124,413)	5. May	(40,110,877)	8. August	(25,413,344)	11. November	15,124,101
3. March	(6,069,927)	6. June	(6,055,894)	9. September	(37,758,303)	12. December	(66,110,845)

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								
	FNMA POOL FN BH5864	C	11/30/2018		07/01/2047	33,101,424		
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						33,101,424		
3199999. Total - U.S. Special Revenues Bonds						33,101,424		
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6099999. Subtotal - SVO Identified Funds								
6599999. Subtotal - Bank Loans								
7799999. Total - Issuer Obligations						33,101,424		
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								
8299999. Total - Bank Loans								
8399999. Total Bonds						33,101,424		
60934N-50-0	FEDERATED TREASURY OBLIGATION IS FUND #68	SD	12/31/2017			15,003		
94975H-29-6	WELLS FARGO ADV TREASURY PL MM	SD	12/31/2017			25,033		365
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						40,036		365
85749P-10-1	STATE STREET INST LIQ RES FD	C	12/28/2017			130,000,000	246,447	6,930,351
31846V-41-9	FIRST AMERICAN TREAS OBLIG		12/31/2017			440,000		
857492-70-6	STATE STREET INST US GOVT FUND	C	12/31/2018			27,549,317	83,293	1,596,926
857492-70-6	STATE STREET INST US GOVT FUND	D	12/31/2018			71,405,535	126,706	813,865
857492-70-6	STATE STREET INST US GOVT FUND		12/31/2018			69,625,000	204,229	3,896,365
8699999. Subtotal - All Other Money Market Mutual Funds						299,019,852	660,675	13,237,507
8899999 - Total Cash Equivalents						332,161,312	660,675	13,237,872

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			113,036	111,186
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL	B	STATUTORY REQUIREMENT			149,073	149,719
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	48,096,707,662	47,967,895,413		
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	STATUTORY REQUIREMENT			506,730	490,234
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV	B	STATUTORY REQUIREMENT			205,520	202,156
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	STATUTORY REQUIREMENT			205,520	202,156
33. New York NY						
34. North Carolina NC	B	STATUTORY REQUIREMENT			491,522	482,031
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK	B	STATUTORY REQUIREMENT			334,927	340,584
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			400,353	394,046
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				
59. Subtotal	XXX	XXX	48,096,707,662	47,967,895,413	2,431,695	2,397,126
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				

SUPPLEMENT FOR THE YEAR 2018 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

SCHEDULE O SUPPLEMENT

For The Year Ended December 31, 2018
(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 2014	2 2015	3 2016	4 2017	5 2018(a)
1. Prior	56	71	71	71	71
2. 2014	158	196	209	209	209
3. 2015	XXX	148	180	194	194
4. 2016	XXX	XXX	127	162	169
5. 2017	XXX	XXX	XXX	136	155
6. 2018	XXX	XXX	XXX	XXX	73

Section B - Other Accident and Health

1. Prior	36	45	45	45	45
2. 2014	91	110	119	126	126
3. 2015	XXX	74	106	119	119
4. 2016	XXX	XXX	123	148	154
5. 2017	XXX	XXX	XXX	96	108
6. 2018	XXX	XXX	XXX	XXX	47

Section C - Credit Accident and Health

1. Prior					
2. 2014					
3. 2015	XXX				
4. 2016	XXX				
5. 2017	XXX	XXX			
6. 2018	XXX	XXX	XXX	XXX	

NONE

Section D -

1. Prior					
2. 2014					
3. 2015	XXX				
4. 2016	XXX				
5. 2017	XXX	XXX			
6. 2018	XXX	XXX	XXX	XXX	

NONE

Section E -

1. Prior					
2. 2014					
3. 2015	XXX				
4. 2016	XXX				
5. 2017	XXX	XXX			
6. 2018	XXX	XXX	XXX	XXX	

NONE

Section F -

1. Prior					
2. 2014					
3. 2015	XXX				
4. 2016	XXX				
5. 2017	XXX	XXX			
6. 2018	XXX	XXX	XXX	XXX	

NONE

Section G -

1. Prior					
2. 2014					
3. 2015	XXX				
4. 2016	XXX				
5. 2017	XXX	XXX			
6. 2018	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 2014	2 2015	3 2016	4 2017	5 2018
1. 2014	197	241	225	XXX	XXX
2. 2015	XXX	188	222	209	XXX
3. 2016	XXX	XXX	164	200	181
4. 2017	XXX	XXX	XXX	170	185
5. 2018	XXX	XXX	XXX	XXX	100

Section B - Other Accident and Health

1. 2014	96	114	121	XXX	XXX
2. 2015	XXX	78	111	120	XXX
3. 2016	XXX	XXX	127	150	155
4. 2017	XXX	XXX	XXX	97	109
5. 2018	XXX	XXX	XXX	XXX	48

Section C - Credit Accident and Health

1. 2014				XXX	XXX
2. 2015	XXX				XXX
3. 2016	XXX	XXX			
4. 2017	XXX	XXX	XXX		
5. 2018	XXX	XXX	XXX	XXX	

NONE

Section D -

1. 2014				XXX	XXX
2. 2015	XXX				XXX
3. 2016	XXX	XXX			
4. 2017	XXX	XXX	XXX		
5. 2018	XXX	XXX	XXX	XXX	

NONE

Section E -

1. 2014				XXX	XXX
2. 2015	XXX				XXX
3. 2016	XXX	XXX			
4. 2017	XXX	XXX	XXX		
5. 2018	XXX	XXX	XXX	XXX	

NONE

Section F -

1. 2014				XXX	XXX
2. 2015	XXX				XXX
3. 2016	XXX	XXX			
4. 2017	XXX	XXX	XXX		
5. 2018	XXX	XXX	XXX	XXX	

NONE

Section G -

1. 2014				XXX	XXX
2. 2015	XXX				XXX
3. 2016	XXX	XXX			
4. 2017	XXX	XXX	XXX		
5. 2018	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 2014	2 2015	3 2016	4 2017	5 2018
1. 2014	197	241	225		
2. 2015	XXX	188	222	209	
3. 2016	XXX	XXX	164	200	181
4. 2017	XXX	XXX	XXX	170	185
5. 2018	XXX	XXX	XXX	XXX	100

Section B - Other Accident and Health

1. 2014	96	114	121		
2. 2015	XXX	78	111	120	
3. 2016	XXX	XXX	127	150	155
4. 2017	XXX	XXX	XXX	97	109
5. 2018	XXX	XXX	XXX	XXX	48

Section C - Credit Accident and Health

1. 2014					
2. 2015	XXX				
3. 2016	XXX	XXX			
4. 2017	XXX	XXX	XXX		
5. 2018	XXX	XXX	XXX	XXX	

NONE

Section D

1. 2014					
2. 2015	XXX				
3. 2016	XXX	XXX			
4. 2017	XXX	XXX	XXX		
5. 2018	XXX	XXX	XXX	XXX	

NONE

Section E

1. 2014					
2. 2015	XXX				
3. 2016	XXX	XXX			
4. 2017	XXX	XXX	XXX		
5. 2018	XXX	XXX	XXX	XXX	

NONE

Section F

1. 2014					
2. 2015	XXX				
3. 2016	XXX	XXX			
4. 2017	XXX	XXX	XXX		
5. 2018	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	OTHER	363
3. Individual Annuity	OTHER	126,820
4. Supplementary Contracts		
5. Credit Life		
6. Group Life	OTHER	86
7. Group Annuities		
8 Group Accident and Health	STANDARD FACTOR	69
9 Credit Accident and Health		
10. Other Accident and Health	STANDARD FACTOR	3
11. Total		127,341

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