QUARTERLY STATEMENT

OF THE

Life Insurance Company of the Southwest

Of

Addison

in the state of TX

to the Insurance Department

of the State of

For the Period Ended

June 30, 2017

2017

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QUARTERLY STATEMENT

As of June 30, 2017
of the Condition and Affairs of the

Life Insurance Company of the Southwest

NAIC Group Code.....634, 634 (Current Period) (Prior Period) | NAIC Company Code..... 65528 | Employer's ID Number..... 75-0953004

Organized under the Laws of TX | State of Domicile or Port of Entry TX | Country of Domicile US

Incorporated/Organized..... March 7, 1955 | Commenced Business..... January 2, 1956

Statutory Home Office	15455 Dallas Parkway..... Addison ..... TX ..... US ..... 75001 (Street and Number) (City or Town, State, Country and Zip Code)	
Main Administrative Office	15455 Dallas Parkway..... Addison ..... TX ..... US ..... 75001 (Street and Number) (City or Town, State, Country and Zip Code)	214-638-7100 (Area Code) (Telephone Number)
Mail Address	1 National Life Drive..... Montpelier ..... VT ..... US ..... 05604 (Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)	
Primary Location of Books and Records	1 National Life Drive..... Montpelier ..... VT ..... US ..... 05604 (Street and Number) (City or Town, State, Country and Zip Code)	802-229-3333 (Area Code) (Telephone Number)
Internet Web Site Address	www.nationallife.com	
Statutory Statement Contact	Jaime Lauren Steinhart (Name)	802-229-3770 (Area Code) (Telephone Number) (Extension)
	StateReporting@nationallife.com (E-Mail Address)	802-229-7282 (Fax Number)

OFFICERS

Name	Title	Name	Title
1. Mehran (nmn) Assadi	President & CEO	2. Kerry Anne Jung	Assistant General Counsel & Secretary
3. Robert Earl Cotton	EVP, Chief Financial Officer & Treasurer	4. Eric Gustave Sandberg	SVP, Chief Actuary, Chief Risk Officer

OTHER

Thomas Hyde Brownell	EVP	Thomas David Anfuso	SVP & Chief Information Officer
Elizabeth Hill MacGowan	VP & Chief Product Officer	William David Whitsell	SVP
Ataollah (nmn) Azarshahi	SVP	Sean Nigel Woodroffe	SVP & Chief People Officer
Gregory Donald Woodworth	SVP & General Counsel	Jason Joseph Doiron	SVP & Chief Investment Officer
Alexei (nmn) Serov	VP & Chief Technology Officer	David Brian Soccodato	VP & Tax Officer
Paul Gerard Greene	VP & Chief Underwriter	David Richard Longfritz	SVP
Achim Bernd Schwetlick	SVP	Matthew Charles Frazee	VP
Eric Stephen Plasse	VP	Michael Craig Fowler	VP
Louis Don Puglisi	VP	Pamela Newcomb Blalock	VP
Eric (nmn) Lopez	VP	Joyce Bloom LaRosa	VP

DIRECTORS OR TRUSTEES

Mehran (nmn) Assadi	Elizabeth Hill MacGowan	Angela Marie McCraw	Robert Earl Cotton
Sean Nigel Woodroffe			

State of........ Vermont
County of..... Washington

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.

Mehran Assadi	Kerry Anne Jung	Robert E. Cotton
(Signature)	(Signature)	(Signature)
Mehran (nmn) Assadi	Kerry Anne Jung	Robert Earl Cotton
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President & CEO	Assistant General Counsel & Secretary	EVP, Chief Financial Officer & Treasurer
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 2nd day of August 2017
Janice B. Ellis

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 Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	12,749,422,903	0	12,749,422,903	12,077,811,798
2. Stocks:				
2.1 Preferred stocks	11,700,000	0	11,700,000	11,700,000
2.2 Common stocks	87,376,041	0	87,376,041	82,690,473
3. Mortgage loans on real estate:				
3.1 First liens	2,653,373,855	0	2,653,373,855	2,651,586,499
3.2 Other than first liens	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less $...........0 encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less $...........0 encumbrances)	2,863,002	0	2,863,002	6,044,327
4.3 Properties held for sale (less $.........0 encumbrances)	4,340,000	0	4,340,000	0
5. Cash ($.....(4,841,146)), cash equivalents ($.....132,100,218) and short-term investments ($.....48,000,000)	175,259,072	0	175,259,072	125,886,248
6. Contract loans (including $.........0 premium notes)	328,499,631	0	328,499,631	308,893,685
7. Derivatives	730,622,351	0	730,622,351	769,360,113
8. Other invested assets	581,632,623	0	581,632,623	537,367,141
9. Receivables for securities	0	0	0	0
10. Securities lending reinvested collateral assets	0	0	0	0
11. Aggregate write-ins for invested assets	864,217	0	864,217	648,783
12. Subtotals, cash and invested assets (Lines 1 to 11)	17,325,953,695	0	17,325,953,695	16,571,989,067
13. Title plants less $.........0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	139,399,276	0	139,399,276	133,183,755
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	899,055	0	899,055	1,291,696
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.........0 earned but unbilled premiums)	15,595,157	0	15,595,157	14,761,538
15.3 Accrued retrospective premiums ($.........0) and contracts subject to redetermination ($.........0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	449,547	0	449,547	922,630
16.2 Funds held by or deposited with reinsured companies	3,164	0	3,164	1,170
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2 Net deferred tax asset	88,790,807	15,598,250	73,192,557	68,952,016
19. Guaranty funds receivable or on deposit	714,430	0	714,430	714,430
20. Electronic data processing equipment and software	82,445	75,106	7,339	9,254
21. Furniture and equipment, including health care delivery assets ($.........0)	356,032	356,032	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	5,791,771	0	5,791,771	0
24. Health care ($.........0) and other amounts receivable	42,137,978	42,137,978	0	0
25. Aggregate write-ins for other than invested assets	14,119,442	889,458	13,229,984	13,618,286
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	17,634,292,799	59,056,824	17,575,235,975	16,805,443,841
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	17,634,292,799	59,056,824	17,575,235,975	16,805,443,841

DETAILS OF WRITE-INS

	1	2	3	4
1101. Other Real Estate Deposits	864,217	0	864,217	648,783
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	864,217	0	864,217	648,783
2501. Corporate Owned Life Insurance	12,720,411	0	12,720,411	12,668,898
2502. Items not allocated	253,011	69,968	183,043	656,749
2503. Other Assets	326,530	0	326,530	292,639
2598. Summary of remaining write-ins for Line 25 from overflow page	819,490	819,490	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	14,119,442	889,458	13,229,984	13,618,286

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $.....13,744,985,846 less $..........0 included in Line 6.3 (including $..........0 Modco Reserve)	13,744,985,846	13,140,489,140
2. Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)	481,925	526,491
3. Liability for deposit-type contracts (including $..........0 Modco Reserve)	1,344,683,121	1,263,832,394
4. Contract claims:		
4.1 Life	14,182,331	15,149,582
4.2 Accident and health	10,000	10,000
5. Policyholders' dividends $..........0 and coupons $..........0 due and unpaid	0	0
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including $..........0 Modco)	115,731	98,906
6.2 Dividends not yet apportioned (including $..........0 Modco)	0	0
6.3 Coupons and similar benefits (including $..........0 Modco)	0	0
7. Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $..........0 discount; including $.....1,457 accident and health premiums	116,137	198,242
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts	0	535,198
9.2 Provision for experience rating refunds, including the liability of $..........0 accident and health experience rating refunds of which $..........0 is for medical loss ratio rebate per the Public Health Service Act	0	0
9.3 Other amounts payable on reinsurance, including $..........0 assumed and $..........0 ceded	0	0
9.4 Interest Maintenance Reserve	58,813,132	59,604,296
10. Commissions to agents due or accrued - life and annuity contracts $.....4,165,846, accident and health $..........0 and deposit-type contract funds $..........0	4,165,846	7,086,379
11. Commissions and expense allowances payable on reinsurance assumed	(9,586)	(946)
12. General expenses due or accrued	6,327,029	6,585,709
13. Transfers to Separate Accounts due or accrued (net) (including $..........0 accrued for expense allowances recognized in reserves, net of reinsured allowances)	0	0
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	3,193,469	4,046,718
15.1 Current federal and foreign income taxes, including $..........0 on realized capital gains (losses)	29,157,073	42,324,778
15.2 Net deferred tax liability	0	0
16. Unearned investment income	2,098,941	2,330,636
17. Amounts withheld or retained by company as agent or trustee	464,432	1,059,051
18. Amounts held for agents' account, including $..........0 agents' credit balances	2,840,175	2,215,200
19. Remittances and items not allocated	22,734,337	14,504,518
20. Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21. Liability for benefits for employees and agents if not included above	0	0
22. Borrowed money $..........0 and interest thereon $..........0	0	0
23. Dividends to stockholders declared and unpaid	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	130,637,179	116,449,489
24.02 Reinsurance in unauthorized and certified ($..........0) companies	0	0
24.03 Funds held under reinsurance treaties with unauthorized and certified ($..........0) reinsurers	0	0
24.04 Payable to parent, subsidiaries and affiliates	4,133,018	38,231,352
24.05 Drafts outstanding	0	0
24.06 Liability for amounts held under uninsured plans	0	0
24.07 Funds held under coinsurance	573,611,745	478,229,475
24.08 Derivatives	396,413,579	473,096,121
24.09 Payable for securities	63,155,831	2,531,015
24.10 Payable for securities lending	0	0
24.11 Capital notes $..........0 and interest thereon $..........0	0	0
25. Aggregate write-ins for liabilities	42,574,754	68,428,635
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	16,444,886,045	15,737,562,378
27. From Separate Accounts statement	0	0
28. Total liabilities (Lines 26 and 27)	16,444,886,045	15,737,562,378
29. Common capital stock	3,000,000	3,000,000
30. Preferred capital stock	0	0
31. Aggregate write-ins for other-than-special surplus funds	0	0
32. Surplus notes	30,000,000	30,000,000
33. Gross paid in and contributed surplus	183,972,114	183,972,114
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	913,377,816	850,909,349
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 29 $..........0)	0	0
36.2 .....0.000 shares preferred (value included in Line 30 $..........0)	0	0
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $..........0 in Separate Accounts Statement)	1,127,349,930	1,064,881,462
38. Totals of Lines 29, 30 and 37	1,130,349,930	1,067,881,462
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	17,575,235,975	16,805,443,840

DETAILS OF WRITE-INS

2501. LIHTC Commitments	35,373,892	62,022,072
2502. Uncashed checks pending escheatment	6,349,220	5,539,398
2503. Guaranty fund	851,642	867,165
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	42,574,754	68,428,635
3101.	0	0
3102.	0	0
3103.	0	0
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)	0	0
3401.	0	0
3402.	0	0
3403.	0	0
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	922,004,120	891,150,827	1,261,379,763
2. Considerations for supplementary contracts with life contingencies	120,922	97,324	138,206
3. Net investment income	479,368,468	311,705,169	780,376,779
4. Amortization of Interest Maintenance Reserve (IMR)	4,256,402	3,446,814	6,882,214
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6. Commissions and expense allowances on reinsurance ceded	17,045,032	1,274,363	46,411,960
7. Reserve adjustments on reinsurance ceded	0	0	0
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	0	0	0
8.2 Charges and fees for deposit-type contracts	0	0	0
8.3 Aggregate write-ins for miscellaneous income	1,351,515	370,275	795,562
9. Totals (Lines 1 to 8.3)	1,424,146,459	1,208,044,772	2,095,984,483
10. Death benefits	29,135,224	31,781,668	62,168,081
11. Matured endowments (excluding guaranteed annual pure endowments)	932,286	(88,689)	558,626
12. Annuity benefits	46,676,418	41,208,859	81,499,235
13. Disability benefits and benefits under accident and health contracts	564,355	661,404	1,233,658
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15. Surrender benefits and withdrawals for life contracts	373,232,693	349,024,303	748,876,093
16. Group conversions	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	14,951,611	11,009,741	25,340,858
18. Payments on supplementary contracts with life contingencies	84,716	90,054	184,054
19. Increase in aggregate reserves for life and accident and health contracts	604,355,160	462,264,466	483,490,436
20. Totals (Lines 10 to 19)	1,069,932,464	895,951,806	1,403,351,043
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	160,411,939	140,532,692	291,926,054
22. Commissions and expense allowances on reinsurance assumed	0	0	0
23. General insurance expenses	40,203,634	38,366,967	88,845,235
24. Insurance taxes, licenses and fees, excluding federal income taxes	11,085,597	8,083,033	18,055,571
25. Increase in loading on deferred and uncollected premiums	234,328	(333,829)	(212,877)
26. Net transfers to or (from) Separate Accounts net of reinsurance	0	0	0
27. Aggregate write-ins for deductions	24,685,552	36,778	10,426,742
28. Totals (Lines 20 to 27)	1,306,553,514	1,082,637,447	1,812,391,768
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	117,592,946	125,407,325	283,592,715
30. Dividends to policyholders	59,917	42,530	91,156
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	117,533,029	125,364,795	283,501,559
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	25,941,593	35,200,090	98,873,742
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)	91,591,436	90,164,705	184,627,817
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....14,263,307 (excluding taxes of $.....1,865,898 transferred to the IMR)	(13,128,117)	(2,422,074)	(15,890,971)
35. Net income (Line 33 plus Line 34)	78,463,319	87,742,631	168,736,846
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	1,067,881,462	840,889,029	840,889,029
37. Net income (Line 35)	78,463,319	87,742,631	168,736,846
38. Change in net unrealized capital gains (losses) less capital gains tax of $..........0	878,474	(5,353,640)	6,911,511
39. Change in net unrealized foreign exchange capital gain (loss)	209,100	0	(238,604)
40. Change in net deferred income tax	16,968,373	5,241,936	(388,016)
41. Change in nonadmitted assets	(16,613,111)	(3,101,299)	416,459
42. Change in liability for reinsurance in unauthorized and certified companies	0	0	0
43. Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	0
44. Change in asset valuation reserve	(14,187,691)	(10,607,556)	(13,445,762)
45. Change in treasury stock	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period	0	0	0
47. Other changes in surplus in Separate Accounts Statement	0	0	0
48. Change in surplus notes	0	0	0
49. Cumulative effect of changes in accounting principles	0	0	0
50. Capital changes:			
50.1 Paid in	0	0	0
50.2 Transferred from surplus (Stock Dividend)	0	0	0
50.3 Transferred to surplus	0	0	0
51. Surplus adjustment:			
51.1 Paid in	0	0	0
51.2 Transferred to capital (Stock Dividend)	0	0	0
51.3 Transferred from capital	0	0	0
51.4 Change in surplus as a result of reinsurance	0	0	0
52. Dividends to stockholders	0	0	0
53. Aggregate write-ins for gains and losses in surplus	(3,250,000)	0	65,000,000
54. Net change in capital and surplus (Lines 37 through 53)	62,468,464	73,922,071	226,992,433
55. Capital and surplus as of statement date (Lines 36 + 54)	1,130,349,926	914,811,100	1,067,881,462

DETAILS OF WRITE-INS

08.301. Miscellaneous Income	1,300,002	75,041	523,160
08.302. Change in COLI	51,513	295,233	272,402
08.303.	0	0	0
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	1,351,515	370,275	795,562
2701. Funds Withheld Expense	24,643,430	36,778	10,356,137
2702. Changes in agents deferred comp	36,596	0	70,605
2703. Fines and penalties	5,526	0	0
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	24,685,552	36,778	10,426,742
5301. Ceding Commission	(3,250,000)	0	65,000,000
5302.	0	0	0
5303.	0	0	0
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	(3,250,000)	0	65,000,000

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance	1,018,639,916	891,046,907	1,845,962,930
2. Net investment income	467,894,482	227,813,511	625,847,246
3. Miscellaneous income	2,368,538	1,644,638	3,439,907
4. Total (Lines 1 through 3)	1,488,902,936	1,120,505,055	2,475,250,084
5. Benefit and loss related payments	479,250,732	432,534,320	926,902,179
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions	241,638,274	207,373,433	436,525,032
8. Dividends paid to policyholders	43,092	40,566	77,260
9. Federal and foreign income taxes paid (recovered) net of $.....14,263,307 tax on capital gains (losses)	55,238,503	32,484,492	90,106,089
10. Total (Lines 5 through 9)	776,170,601	672,432,810	1,453,610,560
11. Net cash from operations (Line 4 minus Line 10)	712,732,335	448,072,245	1,021,639,524
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	936,672,663	789,923,697	1,836,401,001
12.2 Stocks	0	7,302,500	7,660,249
12.3 Mortgage loans	87,778,424	118,501,724	191,703,200
12.4 Real estate	2,526,804	6,481,590	9,481,590
12.5 Other invested assets	107,415,632	4,135,129	10,901,845
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
12.7 Miscellaneous proceeds	99,362,578	14,634,795	2,204,326
12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,233,756,101	940,979,434	2,058,352,211
13. Cost of investments acquired (long-term only):			
13.1 Bonds	1,606,179,616	1,390,128,216	2,639,385,372
13.2 Stocks	4,097,466	17,255,041	34,585,158
13.3 Mortgage loans	94,800,000	258,600,000	719,307,500
13.4 Real estate	0	0	0
13.5 Other invested assets	159,506,394	82,553,139	255,813,519
13.6 Miscellaneous applications	28,184,256	81,169,521	21,888,972
13.7 Total investments acquired (Lines 13.1 to 13.6)	1,892,767,732	1,829,705,917	3,670,980,521
14. Net increase or (decrease) in contract loans and premium notes	19,605,946	9,258,911	22,577,525
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(678,617,577)	(897,985,394)	(1,635,205,835)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	18,000,000	0
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	80,850,727	403,423,295	595,130,678
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	(65,592,662)	41,103,225	67,974,345
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	15,258,065	462,526,520	663,105,023
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	49,372,824	12,613,372	49,538,712
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	125,886,249	76,347,536	76,347,536
19.2 End of period (Line 18 plus Line 19.1)	175,259,073	88,960,908	125,886,249

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

20.0001	0	0	0

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life	0	0	0
2. Ordinary life insurance	395,678,282	321,777,909	684,297,797
3. Ordinary individual annuities	601,801,495	549,485,842	1,124,143,559
4. Credit life (group and individual)	0	0	0
5. Group life insurance	6,857	9,995	16,212
6. Group annuities	29,605,070	27,650,003	58,432,938
7. A&H - group	0	0	0
8. A&H - credit (group and individual)	0	0	0
9. A&H - other	24,825	32,008	62,112
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	1,027,116,529	898,955,757	1,866,952,618
12. Deposit-type contracts	1,067,444	1,946,607	3,551,839
13. Total	1,028,183,974	900,902,365	1,870,504,457

DETAILS OF WRITE-INS

1001.	0	0	0
1002.	0	0	0
1003.	0	0	0
1098. Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099. Total (Lines 1001 thru 1003 plus 1098) (Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of Life Insurance Company of the Southwest ("the Company") are presented on the basis of accounting practices prescribed or permitted by the Texas Department of Insurance.

The Texas Department of Insurance recognizes only statutory accounting practices prescribed or permitted by the state of Texas for determining and reporting the financial condition and results of operations of an insurance company for determining its solvency under the Texas Insurance Law. The National Association of Insurance Commissioners' ("NAIC") Accounting Practices and Procedures manual ("NAIC SAP") has been adopted as a component of prescribed or permitted practices by the State of Texas.

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

	SSAP #	F/S Page	F/S Line #	2017	2016
NET INCOME					
(1) Life Insurance Company of the Southwest state basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	$ 78,463,319	$ 168,736,846
(2) State Prescribed Practice that is an increase/(decrease) from NAIC SAP					
				0	0
(3) State Permitted Practice that is an increase/(decrease) from NAIC SAP					
				0	0
(4) NAIC SAP (1 – 2 – 3 = 4)	XXX	XXX	XXX	$ 78,463,319	$ 168,736,846
SURPLUS					
(5) Life Insurance Company of the Southwest state basis (Page 3, line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 1,130,349,930	$ 1,067,881,462
(6) State Prescribed Practice that is an increase/(decrease) from NAIC SAP					
				0	0
(7) State Permitted Practice that is an increase/(decrease) from NAIC SAP					
				0	0
(8) NAIC SAP (5 – 6 – 7 = 8)	XXX	XXX	XXX	$ 1,130,349,930	$ 1,067,881,462

C. Accounting Policy

(6) Loan-backed securities and structured securities are stated at the lower of amortized cost or fair market value. The retrospective adjustment method is used to value all securities except for interest only securities or securities where the yield had become negative, that are valued using the prospective method.

D. Going Concern - N/A

Note 2 – Accounting Changes and Corrections of Errors

No significant change.

Note 3 – Business Combinations and Goodwill

No significant change.

Note 4 – Discontinued Operations

No significant change.

Note 5 – Investments

D. Loan-Backed Securities

(1) Prepayment assumptions used in the calculation of the effective yield and valuation of loan-backed bonds and structured securities are based on available industry sources and information provided by lenders. The retrospective adjustment methodology is used for the valuation of securities held by the Company.

(2) All securities within the scope of this statement with a recognized other-than-temporary impairment, disclosed in the aggregate, classified on the basis for the other-than-temporary impairment:

	1	2a	2b	3
	Amortized Cost Basis Before Other-than-Temporary Impairment	Other-Than-Temporary Impairment in	Temporary Reocgnized Loss	Fair Value 1 – (2a + 2b)
		Interest	Non- Interest	
OTTI recognized 1st Quarter				
a. Intent to sell	$ 0	$ 0	$ 0	$ 0
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	0	0	0	0
c. Total 1st Quarter	$ 0	$ 0	$ 0	$ 0
OTTI recognized 2nd Quarter				

NOTES TO FINANCIAL STATEMENTS

	1	2a	2b	3
	Amortized Cost Basis Before Other-than-Temporary Impairment	Other-Than-Impairment in	Temporary Reocgnized Loss	Fair Value 1 – (2a + 2b)
		Interest	Non- Interest	
d. Intent to sell	$ 0	$ 0	$ 0	$ 0
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	0	0	0	0
f. Total 2nd Quarter	$ 0	$ 0	$ 0	$ 0
OTTI recognized 3rd Quarter				
g. Intent to sell	$ 0	$ 0	$ 0	$ 0
g. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	0	0	0	0
i. Total 3rd Quarter	$ 0	$ 0	$ 0	$ 0
OTTI recognized 4th Quarter				
j. Intent to sell	$ 0	$ 0	$ 0	$ 0
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	0	0	0	0
l. Total 4th Quarter	$ 0	$ 0	$ 0	$ 0
m. Annual aggregate total	XXX	$ 0	$ 0	XXX

(3) Recognized OTTI securities

CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
	$ 0	$ 0	$ 0	$ 0	$ 0	
Total			$ 0			

(4) All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

a. The aggregate amount of unrealized losses:	1. Less than 12 Months	$ 1,040,895
	2. 12 Months or Longer	$ 135,551
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	$ 84,228,510
	2. 12 Months or Longer	$ 7,571,294

E. Repurchase Agreements and/or Securities Lending Transactions - N/A

I. Working Capital Finance Investments

(2) Aggregate Maturity Distribution on the Underlying Working Capital Finance Programs - N/A

(3) Default of Working Capital Finance Investments - N/A

J. Offsetting and Netting of Assets and Liabilities - N/A

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 – Investment Income

No significant change.

Note 8 – Derivative Instruments

No significant change.

Note 9 – Income Taxes

No significant change.

Note 10 – Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

No significant change.

Note 11 – Debt

A. The Company did not have any debt covered by SSAP No. 15, *Debt and Holding Company Obligations.*

B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the Federal Home Loan Bank (FHLB) of Dallas which provides Life Insurance Company of the Southwest with access to a secured asset-based borrowing capacity. It is part of the Company's strategy to utilize this borrowing capacity for funding agreements and for backup liquidity. The Company has received advances from FHLB in connection with funding agreements, which are considered operating leverage and included in the liability

NOTES TO FINANCIAL STATEMENTS

for deposit-type contracts. The proceeds have been invested in a discrete pool of fixed income assets. The Company has a maximum borrowing capacity of approximately $4.1 billion, based on its membership investment base.

(2) FHLB Capital Stock

a. Aggregate Totals

1. Current Period

	1 Total 2 + 3	2 General Account	3 Separate Accounts
(a) Membership Stock – Class A	$ 0	$ 0	$ 0
(b) Membership Stock – Class B	6,722,200	6,722,200	0
(c) Activity Stock	45,113,100	45,113,100	0
(d) Excess Stock	200,900	200,900	0
(e) Aggregate Total (a+b+c+d)	$ 52,036,200	$ 52,036,200	$ 0
(f) Actual or estimated borrowing capacity as determined by the insurer	$ 4,050,298,772	XXX	XXX

2. Prior Year

	1 Total 2 + 3	2 General Account	3 Separate Accounts
(a) Membership Stock – Class A	$ 0	$ 0	$ 0
(b) Membership Stock – Class B	5,872,400	5,872,400	0
(c) Activity Stock	42,156,200	42,156,200	0
(d) Excess Stock	149,900	149,900	0
(e) Aggregate Total (a+b+c+d)	$ 48,178,500	$ 48,178,500	$ 0
(f) Actual or estimated borrowing capacity as determined by the insurer	$ 3,991,494,408	XXX	XXX

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

	1	2	Eligible for Redemption			
			3	4	5	6
Membership Stock	Current Period Total (2+3+4+5+6)	Not Eligible for Redemption	Less than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
1. Class A	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
2. Class B	$ 6,722,200	$ 6,722,200	$ 0	$ 0	$ 0	$ 0

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
Current Period Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 1,441,882,176	$ 1,400,423,172	$ 1,237,749,527
Current Period General Account Total Collateral Pledged	$ 1,441,882,176	$ 1,400,423,172	$ 1,237,749,527
Current Period Separate Accounts Total Collateral Pledged	$ 0	$ 0	$ 0
Prior Year Total General and Separate Accounts Total Collateral Pledged	$ 1,248,739,988	$ 1,221,753,494	$ 1,165,631,189

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount of Borrowed at Time of Maximum Collateral
Current Period Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 1,441,882,176	$ 1,400,423,172	$ 1,237,749,527
Current Period General Account Total Collateral Pledged	$ 1,441,882,176	$ 1,400,423,172	$ 1,237,749,527
Current Period Separate Accounts Total Collateral Pledged	$ 0	$ 0	$ 0
Prior Year Total General and Separate Accounts Total Collateral Pledged	$ 1,248,739,988	$ 1,221,753,494	$ 1,165,631,189

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current Period

	1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	$ 0	$ 0	$ 0	XXX
(b) Funding Agreements	1,237,749,527	1,237,749,527	0	$ 1,237,749,527
(c) Other	0	0	0	XXX
(d) Aggregate Total (a+b+c)	$ 1,237,749,527	$ 1,237,749,527	$ 0	$ 1,237,749,527

2. Prior Year

	1	2	3	4

NOTES TO FINANCIAL STATEMENTS

	Total 2 + 3	General Account	Separate Accounts	Funding Agreements Reserves Established
(a) Debt	$ 0	$ 0	$ 0	XXX
(b) Funding Agreements	1,165,631,189	1,165,631,189	0	$ 1,165,631,189
(c) Other	0	0	0	XXX
(d) Aggregate Total (a+b+c)	$ 1,165,631,189	$ 1,165,631,189	$ 0	$ 1,165,631,189

b. Maximum Amount During Reporting Period (Current Period)

	1 Total 2 + 3	2 General Account	3 Separate Accounts
1. Debt	$ 0	$ 0	$ 3
2. Funding Agreements	1,237,749,527	1,237,749,527	0
3. Other	0	0	0
4. Aggregate Total (Lines 1+2+3)	$ 1,237,749,527	$ 1,237,749,527	$ 0

c. FHLB – Prepayment Obligations

	Does the Company have Prepayment Obligations under the Following Arrangements (YES/NO)
1. Debt	NO
2. Funding Agreements	NO
3. Other	NO

Note 12 – Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

A. Defined Benefit Plan - NONE

Note 13 – Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

No significant change.

Note 14 – Liabilities, Contingencies and Assessments

A. All Other Contingencies

The Company is subject, in the ordinary course of business, to claims, litigation, arbitration proceedings, and governmental examinations. Although the Company is not aware of any actions, proceedings or allegations that reasonably should give rise to a material adverse impact to the Company's financial position or liquidity, the outcome of any particular matter cannot be foreseen with certainty. It is the opinion of management that the ultimate resolution of these matters will not materially impact the Company's financial condition.

The Company is also involved in class action or putative class action litigation. On September 24, 2010, three individuals (including two former policyholders and one now former policyholder) brought a putative class action against LSW concerning their purchases of indexed universal life insurance policies sold in California (SecurePlus Provider and SecurePlus Paragon), before the U.S. District Court for the Central District of California and captioned Walker, et al. v. Life Ins. Co. of the Southwest. Plaintiffs asserted claims under the California Unfair Competition Law and for fraudulent concealment, alleging that LSW and independent agents did not sufficiently and/or appropriately disclose, in illustrations and otherwise, certain features of the policies, including the amount and duration of certain charges and fees set forth in the policies themselves, the method by which policy values are calculated under the policies, and the potential tax treatment for policy loans under certain circumstances. A jury trial on the fraudulent concealment claims was held in April 2014 and resulted in a defense verdict. No liability was found and no damages awarded. In an Order dated April 14, 2015, U.S. District Court Judge James V. Selna found in favor of LSW as to all remaining claims. On May 29, 2015, plaintiffs filed a notice of appeal from the final judgment with the United States Court of Appeals for the Ninth Circuit. Plaintiffs filed their appellate brief in December 2015. LSW filed its answer brief on February 8, 2016. Plaintiffs filed their reply brief on May 23, 2016. Oral argument occurred on February 7, 2017. The US Court of Appeals for the Ninth Circuit issued its decision on March 3, 2017. The Ninth Circuit affirmed the defense verdict on all of the claims that went to trial finding that Plaintiff's had failed to prove the merits of any of their claims. The Ninth Circuit reversed the District Court's conclusion that Plaintiffs could not bring an unlawfulness claim under California's Unfair Competition Law for alleged violations of California's Illustration Statute, and remanded that claim back to the District Court for further proceedings (including an analysis of whether any class action could be maintained as to that claim). The appellants (Walker, et al) then filed a petition for rehearing with the Ninth Circuit. That petition for rehearing was denied.

Note 15 – Leases

No significant change.

Note 16 – Information about Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk

No significant change.

Note 17 – Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

B. Transfer and Servicing of Financial Assets - NONE

C. Wash Sales - NONE

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

No significant change.

Note 19 – Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 20 – Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

	Level 1	Level 2	Level 3	Total
Assets at Fair Value				
Bonds	$ 0	$ 16,233,997	$ 0	$ 16,233,997
Common Stock	$ 35,339,841	$ 0	$ 52,036,200	$ 87,376,041
Derivatives	$ 5,131,714	$ 725,490,637	$ 0	$ 730,622,351
Other Invested Assets	$ 0	$ 0	$ 296,926,782	$ 296,926,782
Cash, Cash Equivalents and Short-term investments	$ 43,158,854	$ 132,100,218	$ 0	$ 175,259,072
Total	$ 83,630,409	$ 873,824,852	$ 348,962,982	$ 1,306,418,243
Liabilities at Fair Value				
Derivatives	$ 0	$ 396,413,579	$ 0	$ 396,413,579
Total	$ 0	$ 396,413,579	$ 0	$ 396,413,579

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

	Beginning Balance at current period	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settle-ments	Ending Balance at current period
a. Assets										
Common Stock	$ 48,355,400	$ 0	$ 0	$ 0	$ 0	$ 3,680,800	$ 0	$ 0	$ 0	$ 52,036,200
Other Invested Assets	$ 249,196,577	$ 0	$ 0	$ (26,287)	$ (693,249)	$ 66,928,475	$ 0	$ (18,478,734)	$ 0	$ 296,926,782
Total	$ 297,551,977	$ 0	$ 0	$ (26,287)	$ (693,249)	$ 70,609,275	$ 0	$ (18,478,734)	$ 0	$ 348,962,982
b. Liabilities										
	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
Total	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0

(3) The Company recognizes transfers between levels on the actual date of the event or change in circumstances that caused the transfer.

(4) The following is a description of the valuation techniques:

Bonds – Bonds are stated at amortized cost with the exception of those bonds that are rated an NAIC 6 or that have been impaired. Bonds are valued using cash flow models based on appropriate observable inputs such as market quotes, yield curves, interest rates, and spreads. These securities are generally categorized in Level 2 of the fair value hierarchy; in instances where significant inputs are unobservable, they are categorized as Level 3.

Common stock – Fair values of common stocks are based on unadjusted quoted market prices from pricing services as well as primary and secondary brokers/dealers. Actively traded common stocks with readily available market prices are categorized into Level 1 of the fair value hierarchy.

Derivative assets and liabilities – Derivative assets and liabilities include option, futures, and swaption contracts. Fair value of these over the counter ("OTC") derivative products is calculated using models such as the Black-Scholes option-pricing model, which uses pricing inputs, observed from actively quoted markets and is widely accepted by the financial services industry. A substantial majority of the Company's OTC derivative products use pricing models and are categorized as Level 2 of the fair value hierarchy.

Other Invested Assets– Other invested assets do not have a readily determinable fair value. Since these valuations have significant unobservable inputs, they are generally categorized as Level 3 in the fair value hierarchy.

Short term investments – Short-term investments consist of money market funds with observable market pricing and are categorized into Level 1.

(5) For additional information on derivatives see 20(A)1-4 above.

C.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	$ 13,281,401,741	$ 12,749,422,903	$ 25,918,787	$ 13,255,482,954	$ 0	$ 0
Preferred Stock	$ 11,449,071	$ 11,700,000	$ 0	$ 11,449,071	$ 0	$ 0
Common Stock	$ 87,376,041	$ 87,376,041	$ 35,339,841	$ 0	$ 52,036,200	$ 0
Mortgage Loans	$ 2,701,199,704	$ 2,653,373,855	$ 0	$ 0	$ 2,701,199,704	$ 0
Real Estate	$ 7,543,981	$ 7,203,002	$ 0	$ 7,543,981	$ 0	$ 0
Cash, Cash Equivalents and Short-term Investments	$ 175,259,072	$ 175,259,072	$ 43,158,854	$ 132,100,218	$ 0	$ 0
Derivative Asset	$ 730,622,351	$ 730,622,351	$ 5,131,714	$ 725,490,636	$ 0	$ 0
Other Invested Assets	$ 607,220,072	$ 581,632,623	$ 0	$ 131,140,855	$ 296,926,782	$ 179,152,436
Derivative Liability	$ 396,413,579	$ 396,413,579	$ 0	$ 396,413,579	$ 0	$ 0

D. Not Practicable to Estimate Fair Value

Type of Class or Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Other Invested Assets	$ 179,152,436	0.000		It was not practicable to determine the fair value of these financial instruments as a quoted market price is not available.

NOTES TO FINANCIAL STATEMENTS

Note 21 – Other Items

No significant change.

Note 22 – Events Subsequent

No significant change.

Note 23 – Reinsurance

No significant change.

Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination

E. Risk Sharing Provisions of the Affordable Care Act - N/A

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

None.

Note 26 – Intercompany Pooling Arrangements

No significant change.

Note 27 – Structured Settlements

No significant change.

Note 28 – Health Care Receivables

No significant change.

Note 29 – Participating policies

No significant change.

Note 30 – Premium Deficiency Reserves

No significant change.

Note 31 – Reserves for Life Contracts and Deposit-Type Contracts

No significant change.

Note 32 – Analysis of Annuity Actuarial Reserves and Deposit Liabilities by Withdrawal Characteristics

No significant change.

Note 33 – Premium and Annuity Considerations Deferred and Uncollected

No significant change.

Note 34 – Separate Accounts

No significant change.

Note 35 – Loss/Claim Adjustment Expenses

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

3.3 If the response to 3.2 is yes, provide a brief description of those changes.

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

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

1 Name of Entity	2 NAIC Company Code	3 State of Domicile
	0	

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

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

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

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 04/11/2016

6.4 By what department or departments?
Texas Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

8.4 If the 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
Equity Services, Inc.	Montpelier, VT	NO	NO	NO	YES
Sentinel Financial Services Company	Montpelier, VT	NO	NO	NO	YES

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

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

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

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

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

(e) Accountability for adherence to the code.

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

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

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

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

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

FINANCIAL

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 5,791,771

INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

		1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	0	0
14.23	Common Stock	0	0
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	100,000	100,000
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 100,000	$ 100,000
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 0

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 0

16.3 Total payable for securities lending reported on the liability page: $ 0

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

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

1 Name of Custodian(s)	2 Custodian Address
JP Morgan Chase	4 Chase Metrotech Center, Floor 14, Brooklyn, NY 11245

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

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

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

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

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

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

1 Name of Firm or Individual	2 Affiliation
Sentinel Asset Management, Inc.	A

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
109396	Sentinel Asset Management, Inc.	5493008OI7ZBDR2FWI52	SEC	DS

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

18.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:

		Amount
1.1	Long-term mortgages in good standing	
1.11	Farm mortgages	$0
1.12	Residential mortgages	$0
1.13	Commercial mortgages	$2,649,654,145
1.14	Total mortgages in good standing	$2,649,654,145
1.2	Long-term mortgages in good standing with restructured terms	
1.21	Total mortgages in good standing with restructured terms	$0
1.3	Long-term mortgage loans upon which interest is overdue more than three months	
1.31	Farm mortgages	$0
1.32	Residential mortgages	$0
1.33	Commercial mortgages	$0
1.34	Total mortgages with interest overdue more than three months	$0
1.4	Long-term mortgage loans in process of foreclosure	
1.41	Farm mortgages	$0
1.42	Residential mortgages	$0
1.43	Commercial mortgages	$3,719,710
1.44	Total mortgages in process of foreclosure	$3,719,710
1.5	Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$2,653,373,855
1.6	Long-term mortgages foreclosed, properties transferred to real estate in current quarter	
1.61	Farm mortgages	$0
1.62	Residential mortgages	$0
1.63	Commercial mortgages	$0
1.64	Total mortgages foreclosed and transferred to real estate	$0

2. Operating Percentages:

2.1	A&H loss percent	0.0
2.2	A&H cost containment percent	0.0
2.3	A&H expense percent excluding cost containment expenses	0.0

3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$0
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$0

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

	States, Etc.	1 Active Status	Direct Business Only: Life Contracts: 2 Life Insurance Premiums	3 Annuity Considerations	4 A&H Insurance Premiums, Including Policy Membership and Other Fees	5 Other Considerations	6 Total Columns 2 through 5	7 Deposit-Type Contracts
1.	Alabama AL	L	2,564,848	4,046,488	201	0	6,611,537	0
2.	Alaska AK	L	545,969	18,596	260	0	564,824	0
3.	Arizona AZ	L	9,118,190	12,799,260	139	0	21,917,589	142,775
4.	Arkansas AR	L	1,469,440	4,415,128	66	0	5,884,635	0
5.	California CA	L	135,271,176	171,042,759	397	0	306,314,331	235,300
6.	Colorado CO	L	8,617,208	5,926,716	611	0	14,544,535	0
7.	Connecticut CT	L	4,015,859	2,029,765	0	0	6,045,623	91,623
8.	Delaware DE	L	2,067,988	393,387	0	0	2,461,375	0
9.	District of Columbia DC	L	1,853,843	670,698	0	0	2,524,542	0
10.	Florida FL	L	28,674,824	64,302,081	106	0	92,977,010	107,943
11.	Georgia GA	L	14,709,744	17,107,966	26	0	31,817,736	15,120
12.	Hawaii HI	L	3,111,709	5,721,526	0	0	8,833,235	0
13.	Idaho ID	L	367,832	986,276	26	0	1,354,134	0
14.	Illinois IL	L	9,824,576	11,864,508	52	0	21,689,136	0
15.	Indiana IN	L	1,375,593	1,901,666	46	0	3,277,305	0
16.	Iowa IA	L	1,292,899	391,243	0	0	1,684,143	0
17.	Kansas KS	L	1,262,279	617,053	243	0	1,879,575	0
18.	Kentucky KY	L	1,727,513	1,311,368	0	0	3,038,880	0
19.	Louisiana LA	L	3,698,018	6,449,975	4,815	0	10,152,808	15,930
20.	Maine ME	L	342,177	479,172	0	0	821,350	0
21.	Maryland MD	L	18,100,985	9,900,378	0	0	28,001,363	0
22.	Massachusetts MA	L	2,662,140	9,990,093	0	0	12,652,233	0
23.	Michigan MI	L	6,487,884	40,349,646	26	0	46,837,555	61,461
24.	Minnesota MN	L	6,999,320	468,600	26	0	7,467,946	0
25.	Mississippi MS	L	2,385,585	832,908	352	0	3,218,845	0
26.	Missouri MO	L	2,915,839	1,607,915	46	0	4,523,800	79,541
27.	Montana MT	L	407,672	17,096	191	0	424,959	0
28.	Nebraska NE	L	555,268	389,776	159	0	945,203	0
29.	Nevada NV	L	7,723,346	15,658,605	52	0	23,382,003	0
30.	New Hampshire NH	L	(223,296)	1,748,864	0	0	1,525,568	0
31.	New Jersey NJ	L	8,741,992	9,233,588	0	0	17,975,580	0
32.	New Mexico NM	L	784,623	1,701,567	659	0	2,486,848	0
33.	New York NY	N	5,865,633	756,011	0	0	6,621,645	0
34.	North Carolina NC	L	9,199,307	21,538,480	26	0	30,737,813	37,259
35.	North Dakota ND	L	117,975	56,458	169	0	174,603	0
36.	Ohio OH	L	3,993,183	11,039,717	96	0	15,032,997	0
37.	Oklahoma OK	L	2,930,623	7,415,001	2,743	0	10,348,367	29,480
38.	Oregon OR	L	2,695,885	126,122	0	0	2,822,007	0
39.	Pennsylvania PA	L	6,372,356	5,194,934	0	0	11,567,290	61,684
40.	Rhode Island RI	L	1,001,654	420,168	0	0	1,421,822	0
41.	South Carolina SC	L	2,679,200	7,616,879	44	0	10,296,123	0
42.	South Dakota SD	L	286,199	5,421	0	0	291,620	0
43.	Tennessee TN	L	3,980,779	6,542,503	117	0	10,523,399	15,644
44.	Texas TX	L	36,024,990	133,399,307	15,464	0	169,439,761	61,178
45.	Utah UT	L	6,625,225	11,010,377	224	0	17,635,826	112,507
46.	Vermont VT	L	1,036,880	7,663,306	0	0	8,700,186	0
47.	Virginia VA	L	11,957,133	10,117,462	0	0	22,074,595	0
48.	Washington WA	L	3,766,419	688,571	26	0	4,455,016	0
49.	West Virginia WV	L	169,746	862,508	0	0	1,032,253	0
50.	Wisconsin WI	L	3,797,794	2,484,658	0	0	6,282,452	0
51.	Wyoming WY	L	127,593	52,310	489	0	180,393	0
52.	American Samoa AS	N	0	0	0	0	0	0
53.	Guam GU	N	0	0	0	0	0	0
54.	Puerto Rico PR	N	8,734	0	0	0	8,734	0
55.	US Virgin Islands VI	N	904	400	0	0	1,304	0
56.	Northern Mariana Islands MP	N	0	0	0	0	0	0
57.	Canada CAN	N	0	0	0	0	0	0
58.	Aggregate Other Alien OT	XXX	2,454,360	41,305	0	0	2,495,665	0
59.	Subtotal	(a) 50	394,545,615	631,406,565	27,895	0	1,025,980,075	1,067,444
90.	Reporting entity contributions for employee benefit plans	XXX	0	0	0	0	0	0
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	12,919	0	0	0	12,919	0
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0	0	0	0
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	343,736	0	0	0	343,736	0
94.	Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX	394,902,270	631,406,565	27,895	0	1,026,336,730	1,067,444
96.	Plus Reinsurance Assumed	XXX	0	0	0	0	0	0
97.	Totals (All Business)	XXX	394,902,270	631,406,565	27,895	0	1,026,336,730	1,067,444
98.	Less Reinsurance Ceded	XXX	105,090,022	0	0	0	105,090,022	0
99.	Totals (All Business) less Reinsurance Ceded	XXX	289,812,249	631,406,565	27,895	0	921,246,709	1,067,444

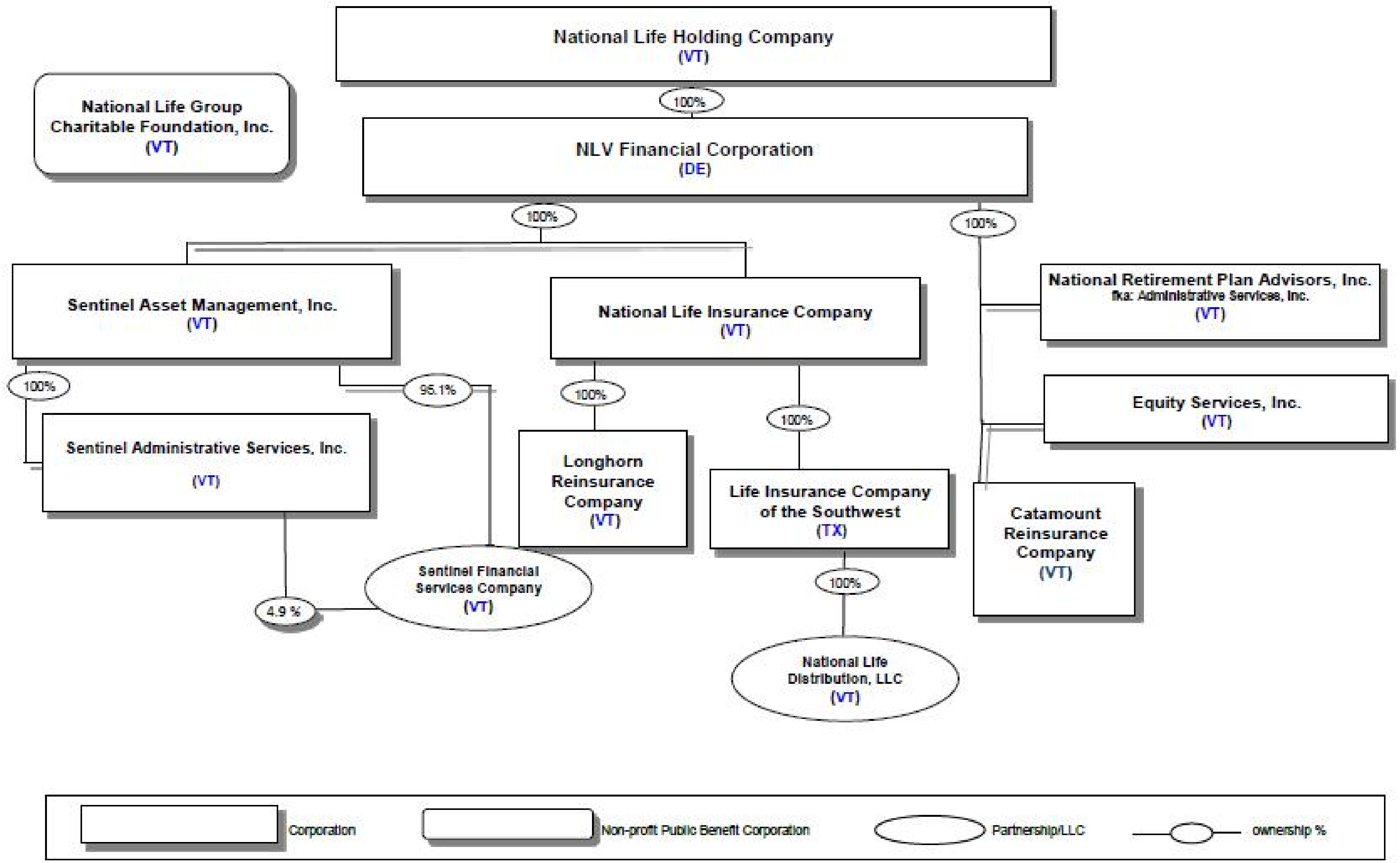
DETAILS OF WRITE-INS

58001.	Other Alien ZZZ	XXX	2,454,360	41,305	0	0	2,495,665	0
58002.		XXX	0	0	0	0	0	0
58003.		XXX	0	0	0	0	0	0
58998.	Summary of remaining write-ins for line 58 from overflow page	XXX	0	0	0	0	0	0
58999.	Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX	2,454,360	41,305	0	0	2,495,665	0
9401.		XXX	0	0	0	0	0	0
9402.		XXX	0	0	0	0	0	0
9403.		XXX	0	0	0	0	0	0
9498.	Summary of remaining write-ins for line 94 from overflow page	XXX	0	0	0	0	0	0
9499.	Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	0	0	0	0	0	0

(L) - Licensed or Chartered - Licensed Insurance Carrier or Domicilied RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer;
(E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed to write business in the state.
(a) Insert the number of L responses except for Canada and Other Alien.

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 *
Members															
0000	National Life Group	00000	03-0359221	0	0		National Life Holding Company	VT	UIP		Board	0.000		N	0
0000	National Life Group	00000	20-4818866	0	0		National Life Group Charitable Foundation, Inc.	VT	NIA	National Life Holding Company	Management	100.000	National Life Holding Company	N	0
0000	National Life Group	00000	03-0359222	0	0		NLV Financial Corporation	DE	UIP	National Life Holding Company	Board	0.000	National Life Holding Company	N	0
0634	National Life Group	66680	03-0144090	0	0		National Life Insurance Company	VT	UDP	NLV Financial Corporation	Board	0.000	National Life Holding Company	N	0
0634	National Life Group	65528	75-0953004	0	0		Life Insurance Company of the Southwest	TX	RE	National Life Insurance Company	Ownership	100.000	National Life Holding Company	N	0
0000	National Life Group	00000	03-0221140	0	0		Sentinel Asset Management, Inc.	VT	NIA	NLV Financial Corporation	Board	0.000	National Life Holding Company	N	0
0000	National Life Group	00000	03-0316212	0	0		Sentinel Administrative Services, Inc.	VT	NIA	Sentinel Asset Management, Inc.	Ownership	100.000	National Life Holding Company	N	0
0000	National Life Group	00000	03-0335801	0	0		Sentinel Financial Services Company	VT	NIA	Sentinel Administrative Services, Inc.	Ownership	95.100	National Life Holding Company	N	0
0000	National Life Group	00000	03-0355801	0	0		Sentinel Financial Services Company	VT	NIA	Sentinel Asset Management, Inc.	Ownership	4.900	National Life Holding Company	N	0
0000	National Life Group	00000	03-0223461	0	0		National Retirement Plan Advisors, Inc.	VT	NIA	NLV Financial Corporation	Ownership	100.000	National Life Holding Company	N	0
0000	National Life Group	00000	03-0221141	0	0		Equity Services, Inc.	VT	NIA	NLV Financial Corporation	Ownership	100.000	National Life Holding Company	N	0
0000	National Life Group	00000	47-3406482	0	0		National Life Distribution, LLC	VT	DS	Life Insurance Company of the Southwest	Ownership	100.000	National Life Holding Company	N	0
0634	National Life Group	15803	47-4708436	0	0		Catamount Reinsurance Company	VT	IA	NLV Financial Corporation	Ownership	100.000	National Life Holding Company	N	0
0634	National Life Group	16057	81-3685613	0	0		Longhorn Reinsurance Company	VT	IA	National Life Insurance Company	Ownership	100.000	National Life Holding Company	N	0

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

1. The data for this supplement is not required to be filed.
2. The data for this supplement is not required to be filed.
3. The data for this supplement is not required to be filed.
4.
5. The data for this supplement is not required to be filed.
6. The data for this supplement is not required to be filed.
7.

Bar Code:

65528201749000002

65528201744700002

65528201736500002

65528201744800002

65528201744500002

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31, Prior Year Net Admitted Assets
2504. Leasehold Improvements	370,102	370,102	0	0
2505. Miscellaneous Receivables	4,171	4,171	0	0
2506. Prepaid Expenses	445,217	445,217	0	0
2597. Summary of remaining write-ins for Line 25	819,490	819,490	0	0

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Accrued interest on death claims	0	0
2597. Summary of remaining write-ins for Line 25	0	0

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	6,044,327	2,939,652
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	4,500,000	12,110,452
2.2 Additional investment made after acquisition	0	0
3. Current year change in encumbrances	0	0
4. Total gain (loss) on disposals	(600,450)	586,138
5. Deduct amounts received on disposals	2,526,804	9,506,590
6. Total foreign exchange change in book/adjusted carrying value	0	0
7. Deduct current year's other-than-temporary impairment recognized	160,000	0
8. Deduct current year's depreciation	54,072	85,325
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	7,203,002	6,044,327
10. Deduct total nonadmitted amounts	0	0
11. Statement value at end of current period (Line 9 minus Line 10)	7,203,002	6,044,327

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	2,651,586,508	2,135,942,653
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	94,800,000	719,307,500
2.2 Additional investment made after acquisition	0	0
3. Capitalized deferred interest and other	30,702	462,091
4. Accrual of discount	0	0
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals	(30,702)	(312,084)
7. Deduct amounts received on disposals	92,278,424	203,813,652
8. Deduct amortization of premium and mortgage interest points and commitment fees	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10. Deduct current year's other-than-temporary impairment recognized	734,226	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	2,653,373,858	2,651,586,508
12. Total valuation allowance	0	0
13. Subtotal (Line 11 plus Line 12)	2,653,373,858	2,651,586,508
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	2,653,373,858	2,651,586,508

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	537,367,140	295,904,083
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	85,036,275	203,341,294
2.2 Additional investment made after acquisition	74,470,119	52,472,225
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	59,170	84,546
5. Unrealized valuation increase (decrease)	2,620,872	7,230,497
6. Total gain (loss) on disposals	(69,889)	(28,959)
7. Deduct amounts received on disposals	107,415,632	10,901,845
8. Deduct amortization of premium and depreciation	10,653,768	10,525,097
9. Total foreign exchange change in book/adjusted carrying value	218,335	(209,603)
10. Deduct current year's other-than-temporary impairment recognized	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	581,632,622	537,367,140
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	581,632,622	537,367,140

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	12,172,202,262	11,347,453,542
2. Cost of bonds and stocks acquired	1,610,277,071	2,673,970,544
3. Accrual of discount	10,558,941	28,359,807
4. Unrealized valuation increase (decrease)	(1,742,398)	(318,985)
5. Total gain (loss) on disposals	8,047,256	4,616,894
6. Deduct consideration for bonds and stocks disposed of	936,672,653	1,844,061,250
7. Deduct amortization of premium	14,171,546	21,214,751
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	16,603,539
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	12,848,498,933	12,172,202,262
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	12,848,498,933	12,172,202,262

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	6,608,400,322	3,703,539,759	3,314,175,826	26,198,959	6,608,400,322	7,023,963,214		6,647,266,704
2. NAIC 2 (a)	5,071,149,365	263,375,253	129,262,812	(18,859,537)	5,071,149,365	5,186,402,269		4,750,930,547
3. NAIC 3 (a)	647,740,216	2,468,947	77,015,068	(6,743,412)	647,740,216	566,450,683		600,107,434
4. NAIC 4 (a)	132,847,796	0	16,393,714	(2,688,713)	132,847,796	113,765,369		141,318,751
5. NAIC 5 (a)	34,906,885	746,250	84,000	(12,750,771)	34,906,885	22,818,364		39,693,163
6. NAIC 6 (a)	9,373,310	103,158	4,025,089	10,671,842	9,373,310	16,123,221		2,994,352
7. Total Bonds	12,504,417,894	3,970,233,367	3,540,956,509	(4,171,632)	12,504,417,894	12,929,523,120	0	12,182,310,951
PREFERRED STOCK								
8. NAIC 1	11,700,000	0	0	0	11,700,000	11,700,000		11,700,000
9. NAIC 2	0	0	0	0	0	0		0
10. NAIC 3	0	0	0	0	0	0		0
11. NAIC 4	0	0	0	0	0	0		0
12. NAIC 5	0	0	0	0	0	0		0
13. NAIC 6	0	0	0	0	0	0		0
14. Total Preferred Stock	11,700,000	0	0	0	11,700,000	11,700,000	0	11,700,000
15. Total Bonds and Preferred Stock	12,516,117,894	3,970,233,367	3,540,956,509	(4,171,632)	12,516,117,894	12,941,223,120	0	12,194,010,951

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:
NAIC 1 $.....180,100,218; NAIC 2 $............0; NAIC 3 $............0; NAIC 4 $............0; NAIC 5 $............0; NAIC 6 $............0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999	48,000,000	XXX	48,000,000	111,982	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	86,500,000	70,100,000
2. Cost of short-term investments acquired	352,500,000	1,491,192,000
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	391,000,000	1,474,792,000
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	48,000,000	86,500,000
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	48,000,000	86,500,000

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)	294,317,809
2.	Cost paid/(consideration received) on additions	119,633,127
3.	Unrealized valuation increase/(decrease)	19,288,044
4.	Total gain (loss) on termination recognized	110,123,405
5.	Considerations received/(paid) on terminations	214,285,321
6.	Amortization	0
7.	Adjustment to the book/adjusted carrying value of hedge item	0
8.	Total foreign exchange change in book/adjusted carrying value	0
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	329,077,064
10.	Deduct nonadmitted assets	0
11.	Statement value at end of current period (Line 9 minus Line 10)	329,077,064

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year)				1,946,199
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				3,185,529
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges:				
3.11	Section 1, Column 15, current year to date minus	20,955			
3.12	Section 1, Column 15, prior year	40,498	(19,543)		
	Change in variation margin on open contracts - All Other:				
3.13	Section 1, Column 18, current year to date minus	0			
3.14	Section 1, Column 18, prior year	0	0	(19,543)	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus	0			
3.22	Section 1, Column 17, prior year	0	0		
	Change in amount recognized:				
3.23	Section 1, Column 19, current year to date minus	20,955			
3.24	Section 1, Column 19, prior year	40,498	(19,543)	(19,543)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				(0)
4.1	Cumulative variation margin on terminated contracts during the year		4,415,965		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item	0			
4.22	Amount recognized	4,415,965	4,415,965		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Total gain (loss) recognized for terminations in prior year				0
5.2	Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year				0
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				5,131,727
7.	Deduct nonadmitted assets				0
8.	Statement value at end of current period (Line 6 minus Line 7)				5,131,727

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

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

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	329,077,061	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	5,131,714	
3.	Total (Line 1 plus Line 2)		334,208,775
4.	Part D, Section 1, Column 5	730,622,355	
5.	Part D, Section 1, Column 6	(396,413,580)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	329,077,061	
8.	Part B, Section 1, Column 13	5,131,714	
9.	Total (Line 7 plus Line 8)		334,208,775
10.	Part D, Section 1, Column 8	730,622,355	
11.	Part D, Section 1, Column 9	(396,413,580)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	7,339,343	
14.	Part B, Section 1, Column 20	1,695,400	
15.	Part D, Section 1, Column 11	9,034,743	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E- VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	17,999,151	0
2. Cost of cash equivalents acquired	3,882,081,015	7,175,648,265
3. Accrual of discount	234	600
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	3,767,980,182	7,157,649,714
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/ adjusted carrying value	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	132,100,218	17,999,151
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	132,100,218	17,999,151

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Internal Transfer								
Waterford One	Midlothian	VA	04/24/2017	Internal Transfer	4,500,000	0	4,340,000	0
0299999. Totals					4,500,000	0	4,340,000	0
0399999. Totals					4,500,000	0	4,340,000	0

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Property Disposed																			
Darby Town Center	Hilliard	OH.	06/21/2017	WTP Exchange, LLC	3,190,000	0	3,155,775	28,521	0	0	(28,521)	0	3,127,254	2,526,804	0	(600,450)	(600,450)	158,157	164,256
0199999. Totals					3,190,000	0	3,155,775	28,521	0	0	(28,521)	0	3,127,254	2,526,804	0	(600,450)	(600,450)	158,157	164,256
0399999. Totals					3,190,000	0	3,155,775	28,521	0	0	(28,521)	0	3,127,254	2,526,804	0	(600,450)	(600,450)	158,157	164,256

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
0210748	CONCORD	NH		05/01/2017	4.030	7,000,000	0	19,700,000
0210749	CONCORD	NH		05/01/2017	4.030	14,700,000	0	41,500,000
0210750	SHAKER HEIGHTS	OH		05/25/2017	4.650	10,600,000	0	15,550,000
0210751	ASHBURN	VA		05/23/2017	4.640	14,000,000	0	20,000,000
0210752	COLUMBIA	MD		06/21/2017	2.880	23,500,000	0	41,000,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	69,800,000	0	137,750,000
0899999. Total - Mortgages in Good Standing				XXX	XXX	69,800,000	0	137,750,000
3399999. Total Mortgages				XXX	XXX	69,800,000	0	137,750,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
0210369	PUYALLUP	WA		04/01/2004	04/26/2017	4,030,386	0	0	0	0	0	0	3,937,072	3,937,072	0	0	0
0210426	PLYMOUTH	MN		11/01/2005	04/27/2017	1,084,956	0	0	0	0	0	0	1,001,935	1,001,935	0	0	0
0210478	CHARLOTTE	NC		03/23/2007	06/07/2017	1,452,322	0	0	0	0	0	0	1,418,965	1,418,965	0	0	0
0210481	YPSILANTI	MI		05/03/2007	06/19/2017	3,482,450	0	0	0	0	0	0	3,443,313	3,443,313	0	0	0
0210485	ALEPPO TOWNSHIP	PA		06/07/2007	06/12/2017	1,705,005	0	0	0	0	0	0	1,679,827	1,679,827	0	0	0
0210494	SHARONVILLE	OH		08/09/2007	05/12/2017	4,782,863	0	0	0	0	0	0	4,743,874	4,743,874	0	0	0
0210497	SHARONVILLE	OH		08/09/2007	05/12/2017	2,920,793	0	0	0	0	0	0	2,897,302	2,897,302	0	0	0
0210510	CINCINNATI	OH		12/13/2007	04/21/2017	1,093,479	0	0	0	0	0	0	1,080,640	1,080,640	0	0	0
0210627	WESTERVILLE	OH		05/31/2013	05/09/2017	20,876,270	0	0	0	0	0	0	20,720,612	20,720,612	0	0	0
0199999. Total - Mortgages Closed by Repayment						41,428,524	0	0	0	0	0	0	40,923,540	40,923,540	0	0	0
Mortgages With Partial Repayments																	
0210240	PITTSBURGH	PA		02/20/1998		90,901	0	0	0	0	0	0	0	17,820	0	0	0
0210261	NORCROSS	GA		08/18/1998		234,739	0	0	0	0	0	0	0	32,307	0	0	0
0210292	VIRGINIA BEACH	VA		03/28/2001		1,751,140	0	0	0	0	0	0	0	32,165	0	0	0
0210298	ASTON	PA		06/15/2000		3,640,440	0	0	0	0	0	0	0	32,396	0	0	0
0210299	ASTON	PA		06/15/2000		1,534,721	0	0	0	0	0	0	0	13,730	0	0	0
0210313	CHARLOTTE	NC		06/08/2001		388,594	0	0	0	0	0	0	0	36,223	0	0	0
0210324	INWOOD	WV		02/13/2003		1,816,648	0	0	0	0	0	0	0	25,307	0	0	0
0210326	NORFOLK	VA		12/18/2001		1,078,781	0	0	0	0	0	0	0	44,721	0	0	0
0210342	PORT ARTHUR	TX		12/20/2002		331,901	0	0	0	0	0	0	0	75,722	0	0	0
0210343	SAN ANTONIO	TX		12/30/2002		1,146,749	0	0	0	0	0	0	0	17,136	0	0	0
0210369	PUYALLUP	WA		04/01/2004		4,030,386	0	0	0	0	0	0	0	23,512	0	0	0
0210375	BURIEN	WA		05/13/2004		2,486,036	0	0	0	0	0	0	0	43,026	0	0	0
0210386	SAN ANTONIO	TX		10/29/2004		2,391,272	0	0	0	0	0	0	0	21,791	0	0	0
0210411	ABERDEEN	MD		09/28/2005		3,251,578	0	0	0	0	0	0	0	35,280	0	0	0
0210421	CENTERVILLE	OH		02/28/2006		2,225,030	0	0	0	0	0	0	0	118,632	0	0	0
0210426	PLYMOUTH	MN		11/01/2005		1,084,956	0	0	0	0	0	0	0	20,906	0	0	0
0210430	OAK PARK	IL		12/08/2005		5,730,222	0	0	0	0	0	0	0	88,227	0	0	0
0210436	CORONA	CA		02/09/2006		2,476,470	0	0	0	0	0	0	0	23,750	0	0	0
0210439	AUSTIN	TX		01/30/2006		4,163,102	0	0	0	0	0	0	0	226,005	0	0	0
0210446	LONGVIEW	WA		08/02/2006		5,832,326	0	0	0	0	0	0	0	62,237	0	0	0
0210451	FAIRFIELD	CA		04/04/2006		3,355,975	0	0	0	0	0	0	0	37,872	0	0	0
0210469	GASTONIA	NC		12/11/2006		1,518,669	0	0	0	0	0	0	0	9,725	0	0	0
0210471	LOVELAND	CO		12/20/2006		4,757,635	0	0	0	0	0	0	0	46,605	0	0	0
0210478	CHARLOTTE	NC		03/23/2007		1,452,322	0	0	0	0	0	0	0	13,445	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0210481	YPSILANTI	MI		05/03/2007		3,482,450	0	0	0	0	0	0	0	15,776	0	0	0
0210485	ALEPPO TOWNSHIP	PA		06/07/2007		1,705,005	0	0	0	0	0	0	0	10,148	0	0	0
0210487	MASON	OH		09/28/2007		3,105,421	0	0	0	0	0	0	0	29,227	0	0	0
0210491	VANDALIA	OH		10/30/2007		1,758,963	0	0	0	0	0	0	0	10,663	0	0	0
0210493	FAYETTEVILLE	NC		07/09/2007		1,104,814	0	0	0	0	0	0	0	10,885	0	0	0
0210494	SHARONVILLE	OH		08/09/2007		4,782,863	0	0	0	0	0	0	0	9,821	0	0	0
0210497	SHARONVILLE	OH		08/09/2007		2,920,793	0	0	0	0	0	0	0	5,918	0	0	0
0210502	MANKATO	MN		12/20/2007		2,698,939	0	0	0	0	0	0	0	37,799	0	0	0
0210506	W DES MOINES	IA		03/24/2008		7,931,826	0	0	0	0	0	0	0	44,435	0	0	0
0210509	WOODLAWN	MD		01/18/2008		3,718,717	0	0	0	0	0	0	0	33,494	0	0	0
0210510	CINCINNATI	OH		12/13/2007		1,093,479	0	0	0	0	0	0	0	3,236	0	0	0
0210512	FREDERICKSBURG	TX		04/11/2008		1,701,147	0	0	0	0	0	0	0	25,463	0	0	0
0210513	HIALEAH	FL		02/26/2008		3,060,628	0	0	0	0	0	0	0	16,926	0	0	0
0210515	ORLANDO	FL		06/05/2008		4,241,224	0	0	0	0	0	0	0	22,227	0	0	0
0210517	DALLAS	TX		12/30/2008		10,158,991	0	0	0	0	0	0	0	78,140	0	0	0
0210518	DALLAS	TX		12/30/2008		4,063,596	0	0	0	0	0	0	0	31,256	0	0	0
0210522	BELLEVUE	WA		12/08/2008		5,714,399	0	0	0	0	0	0	0	28,560	0	0	0
0210528	SANDY SPRINGS	GA		04/28/2010		9,122,104	0	0	0	0	0	0	0	65,865	0	0	0
0210529	SAN ANTONIO	TX		05/26/2010		2,711,575	0	0	0	0	0	0	0	18,917	0	0	0
0210533	BELLEVUE	WA		06/01/2010		8,115,239	0	0	0	0	0	0	0	41,668	0	0	0
0210534	SUNNYVALE	TX		06/02/2010		7,552,036	0	0	0	0	0	0	0	210,477	0	0	0
0210537	MOON TOWNSHIP	PA		07/29/2010		4,822,159	0	0	0	0	0	0	0	33,566	0	0	0
0210540	BRECKSVILLE	OH		08/17/2010		10,676,632	0	0	0	0	0	0	0	73,743	0	0	0
0210541	BRECKSVILLE	OH		08/17/2010		993,460	0	0	0	0	0	0	0	10,636	0	0	0
0210542	HOUSTON	TX		11/05/2010		12,457,459	0	0	0	0	0	0	0	57,753	0	0	0
0210543	MECHANICSVILLE	VA		08/05/2010		7,101,057	0	0	0	0	0	0	0	34,071	0	0	0
0210544	SPOKANE	WA		09/14/2010		5,576,519	0	0	0	0	0	0	0	121,141	0	0	0
0210547	HUNTINGTON BEACH	CA		10/19/2010		4,106,493	0	0	0	0	0	0	0	19,732	0	0	0
0210548	COLUMBUS	OH		11/24/2010		7,560,755	0	0	0	0	0	0	0	88,216	0	0	0
0210550	KATY	TX		04/06/2011		12,702,808	0	0	0	0	0	0	0	94,172	0	0	0
0210551	W CONSHOHOCKEN	PA		02/07/2011		9,961,137	0	0	0	0	0	0	0	52,614	0	0	0
0210552	KNOXVILLE	TN		12/30/2010		7,277,947	0	0	0	0	0	0	0	54,366	0	0	0
0210554	CYPRESS	TX		03/03/2011		10,758,225	0	0	0	0	0	0	0	62,303	0	0	0
0210556	BUFFALO GROVE	IL		07/07/2011		5,315,838	0	0	0	0	0	0	0	37,535	0	0	0
0210557	WOODLAWN	MD		03/30/2011		6,070,662	0	0	0	0	0	0	0	43,789	0	0	0
0210558	ROCHESTER HILLS	MI		06/02/2011		4,689,819	0	0	0	0	0	0	0	156,182	0	0	0
0210561	LOUISVILLE	KY		06/15/2011		11,037,306	0	0	0	0	0	0	0	78,896	0	0	0
0210562	INDIAN LAND	SC		06/29/2011		7,883,403	0	0	0	0	0	0	0	38,970	0	0	0
0210563	JOHNSON CITY	TN		06/02/2011		9,736,712	0	0	0	0	0	0	0	67,339	0	0	0
0210564	SEATTLE	WA		07/01/2011		9,250,401	0	0	0	0	0	0	0	37,172	0	0	0
0210566	COLUMBUS	OH		07/21/2011		13,933,500	0	0	0	0	0	0	0	166,081	0	0	0
0210567	OWINGS MILLS	MD		09/23/2011		15,072,951	0	0	0	0	0	0	0	108,882	0	0	0
0210568	LEXINGTON	KY		10/06/2011		8,792,840	0	0	0	0	0	0	0	67,228	0	0	0
0210569	MILWAUKEE	WI		09/08/2011		9,208,331	0	0	0	0	0	0	0	40,742	0	0	0
0210570	TULSA	OK		09/01/2011		7,309,136	0	0	0	0	0	0	0	38,102	0	0	0
0210572	HANOVER	MD		11/01/2011		9,477,903	0	0	0	0	0	0	0	69,624	0	0	0
0210573	LEXINGTON	KY		10/31/2011		6,873,184	0	0	0	0	0	0	0	34,344	0	0	0
0210574	ALBUQUERQUE	NM		10/17/2011		8,429,761	0	0	0	0	0	0	0	46,016	0	0	0
0210575	SPRINGBORO	OH		11/14/2011		10,799,831	0	0	0	0	0	0	0	52,355	0	0	0
0210577	LOVELAND	CO		12/08/2011		5,337,296	0	0	0	0	0	0	0	26,745	0	0	0
0210578	KENNESAW	GA		10/31/2011		16,373,899	0	0	0	0	0	0	0	120,957	0	0	0
0210579	WATAUGA	TX		11/30/2011		14,413,016	0	0	0	0	0	0	0	74,042	0	0	0
0210580	WAUWATOSA	WI		12/28/2011		11,409,141	0	0	0	0	0	0	0	86,509	0	0	0
0210584	STERLING HEIGHTS	MI		02/01/2012		3,901,389	0	0	0	0	0	0	0	35,743	0	0	0
0210585	STERLING HEIGHTS	MI		02/01/2012		3,901,389	0	0	0	0	0	0	0	35,743	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0210586	COLUMBUS	OH		12/27/2011		5,258,124	0	0	0	0	0	0	0	58,343	0	0	0
0210587	SAN DIEGO	CA		01/31/2012		10,742,388	0	0	0	0	0	0	0	56,417	0	0	0
0210588	COLUMBUS	OH		02/15/2012		8,328,594	0	0	0	0	0	0	0	58,897	0	0	0
0210589	BOULDER	CO		04/11/2012		15,026,759	0	0	0	0	0	0	0	71,445	0	0	0
0210590	GRESHAM	OR		05/02/2012		9,106,612	0	0	0	0	0	0	0	41,174	0	0	0
0210591	ALBUQUERQUE	NM		03/19/2012		13,105,964	0	0	0	0	0	0	0	69,316	0	0	0
0210592	PLANO	TX		04/12/2012		12,475,201	0	0	0	0	0	0	0	63,470	0	0	0
0210594	SILVER SPRING	MD		04/20/2012		14,460,520	0	0	0	0	0	0	0	78,891	0	0	0
0210595	DES PLAINES	IL		04/30/2012		9,913,588	0	0	0	0	0	0	0	44,700	0	0	0
0210597	ALISO VIEJO	CA		06/19/2012		10,337,007	0	0	0	0	0	0	0	54,769	0	0	0
0210604	WESTERVILLE	OH		08/31/2012		10,928,460	0	0	0	0	0	0	0	57,273	0	0	0
0210605	MILFORD	MI		05/31/2012		5,493,195	0	0	0	0	0	0	0	101,495	0	0	0
0210606	WESTERVILLE	OH		08/31/2012		12,039,829	0	0	0	0	0	0	0	63,097	0	0	0
0210607	BIG BEAR LAKE	CA		07/30/2012		6,488,502	0	0	0	0	0	0	0	33,189	0	0	0
0210608	DALLAS	TX		08/02/2012		12,900,842	0	0	0	0	0	0	0	70,534	0	0	0
0210609	BOYNTON BEACH	FL		09/20/2012		11,063,028	0	0	0	0	0	0	0	64,402	0	0	0
0210610	ROLLING HILLS ESTATES	CA		10/10/2012		9,981,089	0	0	0	0	0	0	0	75,718	0	0	0
0210611	PORTLAND	OR		09/21/2012		16,948,711	0	0	0	0	0	0	0	78,266	0	0	0
0210612	MOHEGAN LAKE	NY		11/29/2012		6,601,742	0	0	0	0	0	0	0	32,753	0	0	0
0210613	TULSA	OK		10/04/2012		14,942,280	0	0	0	0	0	0	0	83,251	0	0	0
0210614	NASHVILLE	TN		12/11/2012		11,916,242	0	0	0	0	0	0	0	90,109	0	0	0
0210615	COLUMBIA	MO		12/10/2012		12,678,438	0	0	0	0	0	0	0	74,321	0	0	0
0210617	NASHVILLE	TN		12/26/2012		13,137,905	0	0	0	0	0	0	0	96,206	0	0	0
0210618	BELLBROOK	OH		12/26/2012		11,142,558	0	0	0	0	0	0	0	60,219	0	0	0
0210619	PALM BEACH GARDENS	FL		02/11/2013		12,678,658	0	0	0	0	0	0	0	96,260	0	0	0
0210620	HOUSTON	TX		01/31/2013		8,259,192	0	0	0	0	0	0	0	43,619	0	0	0
0210621	GARNER	NC		12/31/2012		6,671,667	0	0	0	0	0	0	0	39,975	0	0	0
0210622	LAJOLLA	CA		02/15/2013		17,673,288	0	0	0	0	0	0	0	96,673	0	0	0
0210623	ROANOKE	TX		03/06/2013		12,929,405	0	0	0	0	0	0	0	70,724	0	0	0
0210624	SANDY	UT		06/03/2013		6,855,959	0	0	0	0	0	0	0	50,193	0	0	0
0210625	GREENWICH	CT		06/13/2013		5,963,027	0	0	0	0	0	0	0	42,884	0	0	0
0210626	ASHBURN	VA		06/20/2013		9,982,029	0	0	0	0	0	0	0	73,088	0	0	0
0210627	WESTERVILLE	OH		05/31/2013		20,876,270	0	0	0	0	0	0	0	39,094	0	0	0
0210628	ROCHESTER HILLS	MI		05/28/2013		7,316,900	0	0	0	0	0	0	0	129,814	0	0	0
0210630	VERONA	WI		06/19/2013		9,823,595	0	0	0	0	0	0	0	53,614	0	0	0
0210631	JACKSONVILLE BEACH	FL		07/01/2013		18,897,682	0	0	0	0	0	0	0	103,215	0	0	0
0210632	FULTON	MD		07/25/2013		5,609,252	0	0	0	0	0	0	0	40,103	0	0	0
0210633	E SETAUKET	NY		06/27/2013		9,355,288	0	0	0	0	0	0	0	51,097	0	0	0
0210634	E LONGMEADOW	MA		06/27/2013		17,770,848	0	0	0	0	0	0	0	88,046	0	0	0
0210635	GARDEN CITY	NY		07/31/2013		8,432,567	0	0	0	0	0	0	0	46,001	0	0	0
0210637	LITHIA SPRINGS	GA		10/08/2013		7,973,891	0	0	0	0	0	0	0	39,759	0	0	0
0210638	COLUMBIA	MO		08/23/2013		10,443,808	0	0	0	0	0	0	0	62,041	0	0	0
0210639	MORRISVILLE	NC		08/22/2013		11,463,259	0	0	0	0	0	0	0	61,281	0	0	0
0210640	SHELBY TOWNSHIP	MI		08/29/2013		7,379,285	0	0	0	0	0	0	0	52,006	0	0	0
0210641	ATLANTA	GA		08/28/2013		10,760,804	0	0	0	0	0	0	0	49,833	0	0	0
0210642	ATLANTA	GA		08/28/2013		13,548,830	0	0	0	0	0	0	0	62,744	0	0	0
0210643	GRAPEVINE	TX		10/08/2013		3,837,435	0	0	0	0	0	0	0	19,134	0	0	0
0210644	IRVING	TX		10/08/2013		2,242,657	0	0	0	0	0	0	0	11,182	0	0	0
0210645	BRECKSVILLE	OH		10/17/2013		7,995,457	0	0	0	0	0	0	0	66,864	0	0	0
0210646	FARMINGTON	UT		11/05/2013		10,859,226	0	0	0	0	0	0	0	56,158	0	0	0
0210652	MEDFORD	MA		02/04/2014		23,262,350	0	0	0	0	0	0	0	117,552	0	0	0
0210653	OMAHA	NE		01/29/2014		8,597,915	0	0	0	0	0	0	0	57,539	0	0	0
0210654	LEWISVILLE	TX		12/20/2013		10,376,841	0	0	0	0	0	0	0	75,669	0	0	0
0210655	HUNT VALLEY	MD		05/13/2014		11,172,517	0	0	0	0	0	0	0	68,058	0	0	0
0210656	TIMONIUM	MD		05/13/2014		12,498,069	0	0	0	0	0	0	0	76,133	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0210657	PLANO	TX		03/11/2014		7,683,253	0	0	0	0	0	0	0	52,103	0	0	0
0210658	FORT COLLINS	CO		03/20/2014		7,359,628	0	0	0	0	0	0	0	39,791	0	0	0
0210659	FORT COLLINS	CO		03/20/2014		1,899,259	0	0	0	0	0	0	0	10,269	0	0	0
0210661	HINSDALE	IL		06/26/2014		7,194,423	0	0	0	0	0	0	0	33,888	0	0	0
0210662	FULTON	MD		06/27/2014		4,732,772	0	0	0	0	0	0	0	29,783	0	0	0
0210663	DELAFIELD	WI		07/24/2014		7,204,010	0	0	0	0	0	0	0	33,920	0	0	0
0210664	GREENWICH	CT		07/31/2014		11,774,692	0	0	0	0	0	0	0	54,552	0	0	0
0210666	MT PLEASANT	SC		08/28/2014		16,119,138	0	0	0	0	0	0	0	74,894	0	0	0
0210667	CHAPEL HILL	NC		08/27/2014		8,654,634	0	0	0	0	0	0	0	40,934	0	0	0
0210669	MEQUON	WI		09/30/2014		3,565,170	0	0	0	0	0	0	0	22,761	0	0	0
0210670	FRANKLIN	WI		09/30/2014		4,515,883	0	0	0	0	0	0	0	28,831	0	0	0
0210671	WAUNAKEE	WI		09/30/2014		4,088,062	0	0	0	0	0	0	0	26,100	0	0	0
0210672	SAN DIEGO	CA		09/02/2014		18,201,763	0	0	0	0	0	0	0	93,859	0	0	0
0210673	ST LOUIS	MO		10/09/2014		23,115,064	0	0	0	0	0	0	0	112,498	0	0	0
0210674	BALA CYNWYD	PA		12/05/2014		9,936,036	0	0	0	0	0	0	0	48,116	0	0	0
0210675	ATLANTA	GA		11/25/2014		7,696,289	0	0	0	0	0	0	0	50,168	0	0	0
0210677	WAYZATA	MN		12/03/2014		17,482,338	0	0	0	0	0	0	0	117,834	0	0	0
0210678	VISTA	CA		12/10/2014		10,398,763	0	0	0	0	0	0	0	48,499	0	0	0
0210679	NEEDHAM	MA		12/12/2014		8,151,274	0	0	0	0	0	0	0	75,768	0	0	0
0210680	OWASSO	OK		12/15/2014		19,331,884	0	0	0	0	0	0	0	92,095	0	0	0
0210681	ORADELL	NJ		12/23/2014		15,960,892	0	0	0	0	0	0	0	74,440	0	0	0
0210682	GERMANTOWN	MD		03/30/2015		11,827,722	0	0	0	0	0	0	0	58,487	0	0	0
0210683	LAWRENCEVILLE	GA		04/29/2015		17,001,204	0	0	0	0	0	0	0	82,443	0	0	0
0210684	FULTON	MD		05/13/2015		5,488,982	0	0	0	0	0	0	0	36,698	0	0	0
0210685	WHITE MARSH	MD		05/28/2015		17,058,046	0	0	0	0	0	0	0	111,830	0	0	0
0210686	KNOXVILLE	TN		05/28/2015		10,712,469	0	0	0	0	0	0	0	50,184	0	0	0
0210687	SAN DIEGO	CA		06/15/2015		9,256,871	0	0	0	0	0	0	0	44,748	0	0	0
0210688	FAIRFIELD	CT		06/29/2015		7,793,505	0	0	0	0	0	0	0	37,985	0	0	0
0210689	ROCKVILLE	MD		05/11/2015		23,434,647	0	0	0	0	0	0	0	115,713	0	0	0
0210690	W DES MOINES	IA		07/17/2015		13,462,996	0	0	0	0	0	0	0	65,736	0	0	0
0210691	NEWPORT BEACH	CA		06/18/2015		16,164,734	0	0	0	0	0	0	0	153,402	0	0	0
0210693	SCOTTSDALE	AZ		10/05/2015		24,223,189	0	0	0	0	0	0	0	106,915	0	0	0
0210694	LINCOLN	NE		08/25/2015		15,025,408	0	0	0	0	0	0	0	98,599	0	0	0
0210695	BOULDER	CO		08/31/2015		32,855,609	0	0	0	0	0	0	0	147,266	0	0	0
0210696	BLOOMINGTON	MN		08/13/2015		34,854,915	0	0	0	0	0	0	0	155,565	0	0	0
0210697	EDEN PRAIRIE	MN		10/05/2015		18,719,692	0	0	0	0	0	0	0	84,828	0	0	0
0210698	MURRAY	UT		10/02/2015		22,437,892	0	0	0	0	0	0	0	94,991	0	0	0
0210699	BRUNSWICK	OH		10/14/2015		11,535,396	0	0	0	0	0	0	0	51,488	0	0	0
0210700	St. Louis	MO		10/08/2015		6,618,844	0	0	0	0	0	0	0	29,293	0	0	0
0210701	DES PERES	MO		10/21/2015		16,507,020	0	0	0	0	0	0	0	70,154	0	0	0
0210702	Chesterfield	MO		11/03/2015		10,307,555	0	0	0	0	0	0	0	46,164	0	0	0
0210703	WHITE MARSH	MD		10/28/2015		16,097,605	0	0	0	0	0	0	0	96,667	0	0	0
0210708	INDEPENDENCE	OH		01/06/2016		19,188,358	0	0	0	0	0	0	0	116,299	0	0	0
0210709	URBANDALE	IA		01/22/2016		13,900,870	0	0	0	0	0	0	0	61,752	0	0	0
0210710	COLLIERVILLE	TN		01/14/2016		28,000,000	0	0	0	0	0	0	0	117,176	0	0	0
0210720	MADISON	WI		06/20/2016		9,924,880	0	0	0	0	0	0	0	46,080	0	0	0
0210724	KANSAS CITY	MO		06/30/2016		10,890,916	0	0	0	0	0	0	0	66,958	0	0	0
0210725	URBANDALE	IA		09/01/2016		28,607,604	0	0	0	0	0	0	0	145,196	0	0	0
0210727	CHICAGO	IL		09/21/2016		16,916,666	0	0	0	0	0	0	0	88,711	0	0	0
0210728	SCOTTSDALE	AZ		09/01/2016		14,906,226	0	0	0	0	0	0	0	95,446	0	0	0
0210737	FORT MILL	SC		10/25/2016		30,703,110	0	0	0	0	0	0	0	142,841	0	0	0
0210746	SALT LAKE CITY	UT		01/23/2017		0	0	0	0	0	0	0	0	72,628	0	0	0
0210748	CONCORD	NH		05/01/2017		0	0	0	0	0	0	0	0	13,557	0	0	0
0210749	CONCORD	NH		05/01/2017		0	0	0	0	0	0	0	0	28,469	0	0	0
210405A	GREELEY	CO		05/05/2005		2,218,652	0	0	0	0	0	0	0	44,364	0	0	0

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0299999. Total - Mortgages With Partial Repayments						1,768,959,520	0	0	0	0	0	0	0	11,473,094	0	0	0
Mortgages Transferred																	
210514A	MIDLOTHIAN	VA		03/06/2008	05/31/2017	5,052,952	0	0	(552,952)	30,702	583,654	0	4,500,000	4,345,063	0	(185,639)	(185,639)
210514B	MIDLOTHIAN	VA		09/26/2011	06/01/2017	181,274	0	0	(181,274)	0	181,274	0	0	154,937	0	154,937	154,937
0499999. Total - Mortgages Transferred						5,234,226	0	0	(734,226)	30,702	764,928	0	4,500,000	4,500,000	0	(30,702)	(30,702)
0599999. Total Mortgages						1,815,622,270	0	0	(734,226)	30,702	764,928	0	45,423,540	56,896,634	0	(30,702)	(30,702)

SCHEDULE BA - PART 2

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

1	2	Location 3	4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
722400 00 9	Altas Partners Holding LP	Wilmington	DE	Altas Partners Holding LP		06/01/2016	3	0	881,691	0	8,540,005	0.980
720800 00 2	ArcLight Energy Partners Fd VI	Wilmington	DE	ArcLight Energy Partners Fd VI		04/01/2016	0	0	4,496,193	0	7,953,230	0.360
723900 00 7	Arrowhead Capital Fund III LP			Arrowhead Capital Fund III LP		06/28/2017	0	1,345,413	0	0	18,654,487	0.000
715200 00 2	Avista cap ptners II	Wilmington	DE	Avista cap ptners II		04/01/2015	3	0	357,047	0	0	0.760
719500 00 1	Banc Fund IX	Chicago	IL	Banc Fund IX		07/01/2015	0	0	3,000,000	0	3,750,000	2.800
722800 00 0	Bluescape Energy Recap	Wilmington	DE	Bluescape Energy Recap		09/20/2016	0	0	9,643,249	0	4,928,949	3.000
723500 00 5	Canvas Ventures 2 LP			Canvas Ventures 2 LP		05/09/2017	0	900,000	1,089,310	0	13,010,690	0.000
722900 00 8	Clean Grid Holdings LLC	Wilmington	DE	Clean Grid Holdings LLC		09/30/2016	0	0	221,085	0	1,629,393	1.250
717900 00 5	Court Square Capital Part III	Wilmington	DE	Court Square Capital Part III		07/01/2016	0	0	824,941	0	6,109,584	1.010
723000 00 6	Crescent Mezzanine Parters VII	Wilmington	DE	Crescent Mezzanine Parters VII		12/0/2016	0	0	2,389,401	0	15,960,187	0.430
723700 00 1	EMG Pres Equity Lp			EMG Pres Equity Lp		06/13/2017	0	5,000,000	0	0	0	0.000
723400 00 8	Energy & Minerals Fund IV LP			Energy & Minerals Fund IV LP		04/26/2017	0	10,386,070	683,647	0	8,961,749	0.000
718100 00 1	Energy XVI LP	Wilmington	DE	Energy XVI LP		07/01/2016	0	0	937,500	0	5,873,958	0.250
722100 00 5	Gamut Investment Fund I LP	Wilmington	DE	Gamut Investment Fund I LP		05/23/2016	0	0	164,721	0	14,461,763	1.500
719200 00 8	Great Hill Equity Partners V	Wilmington	DE	Great Hill Equity Partners V		10/01/2016	0	0	3,915,000	0	1,117,500	1.620
719100 00 0	Greenbriar Equity Fund III	Wilmington	DE	Greenbriar Equity Fund III		07/01/2016	0	0	1,438,150	0	313,863	1.190
723600 00 3	Gridiron Energy LLC			Gridiron Energy LLC		05/10/2017	0	3,000,000	112,917	0	3,000,000	0.000
715700 00 1	Little john Fund IV	Wilmington	DE	Little john Fund IV		07/01/2015	3	0	137,813	0	0	0.810
719400 00 4	Little john Fund V	Wilmington	DE	Little john Fund V		07/01/2015	3	0	2,580,622	0	6,941,204	0.780
721200 00 4	Lovell Minni9ck Euqity Ptner IV	Dover	DE	Lovell Minni9ck Euqity Ptner IV		12/01/2015	0	0	2,718,794	0	8,599,521	2.000
721100 00 6	Msouth Equity Ptners III	Wilmington	DE	Msouth Equity Ptners III		11/09/2015	3	0	1,587,413	0	5,238,739	0.170
719800 00 5	New Mountain Partners IV LP	Wilmington	DE	New Mountain Partners IV LP		10/14/2016	0	0	2,318,547	0	3,995,318	0.020
723200 00 2	Newstone Capital Ptners III	Wilmington	DE	Newstone Capital Ptners III		12/27/2016	0	0	1,116,788	0	11,315,397	2.430
721900 00 9	NGP Natural Resources XI	Wilmington	DE	NGP Natural Resources XI		03/10/2016	0	0	141,422	0	1,030,091	0.040
718200 00 9	Pamlico capital III LP	Wilmington	DE	Pamlico capital III LP		10/01/2016	0	0	1,473,082	0	0	1.540
722700 00 2	Penfund Capital Fund V (Canadian)	Toronto	ON	Penfund Capital Fund V (Canadian)		08/19/2016	0	0	3,993,428	0	10,853,981	3.450
722000 00 7	Pfingsten Ptners Fund V	Wilington	DE	Pfingsten Ptners Fund V		03/30/2016	0	0	1,303,351	0	11,848,855	3.930
718000 00 3	Pine Brook Capital Partners II	Wilington	DE	Pine Brook Capital Partners II		07/01/2016	0	0	978,361	0	1,697,293	0.460
723300 00 0	Summit Partners Growth Equity	Wilington	DE	Summit Partners Growth Equity		05/24/2016	0	900,000	0	0	5,627,764	1.160
722300 00 1	Thoma Bravo Fund XII LP	Wilington	DE	Thoma Bravo Fund XII LP		05/31/2016	0	0	1,723,297	0	11,900,138	0.260
723100 00 4	Vista Credit Opp Fund II	Wilington	DE	Vista Credit Opp Fund II		12/12/2016	0	0	10,357,969	0	5,425,725	1.100
722500 00 6	Vista Equity Partners Fund VI LP	Wilington	DE	Vista Equity Partners Fund VI LP		06/28/2016	0	0	6,328,583	0	9,393,773	0.100
722600 00 4	Vista Foundation Fund III LP	Wilington	DE	Vista Foundation Fund III LP		07/15/2016	0	0	715,868	0	8,015,037	0.360
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								21,531,483	67,630,190	0	216,148,194	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
720100 00 7	CrossHarbor Instit Ptners 2014	Wilmington	DE	CrossHarbor Instit Ptners 2014		07/01/2015	0	0	2,700,000	0	8,024,528	3.000
721300 00 2	Crow Holdings Realty Ptr VII	Wilmington	DE	Crow Holdings Realty Ptr VII		01/14/2016	0	0	2,171,066	0	5,466,399	1.080
721000 00 8	Waterton Residential Property Venture XI	Wilmington	DE	Waterton Residential Property Venture XI		10/21/2015	0	0	1,606,778	0	2,059,073	2.940
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								0	6,477,844	0	15,550,000	XXX
4499999. Subtotal - Unaffiliated								21,531,483	74,108,034	0	231,698,194	XXX
4699999. Totals								21,531,483	74,108,034	0	231,698,194	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	4	5	6	7	8	Changes in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
722400 00 9	Altas Partners Holdings LP	Wilmington	DE	Various	06/01/2016	06/01/2017	631,563	(44,645)	0	0	0	(44,645)	0	548,796	548,796	0	0	0	0
715200 00 2	Avista Capital Partners II	Wilmington	DE	Capital Distribution	04/01/2015	06/28/2017	441,775	0	0	0	0	0	0	441,775	0	0	0	0	441,775

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
715200 00 2	Avista Capital Partners II	Wilmington	DE	Capital Distribution	04/01/2015	04/10/2017	1,499,170	0	0	0	0	0	0	1,499,170	318,161	0	0	0	1,181,009
714800 00 0	Banc Fund VIII	Chicago	IL	Capital Distribution	07/01/2015	06/27/2017	160,000	0	0	0	0	0	0	160,000	0	0	0	0	160,000
714800 00 0	Banc Fund VIII	Chicago	IL	Capital Distribution	07/01/2015	06/30/2017	160,000	0	0	0	0	0	0	160,000	160,000	0	0	0	0
714800 00 0	Banc Fund VIII	Chicago	IL	Capital Distribution	07/01/2015	04/19/2017	160,000	0	0	0	0	0	0	160,000	0	0	0	0	160,000
714800 00 0	Banc Fund VIII	Chicago	IL	Capital Distribution	07/01/2015	04/28/2017	160,000	0	0	0	0	0	0	160,000	0	0	0	0	160,000
714800 00 0	Banc Fund VIII	Chicago	IL	Capital Distribution	07/01/2015	05/17/2017	160,000	0	0	0	0	0	0	160,000	0	0	0	0	160,000
714800 00 0	Banc Fund VIII	Chicago	IL	Capital Distribution	07/01/2015	06/19/2017	160,000	0	0	0	0	0	0	160,000	160,000	0	0	0	0
722900 00 8	Clean Grid Holdings LLC	Wilmington	DE	Rev. Capital Contribution	12/13/2016	05/01/2017	491,728	0	0	0	0	0	0	0	0	0	0	0	0
717900 00 5	Court Square Capital Part III	Wilmington	DE	Capital Distribution	07/01/2016	04/24/2017	28,640	0	0	0	0	0	0	28,640	28,640	0	0	0	0
723000 00 6	Crescent Mezzanine Partner VII	Wilmington	DE	Capital Distribution	12/08/2016	04/24/2017	18,711	0	0	0	0	0	0	18,711	2,519	0	0	0	16,192
723000 00 6	Crescent Mezzanine Partner VII	Wilmington	DE	Capital Distribution	12/08/2016	02/23/2017	747,536	0	0	0	0	0	0	747,536	747,536	0	0	0	0
723000 00 6	Crescent Mezzanine Partner VII	Wilmington	DE	Various	12/08/2016	05/01/2017	2,902,875	16,192	0	0	0	16,192	0	1,650,412	1,650,412	0	0	0	0
723000 00 6	Crescent Mezzanine Partner VII	Wilmington	DE	Capital Distribution	12/08/2016	05/01/2017	(747,536)	0	0	0	0	0	0	(747,536)	(747,536)	0	0	0	0
723000 00 6	Crescent Mezzanine Partner VII	Wilmington	DE	Rev. Income Allocation	02/23/2017	05/01/2017	16,192	0	0	0	0	0	0	16,192	16,192	0	0	0	0
723400 00 8	Energy & Minerals Fund IV LP			Capital Distribution	04/26/2017	06/27/2017	36,135	0	0	0	0	0	0	36,135	36,135	0	0	0	0
716200 00 1	Energy Fund XV	Wilmington	DE	Capital Distribution	07/01/2016	06/30/2017	146,513	0	0	0	0	0	0	146,513	23,156	0	0	0	123,357
716200 00 1	Energy Fund XV	Wilmington	DE	Capital Distribution	07/01/2016	05/12/2017	123,357	0	0	0	0	0	0	123,357	78,324	0	0	0	45,033
718100 00 1	Energy XVI LP	Wilmington	DE	Capital Distribution	07/01/2016	06/30/2017	241,241	0	0	0	0	0	0	241,241	44,192	0	0	0	197,049
718100 00 1	Energy XVI LP	Wilmington	DE	Capital Distribution	07/01/2016	04/24/2017	510,531	0	0	0	0	0	0	510,531	397,050	0	0	0	113,481
722100 00 5	Gamut Investment Fund I LP	Wilmington	DE	Various	05/23/2016	05/01/2017	84,838	370,331	0	0	0	370,331	0	176,954	176,954	0	0	0	0
719100 00 0	Greenbriar Equity Fund III	Wilmington	DE	Capital Distribution	07/01/2016	04/27/2017	401,628	0	0	0	0	0	0	401,628	401,628	0	0	0	(9,401)
719100 00 0	Greenbriar Equity Fund III	Wilmington	DE	Capital Distribution	07/01/2016	05/26/2017	42,887	0	0	0	0	0	0	42,887	42,887	0	0	0	0
723600 00 3	Gridiron Energy LLC	Wilmington	DE	Capital Distribution	05/10/2017	06/13/2017	239,888	0	0	0	0	0	0	239,888	239,888	0	0	0	0
715700 00 1	Littlejohn Fund IV	Wilmington	DE	Capital Distribution	07/01/2015	04/20/2017	96,700	0	0	0	0	0	0	96,700	84,383	0	0	0	12,317
715700 00 1	Littlejohn Fund IV	Wilmington	DE	Capital Distribution	07/01/2015	04/25/2017	165,634	0	0	0	0	0	0	165,634	165,634	0	0	0	0
715700 00 1	Littlejohn Fund IV	Wilmington	DE	Capital Distribution	07/01/2015	05/12/2017	207,043	0	0	0	0	0	0	207,043	207,043	0	0	0	0
715700 00 1	Littlejohn Fund IV	Wilmington	DE	Capital Distribution	07/01/2015	06/12/2017	159,564	0	0	0	0	0	0	159,564	159,564	0	0	0	0
719400 00 4	Littlejohn Fund V	Wilmington	DE	Capital Distribution	07/01/2015	04/17/2017	66,675	0	0	0	0	0	0	66,675	59,457	0	0	0	7,218
719400 00 4	Littlejohn Fund V	Wilmington	DE	Capital Distribution	07/01/2015	06/16/2017	20,619	0	0	0	0	0	0	20,619	13,400	0	0	0	0
721200 00 4	Lovell Minnick Equity Ptnr IV	Dover	DE	Capital Distribution	12/01/2015	05/16/2017	30,891	0	0	0	0	0	0	30,891	30,891	0	0	0	0
721200 00 4	Lovell Minnick Equity Ptnr IV	Dover	DE	Capital Distribution	12/01/2015	06/06/2017	15,544	0	0	0	0	0	0	15,544	15,544	0	0	0	0
721900 00 9	NGP Natural Resources XI	Wilmington	DE	Capital Distribution	03/10/2016	04/10/2017	6,912	0	0	0	0	0	0	6,912	1,592	0	0	0	5,320
719800 00 5	New Mountain Partners IV LP	Wilmington	DE	Capital Distribution	10/14/2016	06/29/2017	597,621	0	0	0	0	0	0	597,621	597,621	0	0	0	0
723200 00 2	Newstone Capital Partners III	Wilmington	DE	Capital Distribution	12/27/2016	04/19/2017	140,782	0	0	0	0	0	0	140,782	0	0	0	0	140,782
718200 00 9	Pamlico Capital III LP	Wilmington	DE	Capital Distribution	10/01/2016	04/19/2017	9,150	0	0	0	0	0	0	9,150	0	0	0	0	9,150
718200 00 9	Pamlico Capital III LP	Wilmington	DE	Capital Distribution	10/01/2016	06/02/2017	37,817	0	0	0	0	0	0	37,817	37,817	0	0	0	0
723100 00 4	Vista Credit Opp FUnd II LP	Wilmington	DE	Capital Distribution	12/12/2016	04/24/2017	260,098	0	0	0	0	0	0	260,098	14,880	0	0	0	245,218
723100 00 4	Vista Credit Opp FUnd II LP	Wilmington	DE	Capital Distribution	12/12/2016	06/21/2017	6,639,281	0	0	0	0	0	0	6,639,281	6,394,063	0	0	0	0
722500 00 6	Vista Equity Partners Fund VI	Wilmington	DE	Capital Distribution	06/28/2016	05/03/2017	234,172	0	0	0	0	0	0	234,172	223,058	0	0	0	11,114
722600 00 4	Vista Foundation Fund III LP	Wilmington	DE	Capital Distribution	07/15/2016	12/28/2016	144,676	0	0	0	0	0	0	144,676	144,676	0	0	0	0
722600 00 4	Vista Foundation Fund III LP	Wilmington	DE	Capital Distribution	07/15/2016	02/14/2017	115,379	0	0	0	0	0	0	115,379	111,761	0	0	0	3,618
722600 00 4	Vista Foundation Fund III LP	Wilmington	DE	Rev. Capital Contribution	01/13/2017	05/01/2017	99,357	0	0	0	0	0	0	0	0	0	0	0	0
722600 00 4	Vista Foundation Fund III LP	Wilmington	DE	Capital Distribution	07/15/2016	05/01/2017	(115,379)	0	0	0	0	0	0	(115,379)	(115,379)	0	0	0	0
722600 00 4	Vista Foundation Fund III LP	Wilmington	DE	Rev. Income Allocation	02/14/2017	05/01/2017	3,618	0	0	0	0	0	0	3,618	3,618	0	0	0	0
722600 00 4	Vista Foundation Fund III LP	Wilmington	DE	Capital Distribution	07/15/2016	05/01/2017	(147,834)	0	0	0	0	0	0	(147,834)	(147,834)	0	0	0	0
720310 00 2	Welsh Carson Anderson & Stowe XII LP	Wilmington	DE	Capital Distribution	07/01/2016	05/19/2017	207,039	0	0	0	0	0	0	207,039	207,039	0	0	0	0
722700 00 2	Penfund Capital Fund V	Toronto	ON.	Capital Distribution	08/19/2016	05/01/2017	(92,871)	0	0	0	0	0	(1,468)	(92,871)	(92,871)	(20,841)	0	(20,841)	0
722700 00 2	Penfund Capital Fund V	Toronto	ON.	Rev. Income Allocation	02/24/2017	05/01/2017	1,806,192	0	0	0	0	0	0	81,798	81,798	(342)	0	(342)	0
722700 00 2	Penfund Capital Fund V	Toronto	ON.	Capital Distribution	08/19/2016	05/02/2017	476,884	0	0	0	0	0	26,133	476,884	476,884	21,266	0	21,266	0
722700 00 2	Penfund Capital Fund V	Toronto	ON.	Capital Distribution	08/19/2016	06/09/2017	35,113	0	0	0	0	0	1,622	35,113	(12,549)	1,622	0	1,622	47,662
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							20,038,349	341,878	0	0	0	341,878	26,287	16,479,756	12,987,023	1,705	0	1,705	3,230,894
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
721300 00 2	Crow Holdings Realty Ptr VII	Wilmington	DE	Capital Distribution	01/14/2016	06/26/2017	111,109	0	0	0	0	0	0	111,109	0	0	0	0	111,109
721300 00 2	Crow Holdings Realty Ptr VII	Wilmington	DE	Capital Distribution	01/14/2016	04/26/2017	140,835	0	0	0	0	0	0	140,835	0	0	0	0	140,835
721300 00 2	Crow Holdings Realty Ptr VII	Wilmington	DE	Capital Distribution	01/14/2016	05/26/2017	95,400	0	0	0	0	0	0	95,400	0	0	0	0	95,400
721000 00 8	Waterton Residential Property Venture XI	Wilmington	DE	Capital Distribution	10/21/2015	04/28/2017	114,939	0	0	0	0	0	0	114,939	0	0	0	0	114,939

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							462,283	0	0	0	0	0	0	462,283	0	0	0	0	462,283
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
708900 00 6	Boston Financial Institutional Tax Credi	Boston	MA.	Capital Distribution	02/06/1998	04/01/2017	106,071	0	0	0	0	0	0	106,071	0	0	0	0	106,071
3399999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							106,071	0	0	0	0	0	0	106,071	0	0	0	0	106,071
Any Other Class of Asset - Unaffiliated																			
717700 00 9	GLC Solar Gen II LLC	Waterbury	VT..	Capital Distribution	01/07/2013	04/05/2017	910	0	0	0	0	0	0	910	910	0	0	0	0
717700 00 9	GLC Solar Gen II LLC	Waterbury	VT..	Capital Distribution	01/07/2013	05/08/2017	1,038	0	0	0	0	0	0	1,038	1,038	0	0	0	0
717700 00 9	GLC Solar Gen II LLC	Waterbury		Capital Distribution	01/07/2013	06/05/2017	1,038	0	0	0	0	0	0	1,038	1,038	0	0	0	0
BL1722 97	CHS/Community Health Syndicated Bank Loan			Credit Suisse	01/26/2017	06/30/2017	0	0	0	0	0	0	0	1,187,470	0	0	3,386	3,386	0
BL1722 9$	CHS/Community Health Syndicated Bank Loan				06/01/2017	06/30/2017	0	0	0	0	0	0	0	527,203	0	0	6,273	6,273	0
BL2269 14	Micron Technology Syndicated Bank Loan				07/05/2016	06/30/2017	0	0	0	0	0	0	0	699,672	0	0	(8)	(8)	0
BL2222 39	Western Digital Corp Syndicated Bank Loan				09/01/2016	06/30/2017	0	0	0	0	0	0	0	5,496,381	0	0	(23,881)	(23,881)	0
BL2395 32	Las Vegas Sands LLC Syndicated Bank Loan				04/01/2017	06/30/2017	0	0	0	0	0	0	0	15,024,381	0	0	(123)	(123)	0
BL2356 03	CH Hold Corp Syndicated Bank Loan			Banc of America Securities	08/12/2016	06/30/2017	0	0	0	0	0	0	0	746,416	0	0	0	0	0
BL2356 63	Telesat Canada Inc Syndicated Bank Loan				06/01/2017	06/30/2017	0	0	0	0	0	0	0	757,230	0	0	(37)	(37)	0
BL2399 98	Micron Technology Syndicated Bank Loan				04/03/2017	06/30/2017	0	0	0	0	0	0	0	697,770	0	0	(8)	(8)	0
BL2360 95	Dell International LLC Syndicated Bank Loan				03/09/2017	06/30/2017	0	0	0	0	0	0	0	14,903,233	0	0	152	152	0
BL1924 81	Dell International LLC Syndicated Bank Loan			Credit Suisse	03/09/2017	06/30/2017	0	0	0	0	0	0	0	14,937,945	0	0	157	157	0
BL2376 44	Avis Budget Car Rental LLC Syndicated Bank Loan				04/01/2017	06/30/2017	0	0	0	0	0	0	0	20,034,848	0	0	(251)	(251)	0
BLZ03B CQ	Gridiron Fundings LLC Syndicated Bank Loan				06/01/2017	06/30/2017	0	0	0	0	0	0	0	9,855,304	0	0	0	0	0
4299999. Total - Any Other Class of Asset - Unaffiliated							2,986	0	0	0	0	0	0	84,870,839	2,986	0	(14,339)	(14,339)	0
4499999. Subtotal - Unaffiliated							20,609,689	341,878	0	0	0	341,878	26,287	101,918,949	12,990,009	1,705	(14,339)	(12,634)	3,799,248
4699999. Totals							20,609,689	341,878	0	0	0	341,878	26,287	101,918,949	12,990,009	1,705	(14,339)	(12,634)	3,799,248

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
912828 NT 3	United States Treasury 2.625% 08/15/20		05/30/2017	Banc of America Securities		103,520	100,000	761	1
0599999. Total - Bonds - U.S. Government						103,520	100,000	761	XXX
Bonds - U.S. Political Subdivisions of States									
45656R CX 8	INDUSTRY CA 5.125% 01/01/51		06/27/2017	Wells Fargo Brokerage Services		8,521,730	8,050,000	205,135	1FE
2499999. Total - Bonds - U.S. Political Subdivisions of States						8,521,730	8,050,000	205,135	XXX
Bonds - U.S. Special Revenue and Special Assessment									
16772P AQ 9	CHICAGO IL TRANSIT AUTH SALES 6.200% 1		06/27/2017	RBC Capital Markets		6,080,950	5,000,000	24,972	1FE
215265 EF 2	COOK CNTY IL SCH DIST #160 5.250% 06/0		06/21/2017	Mesirow Capital Markets		5,512,997	4,920,000	14,350	1FE
3128M8 2R 4	FREDDIE MAC G06784 3.500% 10/01/41		01/01/2017	Interest Capitalization		(103,411)	(103,411)	0	1
3136A1 SB 2	Federal Natl Mtg Assn REMIC Ser 2011-9		06/01/2017	Interest Capitalization		347,913	347,913	0	1
3136AJ RR 9	Federal Natl Mtg Assn REMIC Ser 2014-14		06/01/2017	Interest Capitalization		78,023	78,023	0	1
442331 S6 2	HOUSTON TX 6.290% 03/01/32		05/01/2017	Wells Fargo Funds		10,911,060	9,000,000	99,068	1FE
49151E 2Q 5	KENTUCKY ST PROPERTY & BLDGS C 6.573%		04/17/2017	Citigroup Global		5,476,320	4,500,000	64,908	1FE
54473E NT 7	LOS ANGELES CNTY CA PUBLIC WKS 7.488%		04/11/2017	Stifel, Nicolaus and Co.		3,045,263	2,250,000	35,568	1FE
546398 6Q 6	LOUISIANA ST PUBLIC FACS AUTHR 4.346%		04/24/2017	Various		4,267,720	4,275,000	77,579	1FE
592643 BN 9	MET WASHINGTON DC ARPTS AUTH D 8.000%		06/12/2017	JP Morgan		11,351,120	8,000,000	131,556	2FE
646136 XR 7	NEW JERSEY ST TRANSPRTN TRUST 6.561% 1		06/15/2017	Various		6,351,680	5,500,000	156,279	2FE
646136 XS 5	NEW JERSEY ST TRANSPRTN TRUST 5.754% 1		05/17/2017	Stifel, Nicolaus and Co.		1,192,426	1,115,000	27,980	2FE
657382 AQ 0	NORTH AUGUSTA SC PUBLIC FACS C 4.887%		06/21/2017	Raymond James		1,537,988	1,470,000	7,982	1FE
678908 Z8 0	OKLAHOMA ST DEV FIN AUTH 5.877% 08/01/		05/08/2017	Citigroup Global		8,573,920	8,000,000	74,442	2FE
73209G AZ 3	POMONA CA REVENUE 4.050% 05/01/47		04/21/2017	Ziegler Capital Markets		4,360,000	4,360,000	0	1FE
74442P DJ 1	PUBLIC FIN AUTH WI REVENUE 5.075% 10/0		04/26/2017	Morgan Stanley DWD		7,000,000	7,000,000	0	2FE
74442P DK 8	PUBLIC FIN AUTH WI REVENUE 5.739% 10/0		04/26/2017	Morgan Stanley DWD		23,000,000	23,000,000	0	2FE
83759Y AC 8	S DAVIS UT SWR DIST RESOURCE R 5.625%		05/23/2017	Stifel, Nicolaus and Co.		6,878,564	6,800,000	4,563	2FE
889184 AA 5	TOLEDO HOSPITAL/THE 4.982% 11/15/45		04/05/2017	JP Morgan		7,629,160	7,000,000	140,465	1FE
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						113,491,693	102,512,525	859,712	XXX
Bonds - Industrial and Miscellaneous									
51783Q AN 8	LAS VEGAS SANDS LLC SYNDICATED BANK LOAN		03/24/2017	Scotia Capital		(15,025,000)	(15,000,000)	0	2FE
12543K AN 4	CHS/COMMUNITY HEALTH SYS IN SYNDICATED B		03/31/2017	Tax Free Exchange		138,990	146,717	0	3FE
12543K AN 4	CHS/COMMUNITY HEALTH SYS IN SYNDICATED B		05/03/2017	Tax Free Exchange		70,635	74,474	25	3FE
12543K AN 4	CHS/COMMUNITY HEALTH SYS IN SYNDICATED B		06/30/2017	Tax Free Exchange		317,134	331,721	1,122	3FE
05377J AN 2	AVIS BUDGET CAR RENTAL LLC SYNDICATED BA		05/09/2017	JP Morgan		4,968,750	5,000,000	0	2FE
000000 00 0	VALEANT PHARMACEUTICALS SYNDICATED BANK		02/15/2017	Morgan Stanley DWD		(503,125)	(500,000)	0	3FE
51783Q AN 8	LAS VEGAS SANDS LLC SYNDICATED BANK LOAN		03/24/2017	Scotia Capital		15,025,000	15,000,000	0	2FE
100137 84 2	GRIDIRON FUNDING LLC SYNDICATED BANK LOA		05/15/2017	Direct-Private Placement		9,850,000	10,000,000	0	2FE
51783Q AN 8	LAS VEGAS SANDS LLC SYNDICATED BANK LOAN		03/24/2017	Scotia Capital		15,025,000	15,000,000	0	2FE
05377J AN 2	AVIS BUDGET CAR RENTAL LLC SYNDICATED BA		03/22/2017	JP Morgan		15,068,750	15,000,000	1,095	2FE
000000 00 0	VALEANT PHARMACEUTICALS SYNDICATED BANK		02/15/2017	Morgan Stanley DWD		503,125	500,000	0	3FE
95810D AF 8	Western Digital corp SYNDICATED BANK LOA		08/15/2016	JP Morgan		34,592	(12,500)	(34,592)	2FE
87951Y AS 0	TELESAT CANADA INC SYNDICATED BANK LOAN		02/15/2017	JP Morgan		759,375	750,000	310	3FE
24702N AL 4	DELL INTERNATIONAL LLC SYNDICATED BANK LOAN		01/01/2017	CSF - Credit Suisse		14,936,385	15,000,000	0	2FE
59511F AA 2	MICRON TECHNOLOGY SYNDICATED BANK LOAN		01/01/2017	Morgan Stanley DWD		699,811	696,500	0	2FE
95810D AF 8	Western Digital corp SYNDICATED BANK LOAN		01/01/2017	JP Morgan		5,463,348	5,485,000	0	2FE
001055 AF 9	AFLAC Inc 6.450% 08/15/40		05/15/2017	Stifel, Nicolaus and Co.		10,433,263	7,930,000	132,134	1FE
001055 AR 3	AFLAC Inc 4.000% 10/15/46		06/09/2017	Various		5,362,170	5,500,000	29,389	1FE
00122@ AA 9	AES Southland ENERGY 4.500% 02/29/40		06/30/2017	Direct-Private Placement		2,043,821	2,043,821	0	2FE
02209S AV 5	Altria Group Inc 3.875% 09/16/46		06/16/2017	Barclays Capital		4,883,300	5,000,000	51,128	1FE
023135 AQ 9	Amazon com Inc 4.950% 12/05/44		05/02/2017	Morgan Stanley DWD		3,446,910	3,000,000	61,875	1FE
03073E AN 5	Amerisourcebergen Corp 4.250% 03/01/45		04/25/2017	Various		8,131,331	8,130,000	52,537	1FE
038222 AG 0	Applied Materials Inc 5.850% 06/15/41		05/08/2017	Robert W. Baird & Co.		2,473,600	2,000,000	47,450	1FE
038222 AM 7	Applied Materials Inc 4.350% 04/01/47		05/01/2017	Barclays Capital		4,095,840	4,000,000	16,433	1FE
05525M AA 4	BANC OF AMERICA MERRILL LYNCH SERIES 201		06/13/2017	Banc of America Securities		1,777,363	1,643,804	988	1FM
056083 AJ 7	BXP TRUST SERIES 2017GM CLASS (CMBS) C		06/21/2017	Morgan Stanley DWD		15,024,365	15,000,000	41,383	1FE
056083 AL 2	BXP TRUST SERIES 2017GM CLASS (CMBS) D		06/21/2017	Morgan Stanley DWD		4,845,104	5,000,000	13,794	1
056083 AN 8	BXP TRUST SERIES 2017GM CLASS (CMBS) E		06/21/2017	Morgan Stanley DWD		3,766,042	4,000,000	11,035	1
06406G AA 9	BANK OF NY MELLON CORP 3.000% 10/30/28		05/11/2017	Goldman Sachs & Company		8,832,228	9,179,000	6,575	1FE
084670 BK 3	Berkshire Hathaway Inc/Cl A 4.500% 02/		05/16/2017	Wells Fargo Funds		4,052,799	3,731,000	45,705	1FE
097023 BL 8	Boeing Co 3.500% 03/01/45		05/16/2017	Goldman Sachs & Company		1,893,919	2,015,000	15,280	1FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
09776U AB 2	BON SECOURS CHARITY HLTH 6.250% 11/01/		05/23/2017	Various		20,183,790	18,506,000	55,660	2FE
12543B AL 8	CH HOLD CORP SYNDICATED BANK LOAN 8.28		01/26/2017	Banc of America Securities		746,250	750,000	0	5FE
12543K AN 4	CHS/COMMUNITY HEALTH SYS IN SYNDICATED B		02/15/2017	Credit Suisse		1,182,813	1,250,000	0	3FE
14165L AA 3	CARE NEW ENGLAND HEALTH 5.500% 09/01/2		05/15/2017	FTN Financial Capital Markets		9,181,505	8,610,000	76,155	2FE
233835 AQ 0	Daimler Chrysler NA Holdings 8.500% 01		05/11/2017	Banc of America Securities		4,499,910	3,000,000	83,583	1FE
24702N AG 5	DELL INTERNATIONAL LLC SYNDICATED BANK L		03/09/2017	Tax Free Exchange		14,900,603	14,962,500	16,137	2FE
25272K AK 9	DIAMOND 1 FIN/DIAMOND 2 6.020% 06/15/2		04/06/2017	JP Morgan		1,087,340	1,000,000	19,398	2FE
25755T AH 3	Dominos Pizza Master Issuer L SERIES 201		06/12/2017	Guggenheim		7,500,000	7,500,000	0	1FE
29736R AG 5	ESTEE LAUDER CO INC 4.375% 06/15/45		06/07/2017	Keybanc Capital Markets		1,055,881	985,000	21,188	1FE
30251B AB 4	FMR LLC 6.450% 11/15/39		06/06/2017	Jefferies & Co		6,471,631	4,940,000	76,882	1FE
30251B AC 2	FMR LLC 6.500% 12/14/40		06/06/2017	Jefferies & Co		5,343,510	4,000,000	122,236	1FE
30251B AE 8	FMR LLC 5.150% 02/01/43		05/31/2017	Jefferies & Co		1,123,419	1,005,000	13,894	1FE
345370 CR 9	Ford Mtr Co 4.346% 12/08/26		04/06/2017	Banc of America Securities		1,015,590	1,000,000	14,849	2FE
38217V AA 8	Goodgreen Trust SERIES 20171A CLASS A		04/21/2017	Deutsche Bank		5,497,440	5,500,000	0	1FE
384802 AD 6	Grainger WW Inc 4.200% 05/15/47		05/16/2017	Various		10,501,892	10,475,000	0	1FE
391382 AB 4	GREAT-WEST LIFECO FINANC 4.150% 06/03/		06/09/2017	Various		17,920,965	18,000,000	13,833	1FE
40417Q AA 3	HERO Funding Trust SERIES 20164 CLASS A		04/27/2017	Robert W. Baird & Co		4,816,878	4,823,661	5,740	1FE
412822 AE 8	Harley Davidson Inc 4.625% 07/28/45		05/22/2017	Robert W. Baird & Co		4,940,683	4,723,000	70,993	1FE
42824C AY 5	HP ENTERPRISE CO 6.350% 10/15/45		04/07/2017	Goldman Sachs & Company		1,130,701	1,100,000	34,916	2FE
450319 C* 7	ITC Midwest LLC 4.160% 04/18/47		03/15/2017	Direct-Private Placement		7,000,000	7,000,000	0	1FE
46625H RY 8	J P Morgan Chase & Co 3.782% 02/01/28		04/20/2017	JP Morgan		5,083,650	5,000,000	44,123	1FE
46631B AM 7	JP Morgan Chase Com Mtg Sec Co REMIC Ser		05/01/2017	Interest Capitalization		103,158	103,158	0	1FM
50180L AE 0	Lehman UBS Comm Mtg Trust REMIC Ser 20		04/11/2017	Interest Capitalization		2,991	2,991	0	1FM
53079E AZ 7	Liberty Mutual Group 6.500% 05/01/42		04/05/2017	Jefferies & Co		12,484,400	10,000,000	287,083	2FE
548661 DQ 7	Lowes Companies Inc 4.050% 05/03/47		05/08/2017	Citigroup Global		4,936,600	5,000,000	4,500	1FE
575634 AS 9	Massachusetts Elec Co 5.900% 11/15/39		04/25/2017	Jefferies & Co		17,144,701	13,810,000	368,919	1FE
59156R BG 2	Metlife Inc 4.875% 11/13/43		06/16/2017	Various		10,123,018	8,923,000	112,321	1FE
594918 CB 8	Microsoft Corp 4.500% 02/06/57		05/01/2017	Wells Fargo Funds		2,601,550	2,500,000	27,500	1FE
59511F AB 0	MICRON TECHNOLOGY SYNDICATED BANK LOAN		04/03/2017	Tax Free Exchange		697,914	694,750	0	2FE
617446 HD 4	Morgan Stanley 7.250% 04/01/32		05/11/2017	Raymond James		4,068,240	3,000,000	27,188	1FE
64760@ AA 2	NEW ORLEANS ENY 4.270% 08/15/32		06/29/2017	Direct-Private Placement		10,000,000	10,000,000	0	2Z
665859 AS 3	Northern Trust Corp 3.375% 05/08/32		05/11/2017	Barclays Capital		2,987,400	3,000,000	2,250	1FE
675553 AA 9	OCHSNER CLINIC FOUNDATIO 5.897% 05/15/		06/21/2017	Morgan Stanley DWD		12,591,000	10,000,000	67,160	1FE
694308 GY 7	Pacific Gas & Elec Co 4.500% 12/15/41		05/02/2017	Banc of America Securities		3,963,511	3,744,000	65,520	1FE
694308 HN 0	Pacific Gas & Elec Co 4.250% 03/15/46		06/09/2017	Banc of America Securities		2,753,684	2,595,000	27,266	1FE
713448 DV 7	Pepsico Inc 4.000% 05/02/47		05/30/2017	Various		8,049,770	8,000,000	22,333	1FE
743862 AA 2	PROVIDENT COMPANIES INC 7.250% 03/15/2		04/06/2017	Jefferies & Co		2,524,660	2,000,000	10,472	2FE
74432Q CA 1	Prudential Financial Inc 4.600% 05/15/		05/08/2017	Citigroup Global		5,317,850	5,000,000	112,444	1FE
75973L AA 6	Renew 2017-1 SERIES 20171A CLASS A 3.6		04/21/2017	Natixis		2,499,341	2,500,000	0	1FE
773903 AE 9	Rockwell Automation Inc 6.250% 12/01/3		05/09/2017	Seaport Group		12,608,394	9,849,000	275,293	1FE
78442G PR 1	SLM STUDENT LOAN TRUST SERIES 20055 CLAS		04/20/2017	JP Morgan		9,687,109	10,000,000	0	1FE
863667 AE 1	Stryker Corporation 4.100% 04/01/43		04/21/2017	JP Morgan		4,621,798	4,750,000	13,524	1FE
863667 AJ 0	Stryker Corporation 4.625% 03/15/46		05/25/2017	Various		19,197,610	18,250,000	140,773	1FE
87342R AC 8	Taco Bell Funding LLC SERIES 20161A CLAS		06/13/2017	Barclays Capital		8,183,822	7,691,875	22,300	2FE
87612E BF 2	Target Corporation 3.625% 04/15/46		05/02/2017	JP Morgan		6,392,820	7,000,000	14,097	1FE
886546 AD 2	Tiffany & Co 4.900% 10/01/44		06/09/2017	Seaport Group		4,722,903	4,910,000	48,786	2FE
89307# AA 7	TRANS BAY CABLE 2.930% 06/30/47		06/29/2017	Direct-Private Placement		8,000,000	8,000,000	0	1FE
907818 DZ 8	Union Pacific Corp 4.150% 01/15/45		06/16/2017	Various		6,935,450	6,615,000	113,484	1FE
92783# AB 2	VA INTL GATEWAY Series A1 3.720% 11/03		06/30/2017	Direct-Private Placement		1,442,308	1,442,308	0	1FE
927847 AA 1	VIRGINIA MASON MED CNTR 5.136% 08/15/4		05/25/2017	Banc of America Securities		6,823,860	7,000,000	102,292	2FE
976656 CG 1	Wisconsin Elec Pwr Co 4.250% 06/01/44		05/02/2017	Banc of America Securities		3,832,858	3,745,000	68,086	1FE
976826 BF 3	Wisconsin Pwr & Lt Co 7.600% 10/01/38		05/15/2017	Jefferies & Co		2,409,232	1,667,000	16,540	1FE
033287 AV 5	ANCHORAGE CAPITAL CLO LTD SERIES 20144A	D	04/25/2017	Banc of America Securities		14,700,000	14,700,000	0	1FE
03328Q AQ 4	Anchorage Capital CLO LTD SERIES 20156A	D	06/27/2017	JP Morgan		10,000,000	10,000,000	0	1FE
03328Q AS 0	Anchorage Capital CLO LTD SERIES 20156A	D	06/27/2017	JP Morgan		6,000,000	6,000,000	0	1FE
05964H AA 3	Banco Santander 2.715% 04/11/22	D	04/04/2017	Banc of America Securities		15,000,000	15,000,000	0	2FE
404280 AQ 2	HSBC HOLDINGS PLC 5.250% 03/14/44	D	06/16/2017	Citigroup Global		5,706,700	5,000,000	70,729	1FE
404280 BK 4	HSBC HOLDINGS PLC 4.041% 03/13/28	D	05/22/2017	RBC Capital Markets		5,164,600	5,000,000	40,410	1FE
46132F AC 4	INVESCO FINANCE PLC 5.375% 11/30/43	D	04/27/2017	Wells Fargo Funds		6,661,385	5,740,000	130,266	1FE
48249V AN 1	KKR FINANCIAL CLO LTD SERIES 20131A CLAS	D	04/03/2017	Banc of America Securities		11,250,000	11,250,000	0	1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
48250L AN 9	KKR Financial CLO Ltd SERIES 9 CLASS B1R	D	06/09/2017	JP Morgan		12,000,000	12,000,000	0	1FE
48250L AU 3	KKR Financial CLO Ltd SERIES 9 CLASS B2R	D	06/09/2017	JP Morgan		15,000,000	15,000,000	0	1FE
585055 AT 3	Medtronic PLC 5.550% 03/15/40	C	05/15/2017	Pierpont		2,105,152	1,771,000	17,201	1FE
64129U AW 5	NEUBERGER BERMAN CLO LTD SERIES 201417A	D	04/27/2017	JP Morgan		4,000,000	4,000,000	0	1FE
90265U A* 5	UBM plc 3.077% 06/15/22	D	06/15/2017	Direct-Private Placement		20,000,000	20,000,000	0	2FE
90352J AC 7	UBS GROUP FUNDING SWITZE 4.253% 03/23/	D	05/24/2017	Citigroup Global		5,217,600	5,000,000	39,577	1FE
92331A AG 9	Venture CDO Ltd SERIES 201728A CLASS BF	D	06/14/2017	Jefferies & Co		19,025,000	19,025,000	0	1FE
986255 AL 1	YORK CLO LTD SERIES 20141A CLASS AR 2	D	04/17/2017	Citigroup Global		25,000,000	25,000,000	0	1FE
Q1629# AQ 0	Brisbane Airport 4.070% 06/15/32	C	06/15/2017	Direct-Private Placement		3,000,000	3,000,000	0	2FE
3899999. Total - Bonds - Industrial and Miscellaneous						657,117,664	629,053,780	3,411,567	XXX
8399997. Total - Bonds - Part 3						779,234,607	739,716,305	4,477,175	XXX
8399999. Total - Bonds						779,234,607	739,716,305	4,477,175	XXX
Common Stocks - Industrial and Miscellaneous									
31338$ 11 2	FHLB - Dallas Class B		06/28/2017	Direct	36,808.000	3,680,800	XXX	0	
817270 23 4	Sentinel Group Fds Inc Unconstrained Bon		06/22/2017	Sentinel Group Fds	7,943.200	78,741	XXX	0	U
817270 24 2	Sentinel Group Fds Inc Unconstrained Bon		06/22/2017	Sentinel Group Fds	279.370	2,758	XXX	0	U
817270 25 9	Sentinel Group Fds Inc Unconstrained Bon		06/22/2017	Sentinel Group Fds	1,773.440	17,556	XXX	0	U
817270 26 7	Sentinel Group Fds Inc Total Return Bond		06/22/2017	Sentinel Group Fds	436.300	4,536	XXX	0	U
817270 27 5	Sentinel Group Fds Inc Total Return Bond		06/22/2017	Sentinel Group Fds	395.220	4,105	XXX	0	U
817270 29 1	Sentinel Group Fds Inc Common Stock Fund		06/22/2017	Sentinel Group Fds	57.350	2,551	XXX	0	U
817270 31 7	Sentinel Group Fds Inc Low Duration Bond		06/22/2017	Sentinel Group Fds	2,416.910	20,511	XXX	0	U
81728B 81 7	Sentinel Group Fds Inc Balanced Fund I		06/22/2017	Sentinel Group Fds	285.210	5,981	XXX	0	U
9099999. Total - Common Stocks - Industrial and Miscellaneous						3,817,539	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						3,817,539	XXX	0	XXX
9799999. Total - Common Stocks						3,817,539	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						3,817,539	XXX	0	XXX
9999999. Total - Bonds, Preferred and Common Stocks						783,052,146	XXX	4,477,175	XXX

(a) For all common stock bearing NAIC market indicator "U" provide the number of such issues:.....8.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
3620AS W5 4	Government National Mortgage A 738768.	..	06/01/2017.	Paydown		376,452	376,452	394,980	394,078	0	(17,626)	0	(17,626)	0	376,452	0	0	0	6,821	09/15/2041.	1
36225A PD 6	Government Natl Mtg Assn Pool 780420 .	..	06/01/2017.	Paydown		700	700	718	711	0	(11)	0	(11)	0	700	0	0	0	22	08/15/2026.	1
36225A UH 1	Government Natl Mtg Assn Pool 780584 .	..	06/01/2017.	Paydown		1,823	1,823	1,841	1,833	0	(10)	0	(10)	0	1,823	0	0	0	53	06/15/2027.	1
36230K L4 1	Government National Mortgage A 751247.	..	06/01/2017.	Paydown		531,587	531,587	555,841	555,460	0	(23,873)	0	(23,873)	0	531,587	0	0	0	9,651	10/15/2040.	1
38373A EF 9	Government National Mortgage A REMIC Se	..	06/01/2017.	Paydown		633,025	633,025	612,353	624,695	0	8,330	0	8,330	0	633,025	0	0	0	11,714	08/20/2039.	1
38373M 4Z 0	Government Natl Mtg Assn SERIES 20093 CL	..	06/01/2017.	Paydown		0	0	2,507	2,402	0	(2,402)	0	(2,402)	0	0	0	0	0	180	10/16/2048.	1
38374U N7 2	Government Natl Mtg Assn REMIC Ser 2009	..	06/01/2017.	Paydown		428,914	428,914	409,613	421,635	0	7,279	0	7,279	0	428,914	0	0	0	8,024	06/20/2039.	1
38374U S2 8	Government Natl Mtg Assn REMIC Ser 200	..	06/01/2017.	Paydown		1,211,605	1,211,605	1,154,053	1,190,352	0	21,253	0	21,253	0	1,211,605	0	0	0	22,682	06/20/2039.	1
38374V AX 7	Government Natl Mtg Assn REMIC Ser 2009	..	06/01/2017.	Paydown		9,410,044	9,410,044	9,424,747	9,399,577	0	10,466	0	10,466	0	9,410,044	0	0	0	176,484	07/20/2037.	1
38374V HM 4	Government Natl Mtg Assn REMIC Ser 200	..	06/01/2017.	Paydown		2,820,982	2,820,982	2,861,533	2,821,421	0	(439)	0	(439)	0	2,820,982	0	0	0	58,428	06/20/2038.	1
38374V WK 1	Government Natl Mtg Assn REMIC Ser 2009	..	06/01/2017.	Paydown		1,359,409	1,359,409	1,377,251	1,358,783	0	626	0	626	0	1,359,409	0	0	0	28,602	06/20/2038.	1
38376E J2 2	Government Natl Mtg Assn REMIC Ser 200	..	06/01/2017.	Paydown		209,512	209,512	199,560	205,488	0	4,024	0	4,024	0	209,512	0	0	0	4,190	11/16/2024.	1
38376F FD 9	Government Natl Mtg Assn REMIC Ser 200	..	06/01/2017.	Paydown		470,759	470,759	454,871	464,251	0	6,508	0	6,508	0	470,759	0	0	0	8,736	08/20/2039.	1
38376G GN 4	Government Natl Mtg Assn SERIES 201040 C	..	06/01/2017.	Paydown		0	0	182,086	165,717	0	(165,717)	0	(165,717)	0	0	0	0	0	12,231	12/16/2043.	1
38376P 4N 7	Government Natl Mtg Assn REMIC Ser 200	..	06/01/2017.	Paydown		923,595	923,595	918,377	920,340	0	3,255	0	3,255	0	923,595	0	0	0	17,077	12/20/2039.	1
38376Y D7 3	Government Natl Mtg Assn REMIC Ser 201	..	06/01/2017.	Paydown		5,407,269	5,407,269	5,407,269	5,407,269	0	0	0	0	0	5,407,269	0	0	0	101,791	09/20/2038.	1
38377E HD 9	Government Natl Mtg Assn REMIC Ser 201	..	06/01/2017.	Paydown		223,316	223,316	224,991	223,457	0	(141)	0	(141)	0	223,316	0	0	0	5,025	04/20/2039.	1
38377Y W4 8	Government National Mortgage A SERIES 20	..	06/20/2017.	Paydown		0	0	114,063	105,382	0	(105,382)	0	(105,382)	0	0	0	0	0	10,610	10/20/2041.	1
585995 AA 1	Northeast 1985-1 FHA Project Pool 1985-1	..	06/01/2017.	Paydown		16,049	16,049	16,505	16,096	0	(47)	0	(47)	0	16,049	0	0	0	760	12/24/2020.	1
0599999.	Total - Bonds - U.S. Government					24,025,041	24,025,041	24,313,159	24,278,947	0	(253,907)	0	(253,907)	0	24,025,041	0	0	0	483,081	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
3128M8 2R 4	FREDDIE MAC G06784 3.500% 10/01/41	..	06/01/2017.	Paydown		1,178,269	1,178,269	1,206,900	1,223,555	0	(45,286)	0	(45,286)	0	1,178,269	0	0	0	19,912	10/01/2041.	1FE
3128M8 FH 2	FREDDIE MAC G06168 3.500% 11/01/40	..	06/01/2017.	Paydown		353,419	353,419	344,638	345,046	0	8,373	0	8,373	0	353,419	0	0	0	5,219	11/01/2040.	1
3128M9 CN 0	FREDDIE MAC G06977 3.000% 04/01/42	..	06/01/2017.	Paydown		376,934	376,934	384,885	384,504	0	(7,570)	0	(7,570)	0	376,934	0	0	0	4,621	04/01/2042.	1
3128MJ MB 3	4.5	..	06/01/2017.	Paydown		346,734	346,734	346,355	346,342	0	391	0	391	0	346,734	0	0	0	6,650	07/01/2039.	1
3128MJ Q9 4	3.5	..	06/01/2017.	Paydown		141,809	141,809	145,931	145,756	0	(3,946)	0	(3,946)	0	141,809	0	0	0	2,091	03/01/2042.	1
3128MJ VM 9	3.0	..	06/01/2017.	Paydown		123,299	123,299	126,208	126,135	0	(2,836)	0	(2,836)	0	123,299	0	0	0	1,549	12/01/2044.	1
3128S2 SH 5	FREDDIE MAC T61420 3.000% 11/01/42	..	06/01/2017.	Paydown		152,288	152,288	156,452	156,321	0	(4,033)	0	(4,033)	0	152,288	0	0	0	1,922	11/01/2042.	1
31292H X3 3	5.000	..	06/01/2017.	Paydown		97,908	97,908	101,235	100,902	0	(2,994)	0	(2,994)	0	97,908	0	0	0	2,014	08/01/2033.	1
31292S A3 4	FREDDIE MAC C09026 2.500% 01/01/43	..	06/01/2017.	Paydown		72,055	72,055	71,380	71,415	0	640	0	640	0	72,055	0	0	0	739	01/01/2043.	1
312933 NC 4	FREDDIE MAC A86687 4.500% 06/01/39	..	06/01/2017.	Paydown		208,758	208,758	205,301	205,428	0	3,330	0	3,330	0	208,758	0	0	0	3,448	06/01/2039.	1
312939 3G 4	FREDDIE MAC A91699 5.000% 04/01/40	..	06/01/2017.	Paydown		249,447	249,447	258,177	257,743	0	(8,297)	0	(8,297)	0	249,447	0	0	0	5,552	04/01/2040.	1
312942 FT 7	FREDDIE MAC A93778 4.000% 09/01/40	..	06/01/2017.	Paydown		610,222	610,222	628,910	627,942	0	(17,720)	0	(17,720)	0	610,222	0	0	0	9,628	09/01/2040.	1
312945 2S 6	FREDDIE MAC A97085 4.500% 02/01/41	..	06/01/2017.	Paydown		7,946	7,946	8,030	8,015	0	(69)	0	(69)	0	7,946	0	0	0	149	02/01/2041.	1
312946 P5 9	FREDDIE MAC A97644 4.000% 03/01/41	..	06/01/2017.	Paydown		287,998	287,998	298,798	298,289	0	(10,291)	0	(10,291)	0	287,998	0	0	0	4,325	03/01/2041.	1
31296R PL 6	Federal Home Ln Mtg Corp A16727 5.000	..	06/01/2017.	Paydown		46,102	46,102	47,639	47,508	0	(1,407)	0	(1,407)	0	46,102	0	0	0	1,068	12/01/2033.	1
3132GS EU 9	FREDDIE MAC Q07047 3.000% 03/01/42	..	06/01/2017.	Paydown		1,689,159	1,689,159	1,689,159	1,689,159	0	0	0	0	0	1,689,159	0	0	0	21,537	03/01/2042.	1
3132GS TW 9	FREDDIE MAC Q07465 3.500% 04/01/42	..	06/01/2017.	Paydown		580,183	580,183	598,857	597,962	0	(17,779)	0	(17,779)	0	580,183	0	0	0	8,230	04/01/2042.	1
3132HP Z7 2	Federal Home Ln Mtg Corp Q13466 3.000%	..	06/01/2017.	Paydown		919,260	919,260	959,765	957,041	0	(37,780)	0	(37,780)	0	919,260	0	0	0	12,091	11/01/2042.	1
3132J6 GQ 1	2.5	..	06/01/2017.	Paydown		524,135	524,135	512,014	512,743	0	11,392	0	11,392	0	524,135	0	0	0	5,688	01/01/2043.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31368H NW 9	Federal Natl Mtg Assn 190405 4.000% 1	..	06/01/2017.	Paydown		311,837	311,837	308,231	308,308	0	3,529	0	3,529	0	311,837	0	0	0	5,245	10/01/2040.	1
3137AM M6 1	Federal Home Ln Mtg Corp REMIC Ser 402	..	06/01/2017.	Paydown		309,214	309,214	310,953	310,136	0	(922)	0	(922)	0	309,214	0	0	0	6,184	02/15/2042.	1
31385X NR 4	Federal Natl Mtg Assn Pool 555800 5.50.	..	06/01/2017.	Paydown		62,653	62,653	64,826	64,609	0	(1,957)	0	(1,957)	0	62,653	0	0	0	1,399	10/01/2033.	1
3138A4 4Z 5	Fannie Mae AH3539 4.000% 02/01/41	..	06/01/2017.	Paydown		286,824	286,824	284,090	284,187	0	2,637	0	2,637	0	286,824	0	0	0	5,459	02/01/2041.	1
3138AX CF 6	Fannie Mae AJ5469 3.500% 11/01/41	..	06/01/2017.	Paydown		490,158	490,158	494,906	494,680	0	(4,522)	0	(4,522)	0	490,158	0	0	0	7,223	11/01/2041.	1
3138EK RA 5	Fannie Mae AL3180 3.000% 01/01/43	..	06/01/2017.	Paydown		256,416	256,416	252,610	252,727	0	3,690	0	3,690	0	256,416	0	0	0	3,133	01/01/2043.	1
3138EN 2P 3	Fannie Mae AL6181 3.000% 11/01/44	..	06/01/2017.	Paydown		186,151	186,151	189,757	189,651	0	(3,500)	0	(3,500)	0	186,151	0	0	0	2,348	11/01/2044.	1
3138EP QJ 6	FNMA AL 6756 3.900% 03/01/45	..	06/01/2017.	Paydown		78,674	78,674	85,754	85,416	0	(6,742)	0	(6,742)	0	78,674	0	0	0	1,291	03/01/2045.	1
3138L3 Q6 5	FN AM3176 3.770% 05/01/43	..	06/01/2017.	Paydown		19,606	19,606	20,164	20,135	0	(529)	0	(529)	0	19,606	0	0	0	308	05/01/2043.	1
3138L6 5P 9	Fannie Mae 4.130% 07/01/44	..	06/01/2017.	Paydown		30,289	30,289	33,678	33,506	0	(3,217)	0	(3,217)	0	30,289	0	0	0	522	07/01/2044.	1
3138L7 LJ 3	Fannie Mae 3.700% 10/01/29	..	06/01/2017.	Paydown		40,940	40,940	44,087	43,704	0	(2,764)	0	(2,764)	0	40,940	0	0	0	637	10/01/2029.	1
3138L7 W2 8	Fannie Mae 4.090% 11/01/39	..	06/01/2017.	Paydown		34,687	34,687	37,771	37,589	0	(2,903)	0	(2,903)	0	34,687	0	0	0	597	11/01/2039.	1
3138L8 6R 0	FNMA 3.430% 03/01/40	..	06/01/2017.	Paydown		33,578	33,578	35,593	35,463	0	(1,885)	0	(1,885)	0	33,578	0	0	0	484	03/01/2040.	1
3138L8 VF 8	FNMA 3.670% 01/01/45	..	06/01/2017.	Paydown		76,173	76,173	78,527	78,414	0	(2,241)	0	(2,241)	0	76,173	0	0	0	1,176	01/01/2045.	1
3138M0 BE 9	Fannie Mae AO8136 3.000% 08/01/42	..	06/01/2017.	Paydown		2,004,599	2,004,599	2,056,280	2,054,257	0	(49,658)	0	(49,658)	0	2,004,599	0	0	0	25,650	08/01/2042.	1
3138NY GE 9	Fannie Mae AR1996 3.000% 02/01/43	..	06/01/2017.	Paydown		292,147	292,147	284,730	284,999	0	7,147	0	7,147	0	292,147	0	0	0	3,947	02/01/2043.	1
3138W1 F4 4	Fannie Mae AR3786 3.000% 02/01/43	..	06/01/2017.	Paydown		224,093	224,093	219,751	219,866	0	4,227	0	4,227	0	224,093	0	0	0	2,388	02/01/2043.	1
3138W9 G8 7	Fannie Mae AS0222 4.000% 08/01/43	..	06/01/2017.	Paydown		573,298	573,298	599,007	597,972	0	(24,673)	0	(24,673)	0	573,298	0	0	0	9,736	08/01/2043.	1
3138WT UM 6	Fannie Mae AT5987 3.000% 04/01/43	..	06/01/2017.	Paydown		2,644,016	2,644,016	2,552,922	2,555,260	0	88,756	0	88,756	0	2,644,016	0	0	0	31,567	04/01/2043.	1
3138Y1 6W 0	Fannie mae pool 4.500% 10/01/44	..	06/01/2017.	Paydown		242,199	242,199	264,186	263,680	0	(21,481)	0	(21,481)	0	242,199	0	0	0	3,993	10/01/2044.	1
31392G DB 8	Federal Natl Mtg Assn REMIC Ser 2002-8	..	06/01/2017.	Paydown		29,833	29,833	30,569	30,334	0	(502)	0	(502)	0	29,833	0	0	0	635	12/25/2032.	1
31394C GA 4	Federal Natl Mtg Assn REMIC Ser 2005-1	..	06/01/2017.	Paydown		1,900,771	1,900,771	1,948,290	1,916,866	0	(16,095)	0	(16,095)	0	1,900,771	0	0	0	39,231	02/25/2035.	1
31394D QA 1	Federal Natl Mtg Assn REMIC Ser 2005-4	..	06/01/2017.	Paydown		1,457,781	1,457,781	1,494,226	1,470,138	0	(12,356)	0	(12,356)	0	1,457,781	0	0	0	30,049	05/25/2035.	1
31395N Y2 7	Federal Natl Mtg Assn REMIC Ser 2006-5	..	06/01/2017.	Paydown		5,675	5,675	5,835	5,761	0	(86)	0	(86)	0	5,675	0	0	0	150	07/25/2036.	1
31396C 7M 6	Federal Home Ln Mtg Corp SERIES 3057 CLA	..	06/01/2017.	Paydown		63,883	63,883	63,305	63,581	0	302	0	302	0	63,883	0	0	0	1,199	10/15/2025.	1
31396K KS 0	Federal Natl Mtg Assn REMIC Ser 2006-7	..	06/01/2017.	Paydown		63,723	63,723	65,029	64,915	0	(1,192)	0	(1,192)	0	63,723	0	0	0	1,634	08/25/2036.	1
31396K ZX 3	Federal Natl Mtg Assn REMIC Ser 2006-82	..	06/01/2017.	Paydown		1,176,941	1,176,941	1,200,480	1,179,238	0	(2,297)	0	(2,297)	0	1,176,941	0	0	0	34,799	09/25/2036.	1
31396P K7 5	Federal Natl Mtg Assn REMIC Ser 2007-1	..	06/01/2017.	Paydown		16,462	16,462	16,400	16,396	0	66	0	66	0	16,462	0	0	0	440	08/25/2036.	1
31396Q GV 5	Federal Natl Mtg Assn REMIC Ser 2009-4	..	06/01/2017.	Paydown		936,547	936,547	978,691	954,484	0	(17,937)	0	(17,937)	0	936,547	0	0	0	16,785	07/25/2039.	1
31396Q Q9 3	Federal Natl Mtg Assn REMIC Ser 2009-6	..	06/01/2017.	Paydown		741,495	741,495	700,713	719,192	0	22,303	0	22,303	0	741,495	0	0	0	12,514	09/25/2029.	1
31396X FK 5	Federal Natl Mtg Assn REMIC Ser 2007-7	..	06/01/2017.	Paydown		296,263	296,263	296,195	295,626	0	637	0	637	0	296,263	0	0	0	7,724	08/25/2037.	1
31396Y F7 2	Federal Natl Mtg Assn REMIC 2008-29 Cl	..	06/01/2017.	Paydown		432,620	432,620	401,774	416,297	0	16,322	0	16,322	0	432,620	0	0	0	7,829	04/25/2038.	1
31397A 5L 3	Federal Home Ln Mtg Corp REMIC Ser 320	..	06/01/2017.	Paydown		292,438	292,438	296,276	295,283	0	(2,846)	0	(2,846)	0	292,438	0	0	0	7,895	08/15/2036.	1
31397A GM 9	Federal Home Ln Mtg Corp REMIC Ser 320	..	06/01/2017.	Paydown		754,691	754,691	796,198	775,778	0	(21,087)	0	(21,087)	0	754,691	0	0	0	17,222	08/15/2036.	1
31397A RM 7	Federal Home Ln Mtg Corp SERIES 3203 CLA	..	06/01/2017.	Paydown		543,615	543,615	531,829	537,025	0	6,589	0	6,589	0	543,615	0	0	0	11,338	08/15/2036.	1
31397F L8 3	FREDDIE MAC REMIC Ser 3284 Cl BZ 4.	..	06/01/2017.	Paydown		705,352	705,352	656,319	678,817	0	26,535	0	26,535	0	705,352	0	0	0	13,524	03/15/2037.	1
31397N 5E 1	Federal Natl Mtg Assn REMIC Ser 2009-4	..	06/01/2017.	Paydown		858,395	858,395	809,574	838,637	0	19,759	0	19,759	0	858,395	0	0	0	14,409	04/25/2029.	1
31397Q WF 1	Federal Natl Mtg Assn REMIC Ser 2011-2	..	06/01/2017.	Paydown		1,203,588	1,203,588	1,173,686	1,190,900	0	12,688	0	12,688	0	1,203,588	0	0	0	20,203	03/25/2026.	1
31397W UV 5	Federal Home Ln Mtg Corp REMIC Ser 346	..	06/01/2017.	Paydown		318,847	318,847	315,907	317,552	0	1,295	0	1,295	0	318,847	0	0	0	5,928	07/15/2038.	1
31398E 6W 9	Federal Home Ln Mtg Corp REMIC Ser 354	..	06/01/2017.	Paydown		1,067,228	1,067,228	1,036,211	1,054,963	0	12,264	0	12,264	0	1,067,228	0	0	0	17,782	06/15/2024.	1
31398G R4 3	Federal Natl Mtg Assn REMIC Ser 2010-1	..	06/01/2017.	Paydown		767,878	767,878	772,677	768,487	0	(609)	0	(609)	0	767,878	0	0	0	16,176	02/25/2040.	1
31398J U5 0	Federal Home Ln Mtg Corp REMIC Ser 357	..	06/01/2017.	Paydown		600,313	600,313	572,924	590,690	0	9,623	0	9,623	0	600,313	0	0	0	10,105	09/15/2024.	1
31398M GG 5	Federal Natl Mtg Assn REMIC Ser 2010-1	..	06/01/2017.	Paydown		1,369,066	1,369,066	1,430,674	1,399,530	0	(30,464)	0	(30,464)	0	1,369,066	0	0	0	26,198	03/25/2040.	1
31398S MR 1	Federal Natl Mtg Assn REMIC Ser 2010-13	..	06/25/2017.	Paydown		0	0	391,596	380,071	0	(380,071)	0	(380,071)	0	0	0	0	0	43,630	12/25/2040.	1
31402C PL 0	Federal Natl Mtg Assn 725027 5.000% 1	..	06/01/2017.	Paydown		189,102	189,102	194,728	194,168	0	(5,066)	0	(5,066)	0	189,102	0	0	0	3,966	11/01/2033.	1
31412P YR 6	Federal Natl Mtg Assn 931420 4.000% 0	..	06/01/2017.	Paydown		194,124	194,124	198,734	198,474	0	(4,350)	0	(4,350)	0	194,124	0	0	0	3,357	06/01/2039.	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31416H 4X 0	Fannie Mae AA0837 4.500% 01/01/39		06/01/2017	Paydown		10,120	10,120	10,023	10,028	0	91	0	91	0	10,120	0	0	0	192	01/01/2039	1
31416M 3A 0	Fannie Mae AA4392 4.000% 04/01/39		06/01/2017	Paydown		224,983	224,983	227,373	227,228	0	(2,245)	0	(2,245)	0	224,983	0	0	0	3,739	04/01/2039	1
31416W 7D 8	Fannie Mae AB1791 3.500% 11/01/40		06/01/2017	Paydown		453,405	453,405	450,430	450,525	0	2,881	0	2,881	0	453,405	0	0	0	6,846	11/01/2040	1
31416W FW 7	Fannie Mae AB1080 4.500% 05/01/40		06/01/2017	Paydown		74,306	74,306	75,397	75,337	0	(1,032)	0	(1,032)	0	74,306	0	0	0	1,267	05/01/2040	1
31417A JM 2	Fannie Mae AB3867 3.500% 11/01/41		06/01/2017	Paydown		342,852	342,852	355,602	355,061	0	(12,209)	0	(12,209)	0	342,852	0	0	0	4,858	11/01/2041	1
31417A LS 6	Fannie Mae AB3936 3.500% 11/01/41		06/01/2017	Paydown		709,913	709,913	727,716	726,998	0	(17,085)	0	(17,085)	0	709,913	0	0	0	9,740	11/01/2041	1
31417C UY 9	Fannie Mae AB5998 3.500% 08/01/42		06/01/2017	Paydown		572,644	572,644	599,218	598,229	0	(25,585)	0	(25,585)	0	572,644	0	0	0	8,736	08/01/2042	1
31417D ZZ 9	Fannie Mae AB7059 2.500% 11/01/42		06/01/2017	Paydown		288,349	288,349	295,377	294,902	0	(6,553)	0	(6,553)	0	288,349	0	0	0	2,936	11/01/2042	1
31417E WF 4	Fannie Mae AB7845 3.000% 02/01/43		06/01/2017	Paydown		622,204	622,204	606,281	606,818	0	15,386	0	15,386	0	622,204	0	0	0	7,941	02/01/2043	1
31417E ZA 2	Fannie Mae AB7936 3.000% 02/01/43		06/01/2017	Paydown		253,807	253,807	247,263	247,510	0	6,297	0	6,297	0	253,807	0	0	0	3,182	02/01/2043	1
31417K LX 3	Fannie Mae AC1241 5.000% 07/01/39		06/01/2017	Paydown		180,170	180,170	183,999	183,792	0	(3,622)	0	(3,622)	0	180,170	0	0	0	3,753	07/01/2039	1
31418A DB 1	Fannie Mae MA0997 3.000% 02/01/42		06/01/2017	Paydown		579,629	579,629	578,904	578,892	0	737	0	737	0	579,629	0	0	0	7,417	02/01/2042	1
31418A DV 7	Fannie Mae MA1015 3.000% 03/01/42		06/01/2017	Paydown		474,314	474,314	473,459	473,456	0	858	0	858	0	474,314	0	0	0	6,176	03/01/2042	1
31418A N6 1	Federal Natl Mtg Assn MA1312 2.500% 1		06/01/2017	Paydown		786,308	786,308	794,663	793,839	0	(7,530)	0	(7,530)	0	786,308	0	0	0	8,801	12/01/2042	1
31419C 2B 8	Fannie Mae AE2569 3.500% 09/01/40		06/01/2017	Paydown		180,141	180,141	170,697	171,055	0	9,085	0	9,085	0	180,141	0	0	0	2,839	09/01/2040	1
31419C 3V 3	Fannie Mae AE2611 3.500% 09/01/40		06/01/2017	Paydown		332,779	332,779	310,732	311,660	0	21,119	0	21,119	0	332,779	0	0	0	5,094	09/01/2040	1
31419C BX 0	Fannie Mae AE1853 4.000% 08/01/40		06/01/2017	Paydown		202,087	202,087	198,993	199,108	0	2,979	0	2,979	0	202,087	0	0	0	3,470	08/01/2040	1
31419C Z4 8	Fannie Mae AE2562 4.000% 09/01/40		06/01/2017	Paydown		13,262	13,262	13,059	13,068	0	195	0	195	0	13,262	0	0	0	221	09/01/2040	1
31419D LQ 2	Fannie Mae AE3034 3.500% 09/01/40		06/01/2017	Paydown		4,875	4,875	4,595	4,619	0	256	0	256	0	4,875	0	0	0	71	09/01/2040	1
31419E XR 5	Fannie Mae AE4287 3.500% 09/01/40		06/01/2017	Paydown		450,909	450,909	436,184	436,733	0	14,176	0	14,176	0	450,909	0	0	0	6,976	09/01/2040	1
31419G YQ 1	Fannie Mae AE6118 3.500% 10/01/40		06/01/2017	Paydown		305,904	305,904	310,397	310,238	0	(4,334)	0	(4,334)	0	305,904	0	0	0	4,604	10/01/2040	1
31419K KE 4	Fannie Mae AE8392 3.500% 11/01/40		06/01/2017	Paydown		867,102	867,102	862,615	862,719	0	4,384	0	4,384	0	867,102	0	0	0	13,375	11/01/2040	1
31419L XJ 7	Fannie Mae AE9680 4.000% 12/01/40		06/01/2017	Paydown		69,897	69,897	68,062	68,166	0	1,731	0	1,731	0	69,897	0	0	0	1,160	12/01/2040	1
911760 TN 6	US Dept Veterans Affairs REMIC Ser 200		06/01/2017	Paydown		0	0	70,253	59,897	0	(59,897)	0	(59,897)	0	0	0	0	0	8,133	05/15/2033	1
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.					40,150,068	40,150,068	40,758,589	40,729,446	0	(579,382)	0	(579,382)	0	40,150,068	0	0	0	715,969	XXX	XXX
Bonds - Industrial and Miscellaneous																					
12543K AN 4	CHS/COMMUNITY HEALTH SYS IN SYNDICATED B		05/04/2017	Redemption 100.0000		4,304	4,304	4,078	0	0	5	0	5	0	4,082	0	222	222	15	01/27/2021	3FE
12543K AN 4	CHS/COMMUNITY HEALTH SYS IN SYNDICATED B		05/04/2017	Redemption 100.0000		4,437	4,437	4,208	0	0	0	0	0	0	4,208	0	229	229	0	01/27/2021	3FE
12543K AN 4	CHS/COMMUNITY HEALTH SYS IN SYNDICATED B		06/30/2017	Redemption 100.0000		129,609	129,609	123,718	0	0	68	0	68	0	123,787	0	5,823	5,823	575	01/27/2021	3FE
12543K AN 4	CHS/COMMUNITY HEALTH SYS IN SYNDICATED B		05/03/2017	Tax Free Exchange		70,635	74,474	70,551	0	0	83	0	83	0	70,635	0	0	0	281	01/27/2021	3FE
12543K AN 4	CHS/COMMUNITY HEALTH SYS IN SYNDICATED B		06/30/2017	Tax Free Exchange		66,565	70,037	66,426	0	0	138	0	138	0	66,565	0	0	0	447	01/27/2021	3FE
05377J AN 2	AVIS BUDGET CAR RENTAL LLC SYNDICATED BA		04/06/2017	Direct		17,500	17,500	17,580	0	0	0	0	0	0	17,580	0	(80)	(80)	6	03/15/2022	2FE
05377J AN 2	AVIS BUDGET CAR RENTAL LLC SYNDICATED BA		06/29/2017	Redemption 100.0000		50,031	50,031	50,118	0	0	(7)	0	(7)	0	50,111	0	(79)	(79)	200	03/15/2022	2FE
59511F AA 2	MICRON TECHNOLOGY SYNDICATED BANK LOAN		04/01/2017	Redemption 100.0000		(973)	(973)	(978)	(977)	0	0	0	0	0	(977)	0	4	4	20	04/15/2022	2FE
59511F AA 2	MICRON TECHNOLOGY SYNDICATED BANK LOAN		04/03/2017	Tax Free Exchange		697,914	694,750	698,224	698,052	0	(138)	0	(138)	0	697,914	0	0	0	7,955	04/15/2022	2FE
51783Q AN 8	LAS VEGAS SANDS LLC SYNDICATED BANK LOAN		04/21/2017	Direct		37,500	37,500	37,563	0	0	0	0	0	0	37,563	0	(63)	(63)	0	03/29/2024	2FE
51783Q AN 8	LAS VEGAS SANDS LLC SYNDICATED BANK LOAN		06/30/2017	Redemption 100.0000		37,500	37,500	37,563	0	0	(2)	0	(2)	0	37,561	0	(61)	(61)	247	03/29/2024	2FE
05377J AN 2	AVIS BUDGET CAR RENTAL LLC SYNDICATED BA		03/31/2017	Redemption 100.0000		20,000	20,000	20,092	0	0	0	0	0	0	20,091	0	(91)	(91)	7	03/15/2022	2FE
59511F AA 2	MICRON TECHNOLOGY SYNDICATED BANK LOAN		03/31/2017	Redemption 100.0000		2,723	2,723	2,737	2,736	0	(1)	0	(1)	0	2,735	0	(12)	(12)	27	04/15/2022	2FE
95810D AF 8	Western Digital corp SYNDICATED BANK LOA		03/14/2017	Direct-Private Placement		5,472,500	5,472,500	5,497,375	497,500	0	(1,115)	0	(1,115)	0	5,496,260	0	(23,760)	(23,760)	50,810	04/29/2023	2FE
95810D AF 8	Western Digital corp SYNDICATED BANK LOA		02/01/2017	Redemption 0.0000		0	0	123	(12,441)	0	(1)	0	(1)	0	121	0	(121)	(121)	0	04/29/2023	2FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
24702N AL 4	DELL INTERNATIONAL LLC SYNDICATED BANK L	..	01/30/2017.	Redemption 100.0000		37,500	37,500	37,334	37,341	0	2	0	2	0	37,343	0	157	157	134	06/02/2023.	2FE
24702N AL 4	DELL INTERNATIONAL LLC SYNDICATED BANK L	..	03/09/2017.	Tax Free Exchange		14,900,603	14,962,500	14,896,208	14,899,044	0	1,559	0	1,559	0	14,900,603	0	0	0	116,502	06/02/2023.	2FE
00111@ AA 2	AES Hawaii Inc 6.870% 06/30/22	..	06/30/2017.	Redemption 100.0000		84,000	84,000	84,000	84,000	0	0	0	0	0	84,000	0	0	0	2,885	06/30/2022.	5
00113* AA 2	AEP Generating Company No. R-8 6.330%	..	04/01/2017.	Redemption 100.0000		6,099,176	6,099,176	6,099,176	6,099,176	0	0	0	0	0	6,099,176	0	0	0	166,987	09/30/2037.	2
01885@ AB 2	Alliance Resource Operating 6.720% 06/.	..	05/11/2017.	Redemption 100.0000		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	176,400	06/26/2018.	2Z
023764 AA 1	AMERN AIRLINE 16-2 A PTT 3.650% 06/15/	..	06/15/2017.	Redemption 100.0000		130,000	130,000	130,000	130,000	0	0	0	0	0	130,000	0	0	0	2,373	06/15/2028.	1FE
02660T EQ 2	AMERICAN HOME MORTGAGE INVESTM SERIES 20	..	06/01/2017.	Paydown		629,250	629,250	613,031	615,854	0	13,396	0	13,396	0	629,250	0	0	0	8,034	09/25/2045.	1FM
030981 AL 8	AMERIGAS PART/FIN CORP 5.750% 05/20/27	..	06/12/2017.	Banc of America Securities		3,060,000	3,000,000	3,022,500	0	0	(665)	0	(665)	0	3,021,835	0	38,165	38,165	58,139	05/20/2027.	3FE
031162 AV 2	Amgen Inc 5.850% 06/01/17	..	06/01/2017.	Maturity		2,500,000	2,500,000	2,496,075	2,499,789	0	211	0	211	0	2,500,000	0	0	0	73,125	06/01/2017.	2FE
03235M AA 0	Amtrak Penn Stn Lease Tr 2001 144A 9.2	..	06/15/2017.	Redemption 100.0000		330,833	330,833	330,833	330,833	0	0	0	0	0	330,833	0	0	0	15,715	06/15/2017.	1
032511 BJ 5	Anadarko Petroleum Corp 3.450% 07/15/2	..	06/14/2017.	UBS		9,963,150	10,000,000	9,983,100	9,986,816	0	720	0	720	0	9,987,536	0	(24,386)	(24,386)	320,083	07/15/2024.	3FE
04004# AA 2	Center Operating Company AKA Dallas Aren	..	06/30/2017.	Redemption 100.0000		29,484	29,484	29,484	28,687	0	796	0	796	0	29,484	0	0	0	1,209	09/30/2023.	2FE
04248N AA 1	ARMY HAWAII FAMILY HSG 5.524% 06/15/50	..	06/15/2017.	Redemption 100.0000		65,872	65,872	79,423	79,308	0	(197)	0	(197)	0	79,111	0	(13,239)	(13,239)	1,819	06/15/2050.	1FE
048677 AG 3	ATLANTIC MARINE CORP COM 6.158% 12/01/	..	06/01/2017.	Redemption 100.0000		25,971	25,971	32,126	32,073	0	(70)	0	(70)	0	32,003	0	(6,032)	(6,032)	800	12/01/2051.	1FE
059513 AG 6	Banc of America Comm Mtg Inc REMIC Ser	..	06/01/2017.	Paydown		23,860,517	23,860,517	17,089,427	23,089,161	0	771,355	0	771,355	0	23,860,517	0	0	0	689,926	02/10/2051.	1FM
075887 BJ 7	Becton Dickinson 6.375% 08/01/19	..	06/19/2017.	Call 100.0000		2,500,000	2,500,000	2,636,165	2,585,608	0	(14,645)	0	(14,645)	0	2,570,963	0	(70,963)	(70,963)	374,663	08/01/2019.	2FE
09247X AC 5	Blackrock Inc 6.250% 09/15/17	..	04/19/2017.	Call 100.0000		10,000,000	10,000,000	9,929,100	9,993,466	0	2,730	0	2,730	0	9,996,196	0	3,804	3,804	574,835	09/15/2017.	1FE
12543K AN 4	CHS/COMMUNITY HEALTH SYS IN SYNDICATED B	..	05/04/2017.	Redemption 100.0000		65,732	65,732	62,199	0	0	147	0	147	0	62,346	0	3,386	3,386	281	01/27/2021.	3FE
12543K AN 4	CHS/COMMUNITY HEALTH SYS IN SYNDICATED B	..	06/30/2017.	Tax Free Exchange		387,700	408,401	386,450	0	0	1,250	0	1,250	0	387,700	0	0	0	4,660	01/27/2021.	3FE
12647G BF 4	CREDIT SUISSE MORTGAGE TRUST SERIES 2013	..	06/01/2017.	Paydown		214,799	214,799	214,933	214,900	0	(101)	0	(101)	0	214,799	0	0	0	2,642	07/25/2043.	1FM
12649R BF 8	Credit Suisse Mortgage Trust 3.500% 02.	..	06/01/2017.	Paydown		218,315	218,315	222,136	220,803	0	(2,488)	0	(2,488)	0	218,315	0	0	0	3,147	02/25/2045.	1FM
12669E QK 5	COUNTRY HOME LOANS CL 7A1 3.528% 11/19	..	06/01/2017.	Paydown		38,028	38,028	37,436	37,572	0	456	0	456	0	38,028	0	0	0	505	11/19/2033.	1FM
134011 AL 9	CAMP PENDELTON/QUANTICO 6.165% 10/01/5	..	04/01/2017.	Call 100.0000		80,000	80,000	98,364	98,240	0	(54)	0	(54)	0	98,186	0	(18,186)	(18,186)	2,466	10/01/2050.	1FE
141781 BC 7	Cargill Inc 4.100% 11/01/42	..	05/08/2017.	Redemption 100.3420		2,006,840	2,000,000	1,923,900	1,924,014	0	626	0	626	0	1,924,641	0	82,199	82,199	102,594	11/01/2042.	1FE
147446 AR 9	Case New Holland Inc 7.875% 12/01/17..	..	06/01/2017.	Call 100.0000		6,000,000	6,000,000	6,757,500	6,121,055	0	(54,068)	0	(54,068)	0	6,066,987	0	(66,987)	(66,987)	423,006	12/01/2017.	3FE
151895 C# 4	CENTERPT PROP TS Series D No. DR-35 3.	..	06/23/2017.	Direct-Private Placement		6,057,960	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	57,960	57,960	219,820	07/30/2025.	2
189754 AA 2	Coach Inc 4.250% 04/01/25	..	06/09/2017.	Seaport Group		5,117,550	5,000,000	4,972,250	4,976,630	0	1,073	0	1,073	0	4,977,703	0	139,847	139,847	149,340	04/01/2025.	2FE
191219 AQ 7	Coca Cola Enterprises 8.000% 09/15/22..	..	06/22/2017.	Redemption 126.6060		6,330,300	5,000,000	5,804,750	5,392,871	0	(27,421)	0	(27,421)	0	5,365,451	0	964,849	964,849	457,778	09/15/2022.	1FE
21079U AA 3	CONTINENTAL AIRLINES INC 7.250% 11/10/	..	05/10/2017.	Redemption 100.0000		83,040	83,040	83,663	83,287	0	(27)	0	(27)	0	83,261	0	(221)	(221)	3,010	11/10/2019.	1FE
219023 AD 0	Ingredion Inc 6.000% 04/15/17	..	04/15/2017.	Maturity		10,000,000	10,000,000	9,976,800	9,999,139	0	861	0	861	0	10,000,000	0	0	0	300,000	04/15/2017.	2FE
22541S RR 1	CSFB 2004-AR7 4A1 2004-AR7 3.332% 11/2	..	06/01/2017.	Paydown		710,566	710,566	712,787	712,636	0	(2,070)	0	(2,070)	0	710,566	0	0	0	9,636	11/25/2034.	1FM
22544Q AG 4	CREDIT SUISSE MORTGAGE CAPITAL SERIES 20	..	05/01/2017.	Paydown		34,990,000	34,990,000	17,620,600	28,399,343	0	1,540,657	0	1,540,657	0	34,990,000	0	0	0	670,684	06/15/2039.	1FM
23307* AB 8	DC Arena LP No. RB-16 6.200% 11/30/23	..	05/31/2017.	Redemption 100.0000		58,394	58,394	58,394	58,394	0	0	0	0	0	58,394	0	0	0	1,810	11/30/2023.	2FE
23307* AC 6	DC Arena LP No. RA-21 6.560% 11/30/23	..	05/31/2017.	Redemption 99.9886		87,715	87,725	87,725	87,725	0	0	0	0	0	87,725	0	(10)	(10)	2,877	11/30/2023.	2FE
24617# AA 9	DELAWARE NORTH COMPANIES INC BOSTON No.	..	05/14/2017.	Redemption 100.0000		169,658	169,658	169,658	169,658	0	0	0	0	0	169,658	0	0	0	3,240	11/14/2034.	2FE
24702N AG 5	DELL INTERNATIONAL LLC SYNDICATED BANK L	..	04/28/2017.	Redemption 100.0000		37,406	37,406	37,252	0	0	3	0	3	0	37,254	0	152	152	80	09/07/2023.	2FE

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

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
251563 FB 3	DEUTSCHE MORTGAGE SEC INC 2004-4- 5AR1	..	06/01/2017.	Paydown		126,319	126,319	118,818	123,959	0	2,359	0	2,359	0	126,319	0	0	0	1,420	06/25/2034.	1FM
26441Y AQ 0	Duke Realty LP 6.500% 01/15/18	..	06/03/2017.	Call 100.0000		5,000,000	5,000,000	4,982,000	4,997,534	0	985	0	985	0	4,998,520	0	1,481	1,481	445,758	01/15/2018.	2FE
278265 AC 7	Eaton Vance Corp 6.500% 10/02/17	..	05/06/2017.	Call 100.0000		10,500,000	10,500,000	10,526,600	10,502,357	0	(1,066)	0	(1,066)	0	10,501,292	0	(1,292)	(1,292)	628,098	10/02/2017.	1FE
30257F AA 1	FPL Energy National Wind 144A 6.125% 0	..	04/25/2017.	Call 100.0000		40,315	40,315	39,937	40,223	0	6	0	6	0	40,228	0	86	86	3,593	03/25/2019.	4FE
32051D 3J 9	First Horizon Asset Sec Inc SERIES 2004-	..	06/01/2017.	Paydown		310,484	310,484	299,423	299,932	0	10,552	0	10,552	0	310,484	0	0	0	4,115	06/25/2034.	1FM
360271 AH 3	Fulton Financial Corp 5.750% 05/01/17	..	05/01/2017.	Maturity		7,500,000	7,500,000	7,640,750	7,510,382	0	(10,382)	0	(10,382)	0	7,500,000	0	0	0	215,625	05/01/2017.	2FE
38217V AA 8	Goodgreen Trust SERIES 20171A CLASS A	..	06/15/2017.	Paydown		39,316	39,316	39,298	0	0	18	0	18	0	39,316	0	0	0	165	10/15/2052.	1FE
382550 BC 4	Goodyear Tire & Rubber 7.000% 05/15/22	..	05/15/2017.	Call 100.0000		2,000,000	2,000,000	1,930,000	1,956,997	0	2,439	0	2,439	0	1,959,437	0	40,563	40,563	70,000	05/15/2022.	3FE
40417Q AA 3	HERO Funding Trust SERIES 20164A CLASS A	..	06/20/2017.	Paydown		116,448	116,448	116,284	0	0	164	0	164	0	116,448	0	0	0	530	09/20/2047.	1FE
40417Q AC 9	HERO Funding Trust SERIES 20164A CLASS A	..	06/20/2017.	Paydown		133,749	133,749	137,057	137,052	0	(3,303)	0	(3,303)	0	133,749	0	0	0	2,502	09/20/2047.	1FE
41884# AA 9	HATCHET RIDGE WIND Cert R-7 5.950% 12/	..	06/14/2017.	Redemption 100.0000		328,978	328,978	328,978	328,978	0	0	0	0	0	328,978	0	0	0	9,787	12/14/2029.	2FE
42208@ AA 8	Home Depot (HD Salem) Notes 2 and 5 6.	..	06/30/2017.	Redemption 100.0000		88,901	88,901	88,901	88,901	0	0	0	0	0	88,901	0	0	0	2,317	11/30/2030.	1
42770L AA 1	Hero Funding Trust SERIES 20151A CLASS A	..	06/20/2017.	Paydown		607,222	607,222	606,947	606,965	0	257	0	257	0	607,222	0	0	0	9,528	09/20/2040.	1FE
42770U AA 1	Hero Funding Trust SERIES 20152A CLASS A	..	06/20/2017.	Paydown		488,877	488,877	488,821	488,823	0	54	0	54	0	488,877	0	0	0	8,207	09/20/2040.	1FE
42770V AA 9	Hero Funding Trust SERIES 20161A CLASS A	..	06/20/2017.	Paydown		279,738	279,738	279,713	279,713	0	25	0	25	0	279,738	0	0	0	4,723	09/20/2041.	1FE
42770W AA 7	HERO Funding Trust SERIES 20162A CLASS A	..	06/20/2017.	Paydown		658,587	658,587	661,325	438,918	0	(2,741)	0	(2,741)	0	658,587	0	0	0	12,610	09/20/2041.	1FE
42770X AC 1	Hero Funding Trust SERIES 20163A CLASS A	..	06/22/2017.	Paydown		235,771	235,771	241,661	241,605	0	(5,834)	0	(5,834)	0	235,771	0	0	0	3,829	09/20/2042.	1FE
42771T AA 3	Hero Funding Trust SERIES 20153A CLASS A	..	06/20/2017.	Paydown		634,312	634,312	634,358	634,356	0	(45)	0	(45)	0	634,312	0	0	0	11,285	09/20/2041.	1FE
43739E AJ 6	HOMEBANC MORTGAGE TRUST SERIES 20042 CLA	..	06/25/2017.	Paydown		455,752	455,752	409,607	411,872	0	43,880	0	43,880	0	455,752	0	0	0	3,133	12/25/2034.	1FM
44416* AB 2	HUDSON TRANS LLC 4.420% 05/31/33.	..	05/31/2017.	Redemption 100.0000		23,250	23,250	15,113	15,113	0	0	0	0	0	15,113	0	8,138	8,138	514	05/31/2033.	2Z
46186J AA 5	Invitations Home Trust 2015-SFR2 2.562.	..	06/17/2017.	Paydown		47,700	47,700	46,174	46,247	0	1,453	0	1,453	0	47,700	0	0	0	522	06/17/2032.	1FE
46186Y AA 2	Invitations Home Trust 2015-SFR3 2.512.	..	06/17/2017.	Paydown		628,919	628,919	606,783	607,848	0	21,071	0	21,071	0	628,919	0	0	0	6,657	08/17/2032.	1FE
46625H GN 4	J P Morgan Chase & Co 6.125% 06/27/17	..	06/27/2017.	Maturity		6,000,000	6,000,000	5,447,340	5,957,226	0	42,774	0	42,774	0	6,000,000	0	0	0	183,750	06/27/2017.	2FE
46627Q BC 1	JP Morgan Chase Comm Mtg Sec REMIC Ser	..	06/01/2017.	Paydown		68,738	68,738	62,186	67,999	0	739	0	739	0	68,738	0	0	0	1,678	06/12/2043.	1FM
46632H AD 3	JP Morgan Chase Com Mtg Sec Co SERIES 20	..	06/01/2017.	Paydown		6,155,595	6,155,595	4,086,738	6,029,717	0	125,878	0	125,878	0	6,155,595	0	0	0	165,475	02/15/2051.	1FM
46640M AA 8	JP MORGAN MORTGAGE TRUST SERIES 20133 CL	..	06/01/2017.	Paydown		250,847	250,847	250,259	250,261	0	585	0	585	0	250,847	0	0	0	2,745	07/25/2043.	1FM
52467@ AJ 4	Stop & Shop 7.539% 11/15/26	..	06/15/2017.	Redemption 100.0000		49,230	49,230	49,739	49,506	0	(9)	0	(9)	0	49,497	0	(267)	(267)	1,544	11/15/2026.	2FE
52736R BD 3	Levi Strauss & Co 6.875% 05/01/22	..	05/01/2017.	Call 100.0000		6,000,000	6,000,000	6,367,500	6,225,977	0	(22,106)	0	(22,106)	0	6,203,871	0	(203,871)	(203,871)	206,250	05/01/2022.	3FE
576434 CU 6	MASTR ALTERNATIVE LOANS TRUST SERIES 200	..	06/01/2017.	Paydown		537,045	537,045	562,554	558,608	0	(21,563)	0	(21,563)	0	537,045	0	0	0	11,997	03/25/2033.	1FM
595112 BC 6	Micron Technology Inc 5.500% 02/01/25..	..	04/11/2017.	Redemption 102.0000		3,760,740	3,687,000	3,658,979	3,660,425	0	440	0	440	0	3,660,865	0	99,875	99,875	179,202	02/01/2025.	3FE
59511F AB 0	MICRON TECHNOLOGY SYNDICATED BANK LOAN	..	06/30/2017.	Redemption 100.0000		1,750	1,750	1,758	0	0	0	0	0	0	1,758	0	(8)	(8)	22	04/26/2022.	2FE
60040# AA 0	MILLENNIUM PIPELINES Series A Note A-31	..	06/30/2017.	Redemption 100.0000		88,463	88,463	88,463	88,463	0	0	0	0	0	88,463	0	0	0	2,358	06/30/2027.	2FE
60040# AB 8	MILLENNIUM PIPELINES Series B Note B-25	..	06/30/2017.	Redemption 100.0000		51,036	51,036	51,036	51,036	0	0	0	0	0	51,036	0	0	0	1,531	06/30/2032.	2FE
61237W AC 0	MONTEFIORE MEDICAL CENT 2.895% 04/30/3	..	04/20/2017.	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	1,448	04/20/2032.	1FE
62425* AA 5	Mountain Prairie Wind Notes 30 and 31	..	06/15/2017.	Redemption 100.0000		189,135	189,135	189,135	189,135	0	0	0	0	0	189,135	0	0	0	6,204	03/25/2030.	2FE
626717 AA 0	Murphy Oil Corporation 7.050% 05/01/29.	..	06/19/2017.	Morgan Stanley DWD		2,453,400	2,320,000	2,684,578	2,598,657	0	(7,513)	0	(7,513)	0	2,591,144	0	(137,744)	(137,744)	104,951	05/01/2029.	3FE

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62819# AA 5	MUSTANG HILLS LLC No. 11 5.150% 11/30/		05/31/2017.	Redemption 100.0000		169,573	169,573	169,573	169,573	0	0	0	0	0	169,573	0	0	0	4,367	11/30/2035.	2FE
62913T AC 6	NGL ENRGY PART LP/FIN CO 6.875% 10/15/		06/15/2017.	Citigroup Global		5,066,250	5,000,000	5,150,000	5,078,057	0	(11,807)	0	(11,807)	0	5,066,249	0	1	1	229,434	10/15/2021.	4FE
62927# AF 3	NFL VENTURES Ser 2015-A Tranche C No.RC-		04/15/2017.	Redemption 100.0000		130,581	130,581	130,581	130,581	0	0	0	0	0	130,581	0	0	0	2,272	04/15/2031.	1FE
631103 AE 8	Nasdaq Stock Market Inc 5.250% 01/16/1		05/26/2017.	Call 100.0000		2,000,000	2,000,000	2,128,640	2,023,273	0	(8,843)	0	(8,843)	0	2,014,429	0	(14,429)	(14,429)	137,603	01/16/2018.	2FE
64079* AB 8	Neptune Regional Transmission 6.210% 0		06/30/2017.	Redemption 100.0000		55,664	55,664	55,664	55,664	0	0	0	0	0	55,664	0	0	0	1,728	06/30/2027.	1FE
651290 AQ 1	Newfield Exploration Co 5.625% 07/01/2		06/22/2017.	Various		5,226,983	5,000,000	5,387,813	5,281,913	0	(15,255)	0	(15,255)	0	5,266,658	0	(39,675)	(39,675)	274,927	07/01/2024.	3FE
655664 AK 6	Nordstrom Inc 6.250% 01/15/18		04/06/2017.	Call 100.0000		4,000,000	4,000,000	4,226,080	4,034,389	0	(8,537)	0	(8,537)	0	4,025,851	0	(25,851)	(25,851)	328,370	01/15/2018.	2FE
67059T AC 9	NUSTAR LOGISTICS LP 4.750% 02/01/22		06/19/2017.	Banc of America Securities		12,346,733	12,000,000	11,988,280	11,993,504	0	526	0	526	0	11,994,030	0	352,702	352,702	500,434	02/01/2022.	3FE
67389M AC 5	Oaks 2015-1 3.500% 04/25/46		06/01/2017.	Paydown		210,219	210,219	210,777	210,754	0	(535)	0	(535)	0	210,219	0	0	0	2,972	04/25/2046.	1FM
677071 AT 9	OHANA MILITARY COMM LLC 1.296% 10/01/2		04/03/2017.	Redemption 100.0000		560,000	560,000	527,005	527,831	0	1,423	0	1,423	0	529,254	0	30,746	30,746	2,513	10/01/2026.	1FE
677071 AU 6	OHANA MILITARY COMM LLC 6.000% 10/01/5		04/01/2017.	Redemption 100.0000		31,080	31,080	37,589	37,511	0	(43)	0	(43)	0	37,467	0	(6,387)	(6,387)	932	10/01/2051.	1FE
682680 AQ 6	Oneok Inc 4.250% 02/01/22		06/07/2017.	Credit Suisse		2,024,460	1,956,000	1,987,042	1,973,199	0	(1,443)	0	(1,443)	0	1,971,756	0	52,704	52,704	71,815	02/01/2022.	3FE
69318F AB 4	PBF HOLDING CO LLC 8.250% 02/15/20		05/30/2017.	Redemption 102.3750		8,190,000	8,000,000	8,333,750	8,122,757	0	(43,889)	0	(43,889)	0	8,078,868	0	111,132	111,132	522,500	02/15/2020.	4FE
69359* AA 0	PGA Tour Investments Finance 7.400% 06		06/15/2017.	Redemption 100.0000		206,083	206,083	206,083	206,083	0	0	0	0	0	206,083	0	0	0	7,633	06/15/2019.	2FE
709599 AE 4	PENSKE TRUCK LEASING/PTL 3.750% 05/11/		05/11/2017.	Maturity		7,000,000	7,000,000	7,004,545	7,000,353	0	(353)	0	(353)	0	7,000,000	0	0	0	131,250	05/11/2017.	2FE
71343P AB 7	Pepsiamericas Inc 5.000% 05/15/17		05/15/2017.	Maturity		5,000,000	5,000,000	4,959,100	4,998,339	0	1,661	0	1,661	0	5,000,000	0	0	0	125,000	05/15/2017.	1FE
74836J AF 0	Questar Market Resources 6.800% 03/01/		06/09/2017.	Cantor Fitzgerald		1,040,000	1,000,000	1,036,070	1,014,102	0	(1,836)	0	(1,836)	0	1,012,265	0	27,735	27,735	53,456	03/01/2020.	3FE
74913G AT 2	Qwest Corporation 6.500% 06/01/17		05/04/2017.	Call 100.0000		5,000,000	5,000,000	4,740,000	4,981,907	0	14,738	0	14,738	0	4,996,645	0	3,355	3,355	157,875	06/01/2017.	3FE
75973L AA 6	Renew 2017-1 SERIES 20171A CLASS A 3.6		06/20/2017.	Paydown		47,899	47,899	47,886	0	0	13	0	13	0	47,899	0	0	0	194	09/20/2052.	1FE
783764 AN 3	RYLAND GROUP 8.400% 05/15/17		05/15/2017.	Maturity		1,000,000	1,000,000	980,060	998,759	0	1,241	0	1,241	0	1,000,000	0	0	0	42,000	05/15/2017.	3FE
795770 AN 6	Salton Sea Funding 7.475% 11/30/18		05/30/2017.	Redemption 100.0000		209,107	209,107	216,322	210,049	0	(375)	0	(375)	0	209,674	0	(567)	(567)	7,815	11/30/2018.	4FE
81744F HK 6	SEQUOIA MORTGAGE TRUST SERIES 20053 CLAS		06/20/2017.	Paydown		70,686	70,686	64,125	63,605	0	7,080	0	7,080	0	70,686	0	0	0	438	05/20/2035.	1FM
81744Y AB 2	SEQUOIA MORTGAGE TRUST SERIES 20134 CLAS		06/01/2017.	Paydown		85,356	85,356	76,556	77,760	0	7,596	0	7,596	0	85,356	0	0	0	896	04/25/2043.	1FM
81745A AB 3	SEQUOIA MORTGAGE TRUST SERIES 20135 CLAS		06/01/2017.	Paydown		146,070	146,070	137,221	138,616	0	7,454	0	7,454	0	146,070	0	0	0	1,911	05/25/2043.	1FM
81745F AB 2	SEQUOIA MORTGAGE TRUST SERIES 20123 CLAS		06/01/2017.	Paydown		823,030	823,030	780,336	785,514	0	37,517	0	37,517	0	823,030	0	0	0	10,870	07/25/2042.	1FM
828807 CJ 4	Simon Property Group LP 2.150% 09/15/1		06/26/2017.	Call 100.0000		7,000,000	7,000,000	6,986,980	6,998,255	0	1,196	0	1,196	0	6,999,451	0	549	549	117,474	09/15/2017.	1FE
83421# AA 1	SOLGEN LLC 3.930% 09/30/36		06/30/2017.	Redemption 100.0000		117,103	117,103	117,103	117,103	0	0	0	0	0	117,103	0	0	0	2,301	09/30/2036.	2FE
845467 AL 3	Southwestern Energy Co 6.700% 01/23/25		06/21/2017.	Various		3,383,625	3,500,000	3,530,008	3,525,473	0	(1,206)	0	(1,206)	0	3,524,267	0	(140,642)	(140,642)	214,288	01/23/2025.	3FE
84860* AB 9	Spirits of St. Louis BB Club No. R-22		06/30/2017.	Redemption 100.0000		14,208	14,208	14,208	14,208	0	0	0	0	0	14,208	0	0	0	274	03/31/2033.	2FE
848609 AA 1	SPIRITS NEWCO No. R-43 5.300% 06/30/36		06/30/2017.	Redemption 100.0000		21,437	21,437	21,437	21,437	0	0	0	0	0	21,437	0	0	0	568	03/31/2033.	2FE
85770J AB 3	Station Place Securitization T SERIES 20		02/25/2017.	Call 100.0000		22,785,000	22,785,000	22,728,038	22,785,000	0	(55,923)	0	(55,923)	0	22,729,077	0	55,923	55,923	81,658	05/25/2048.	1FE
85770J AB 3	Station Place Securitization T SERIES 20		06/01/2017.	Paydown		(22,785,000)	(22,785,000)	(22,728,038)	(22,785,000)	0	0	0	0	0	(22,785,000)	0	0	0	0	05/25/2048.	1FE
87342R AB 0	Taco Bell Funding LLC SERIES 20161A CLAS		05/25/2017.	Paydown		46,250	46,250	46,371	46,368	0	(118)	0	(118)	0	46,250	0	0	0	1,012	05/25/2046.	2FE
88031V AA 7	Tenaska Gateway Partners 144A 6.052% 1		06/30/2017.	Redemption 100.0000		93,456	93,456	93,456	93,456	0	0	0	0	0	93,456	0	0	0	2,817	12/30/2023.	2FE
881609 BA 8	Tesoro Corp 5.125% 04/01/24		06/08/2017.	Janney Montgomery		1,057,500	1,000,000	972,500	978,146	0	1,113	0	1,113	0	979,260	0	78,240	78,240	35,875	04/01/2024.	3FE
88160Q AL 7	TESORO LOGISTICS LP/CORP 6.250% 10/15/		06/08/2017.	Wells Fargo Funds		3,206,250	3,000,000	3,127,500	3,086,224	0	(9,298)	0	(9,298)	0	3,076,926	0	129,324	129,324	123,958	10/15/2022.	3FE
88307* AA 3	TEXOMA WIND LLC 4.120% 06/30/34		06/30/2017.	Redemption 100.0000		225,514	225,514	225,514	0	0	0	0	0	0	225,514	0	0	0	3,665	06/30/2034.	2FE

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88732J AH 1	Time Warner Cable Inc 5.850% 05/01/17.	..	04/10/2017.	Call 100.0000		2,500,000	2,500,000	2,494,225	2,499,759	0	199	0	199	0	2,499,958	0	42	42	71,599	05/01/2017.	2FE
89407# AC 2	Transwestern Pipeline Company Series 1 N	..	05/24/2017.	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	56,400	05/24/2017.	2
91845# AA 2	Verizon Communications Inc Series A1 No.	..	06/15/2017.	Redemption 100.0000		36,124	36,124	36,124	36,124	0	0	0	0	0	36,124	0	0	0	576	05/15/2035.	2
92783# AA 4	VA INTL GATEWAY No. 62 3.930% 06/30/30	..	06/30/2017.	Redemption 100.0000		24,318	24,318	24,318	24,318	0	0	0	0	0	24,318	0	0	0	478	06/30/2030.	1FE
92922F 4M 7	WAMU Mortgage Pass-Through Cer 1.314%	..	06/25/2017.	Paydown		78,148	78,148	74,216	75,782	0	2,366	0	2,366	0	78,148	0	0	0	391	10/25/2045.	1FM
92978T AH 4	Wachovia Bank Comm Mtg Trust REMIC Ser	..	05/01/2017.	Paydown		15,195,883	15,195,883	9,047,147	14,757,577	0	438,306	0	438,306	0	15,195,883	0	0	0	288,208	04/15/2047.	1FM
931142 CG 6	Wal-Mart Stores Inc 5.375% 04/05/17	..	04/05/2017.	Maturity		18,000	18,000	19,448	18,056	0	(56)	0	(56)	0	18,000	0	0	0	484	04/05/2017.	1FE
96928* FP 7	KRAFT FOODS GRP 4.470% 01/15/35	..	06/15/2017.	Redemption 100.0000		114,013	114,013	114,013	114,013	0	0	0	0	0	114,013	0	0	0	2,125	01/15/2035.	2
97314@ AA 3	WIND ENERGY TRANSMISSION TEXAS No. 33	..	06/30/2017.	Redemption 100.0000		111,111	111,111	111,111	111,111	0	0	0	0	0	111,111	0	0	0	2,039	12/18/2034.	1
97652P AA 9	Winwater Mortgage Loan Trust SERIES 2014	..	06/01/2017.	Paydown		92,125	92,125	95,378	95,172	0	(3,048)	0	(3,048)	0	92,125	0	0	0	1,565	06/20/2044.	1FM
97653B AC 5	WINWATER Mortgage Loan Trust 3.500% 08	..	06/01/2017.	Paydown		312,403	312,403	313,184	313,127	0	(723)	0	(723)	0	312,403	0	0	0	4,398	08/20/2034.	1FM
988498 AH 4	Yum Brands Inc 3.750% 11/01/21	..	06/13/2017.	Banc of America Securities		1,027,500	1,000,000	997,183	998,570	0	124	0	124	0	998,694	0	28,806	28,806	23,438	11/01/2021.	4FE
98978V AK 9	ZOETIS INC 4.500% 11/13/25	..	04/25/2017.	RBC Capital Markets		5,443,200	5,000,000	5,407,800	5,386,867	0	(12,108)	0	(12,108)	0	5,374,759	0	68,441	68,441	103,125	11/13/2025.	2FE
000000 00 0	TELESAT CANADA INC SYNDICATED BANK LOAN	..	06/30/2017.	Redemption 100.0000		3,750	3,750	3,797	0	0	(10)	0	(10)	0	3,787	0	(37)	(37)	1,383	11/17/2023.	3FE
112585 AB 0	BROOKFIELD ASSET MGMNT 5.800% 04/25/17	A	04/25/2017.	Maturity		3,910,000	3,910,000	2,485,176	3,824,001	0	85,999	0	85,999	0	3,910,000	0	0	0	113,390	04/25/2017.	1FE
136385 AK 7	Canadian Natural Resources 5.700% 05/1	A	05/15/2017.	Maturity		5,000,000	5,000,000	4,986,250	4,999,388	0	612	0	612	0	5,000,000	0	0	0	142,500	05/15/2017.	2FE
65334H AF 9	Nexen Inc 5.650% 05/15/17	A	05/15/2017.	Maturity		5,000,000	5,000,000	4,984,000	4,999,245	0	755	0	755	0	5,000,000	0	0	0	141,250	05/15/2017.	1FE
86722T AA 0	Suncor Energy Inc 6.100% 06/01/18	A	04/26/2017.	Call 100.0000		5,000,000	5,000,000	4,994,845	4,999,059	0	203	0	203	0	4,999,262	0	738	738	376,297	06/01/2018.	2FE
00507U AU 5	Actavis funding scs 4.750% 03/15/45	D	05/30/2017.	Redemption 104.0480		7,619,435	7,323,000	7,252,286	7,254,395	0	637	0	637	0	7,255,032	0	364,403	364,403	392,642	03/15/2045.	2FE
012605 AA 9	ALBEA BEAUTY HOLDINGS SA 8.375% 11/01/	D	04/20/2017.	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	162,392	11/01/2019.	4FE
033287 AJ 2	ANCHORAGE CAPITAL CLO LTD 14-4A 3.330%	D	04/28/2017.	Call 100.0000		14,700,000	14,700,000	14,148,750	14,193,781	0	16,908	0	16,908	0	14,210,689	0	489,311	489,311	232,035	07/28/2026.	1FE
09626E AE 4	Bluemountain CLO Ltd SERIES 20111A CLASS	D	02/16/2017.	Call 100.0000		4,500,000	4,500,000	4,522,500	4,500,000	0	20,630	0	20,630	0	4,520,630	0	(20,630)	(20,630)	44,979	08/16/2022.	1FE
09626E AE 4	Bluemountain CLO Ltd SERIES 20111A CLASS	D	06/01/2017.	Paydown		(4,500,000)	(4,500,000)	(4,522,500)	(4,500,000)	0	0	0	0	0	(4,500,000)	0	0	0	0	08/16/2022.	1FE
09627L AG 2	Bluemountain CLO Ltd 2014-1A 3.922% 04	D	01/31/2017.	Call 100.0000		4,000,000	4,000,000	3,880,000	4,000,000	0	(109,696)	0	(109,696)	0	3,890,304	0	109,696	109,696	36,777	04/30/2026.	1FE
09627L AG 2	Bluemountain CLO Ltd 2014-1A 3.922% 04	D	06/01/2017.	Paydown		(4,000,000)	(4,000,000)	(3,880,000)	(4,000,000)	0	0	0	0	0	(4,000,000)	0	0	0	0	04/30/2026.	1FE
15137E AC 7	CENT CLO LP 14-21A 2.560% 07/27/26	D	03/10/2017.	Call 100.0000		15,000,000	15,000,000	14,610,000	15,000,000	0	(354,533)	0	(354,533)	0	14,645,467	0	354,533	354,533	129,712	07/27/2026.	1FE
15137E AC 7	CENT CLO LP 14-21A 2.560% 07/27/26	D	06/01/2017.	Paydown		(15,000,000)	(15,000,000)	(14,610,000)	(15,000,000)	0	0	0	0	0	(15,000,000)	0	0	0	0	07/27/2026.	1FE
30251G AN 7	FMG RESOURCES AUG 2006 6.875% 04/01/22	D	06/16/2017.	Call 100.0000		1,000,000	1,000,000	962,500	976,796	0	1,680	0	1,680	0	978,476	0	21,524	21,524	83,078	04/01/2022.	3FE
38173U AA 2	GOLUB CAPITAL PARTNERS CLO LTD 14-19A	D	05/24/2017.	Call 100.0000		15,000,000	15,000,000	14,822,500	14,837,361	0	5,400	0	5,400	0	14,842,761	0	157,239	157,239	217,427	04/26/2026.	1FE
48249V AA 9	KKR FINANCIAL CLO LTD 13-1A 2.308% 07/	D	04/15/2017.	Call 100.0000		11,250,000	11,250,000	10,950,725	10,979,377	0	8,554	0	8,554	0	10,987,931	0	262,069	262,069	119,483	07/15/2025.	1FE
49835L AA 9	KLABIN FINANCE SA 5.250% 07/16/24	D	05/19/2017.	Barclays Capital		6,919,385	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	(80,615)	(80,615)	314,344	07/16/2024.	3FE
67576G AA 5	ODBRCHT OFFSHRE DRLL FIN 6.750% 10/01/	D	05/23/2017.	Barclays Capital		4,876,643	12,403,500	3,392,357	3,783,005	0	242,084	0	242,084	0	4,025,089	0	851,554	851,554	409,163	10/01/2022.	6FE
67576G AA 5	ODBRCHT OFFSHRE DRLL FIN 6.750% 10/01/	D	04/01/2017.	Redemption 0.0000		0	0	0	(2,747)	0	2,747	0	2,747	0	0	0	0	0	3,624	10/01/2022.	6FE
803071 AC 3	SAPPI PAPIER HOLDNG GMBH 7.750% 07/15/	D	04/18/2017.	Call 100.0000		1,000,000	1,000,000	1,035,000	1,002,635	0	(2,635)	0	(2,635)	0	1,000,000	0	0	0	58,771	07/15/2017.	3FE
92329L AL 8	Venture CDO Ltd SERIES 201210A CLASS (CM	D	04/20/2017.	Paydown		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	149,384	07/20/2022.	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
986255 AA 5	YORK CLO LTD 14-4A 2.706% 01/22/27.	D	04/22/2017.	Call 100.0000		25,000,000	25,000,000	24,632,500	24,660,151	0	10,130	0	10,130	0	24,670,282	0	329,718	329,718	317,426	01/22/2027.	1FE
G2685@ AD 1	GREAT PORTLAND ESTATES PLC Series A No.	D	05/10/2017.	Redemption 100.0000		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	526,888	05/30/2019.	2
3899999.	Total - Bonds - Industrial and Miscellaneous					445,468,376	449,566,727	408,283,978	423,688,764	0	2,688,805	0	2,688,805	0	441,037,259	0	4,431,119	4,431,119	15,046,734	XXX	XXX
Bonds - Hybrid Securities																					
89417E AA 7	TRAVELERS COS INC 6.250% 03/15/37.	..	06/04/2017.	Call 100.0000		3,550,000	3,550,000	2,333,556	2,432,851	0	7,713	0	7,713	0	2,440,564	0	1,109,436	1,109,436	137,005	03/15/2037.	1FE
4899999.	Total - Bonds - Hybrid Securities					3,550,000	3,550,000	2,333,556	2,432,851	0	7,713	0	7,713	0	2,440,564	0	1,109,436	1,109,436	137,005	XXX	XXX
8399997.	Total - Bonds - Part 4					513,193,485	517,291,836	475,689,282	491,130,008	0	1,863,229	0	1,863,229	0	507,652,932	0	5,540,555	5,540,555	16,382,789	XXX	XXX
8399999.	Total - Bonds					513,193,485	517,291,836	475,689,282	491,130,008	0	1,863,229	0	1,863,229	0	507,652,932	0	5,540,555	5,540,555	16,382,789	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					513,193,485	XXX	475,689,282	491,130,008	0	1,863,229	0	1,863,229	0	507,652,932	0	5,540,555	5,540,555	16,382,789	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Effective - Call Options and Warrants																						
Russell 2000 OTC Call Option 9RG000RE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/07/2016	07/07/2017	3,731	4,290,000	1,150.0000	228,225	0	0	1,001,495		1,001,495	131,564	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000RG	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	07/14/2016	07/14/2017	7,861	9,450,000	1,202.0000	628,880	0	0	1,680,302		1,680,302	178,592	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000RI	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	07/21/2016	07/21/2017	4,527	5,450,000	1,204.0000	386,379	0	0	960,834		960,834	94,775	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000RK	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	07/28/2016	07/28/2017	4,116	5,010,000	1,217.0000	349,860	0	0	818,075		818,075	71,710	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000RM	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	08/05/2016	08/07/2017	5,490	6,760,000	1,231.0000	549,000	0	0	1,020,969		1,020,969	74,967	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000RO	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	08/12/2016	08/14/2017	7,798	9,590,000	1,230.0000	662,830	0	0	1,469,287		1,469,287	104,912	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000RQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/19/2016	08/21/2017	3,097	3,830,000	1,237.0000	247,760	0	0	567,529		567,529	41,462	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000RS	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/26/2016	08/28/2017	5,848	7,240,000	1,238.0000	467,840	0	0	1,059,164		1,059,164	65,260	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000RU	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	09/07/2016	09/07/2017	3,497	4,410,000	1,261.0000	279,760	0	0	560,260		560,260	14,482	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000RW	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	09/14/2016	09/14/2017	7,346	8,900,000	1,212.0000	661,140	0	0	1,529,891		1,529,891	114,009	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000RY	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	09/21/2016	09/21/2017	3,245	4,040,000	1,245.0000	275,825	0	0	575,631		575,631	25,595	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000SA	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	09/28/2016	09/28/2017	4,587	5,760,000	1,256.0000	366,960	0	0	770,582		770,582	24,159	0	0	0	0		0001
Russell 2000 OTC Call Option 9RDBS0AA	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	10/07/2016	10/06/2017	5,176	6,400,000	1,237.0000	414,080	0	0	966,091		966,091	48,172	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0AA	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	10/14/2016	10/13/2017	7,324	8,880,000	1,212.0000	585,920	0	0	1,541,320		1,541,320	99,651	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0AA	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	10/21/2016	10/20/2017	3,473	4,230,000	1,218.0000	295,205	0	0	712,246		712,246	40,060	0	0	0	0		0001
Russell 2000 OTC Call Option 9RDBS0AC	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	10/28/2016	10/27/2017	3,865	4,590,000	1,188.0000	328,525	0	0	909,335		909,335	68,694	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0AC	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	11/07/2016	11/07/2017	3,808	4,540,000	1,192.0000	323,680	0	0	880,624		880,624	60,048	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0AE	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	11/14/2016	11/14/2017	6,623	8,600,000	1,299.0000	562,955	0	0	913,975		913,975	(22,593)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0AA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/21/2016	11/21/2017	2,246	2,970,000	1,322.0000	223,320	0	0	271,455		271,455	(14,536)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RDBS0AE	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	11/28/2016	11/28/2017	3,662	4,870,000	1,330.0000	292,960	0	0	425,432		425,432	(31,460)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0AG	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	12/07/2016	12/07/2017	3,349	4,570,000	1,365.0000	267,920	0	0	307,264		307,264	(45,659)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCSS0AC	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/14/2016	12/14/2017	7,330	9,940,000	1,356.0000	623,050	0	0	731,100		731,100	(87,288)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCSS0AE	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/21/2016	12/21/2017	3,047	4,190,000	1,375.0000	258,995	0	0	265,696		265,696	(43,504)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0AC	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/28/2016	12/28/2017	2,631	3,580,000	1,361.0000	223,635	0	0	260,000		260,000	(31,124)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RDBS0AG	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	01/06/2017	01/05/2018	2,955	4,040,000	1,367.0000	0	251,175	0	285,909		285,909	34,734	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0AI	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	01/13/2017	01/12/2018	5,721	7,850,000	1,372.0000	0	486,285	0	546,089		546,089	59,804	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCSS0AG	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/20/2017	01/19/2018	1,250	1,690,000	1,352.0000	0	106,250	0	137,613		137,613	31,363	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0AK	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	01/27/2017	01/26/2018	2,546	3,490,000	1,371.0000	0	216,410	0	252,897		252,897	36,487	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0AM	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	02/07/2017	02/07/2018	1,705	2,320,000	1,361.0000	0	144,925	0	183,260		183,260	38,335	0	0	0	0		0001
Russell 2000 OTC Call Option 9RDBS0AI	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	02/14/2017	02/14/2018	6,594	9,210,000	1,397.0000	0	560,490	0	573,286		573,286	12,796	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0AC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/21/2017	02/21/2018	1,766	2,490,000	1,410.0000	0	150,110	0	142,815		142,815	(7,295)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCSS0AI	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	02/28/2017	02/28/2018	3,656	5,070,000	1,387.0000	0	310,760	0	352,632		352,632	41,872	0	0	0	0		0001
Russell 2000 OTC Call Option 9RDBS0AK	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	03/07/2017	03/07/2018	3,317	4,560,000	1,375.0000	0	281,945	0	346,780		346,780	64,835	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Russell 2000 OTC Call Option 9RDBS0AM	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	03/14/2017	03/14/2018	6,357	8,660,000	1,362.0000	0	540,345	0	727,244		727,244	186,899	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0AE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/21/2017	03/21/2018	3,171	4,270,000	1,347.0000	0	269,535	0	403,604		403,604	134,069	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0AO	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	03/28/2017	03/28/2018	3,606	4,930,000	1,367.0000	0	306,510	0	412,988		412,988	106,478	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0AE	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	04/07/2017	04/06/2018	4,126	5,630,000	1,365.0000	0	404,802	0	487,349		487,349	82,547	0	0	0	0		0001
Russell 2000 OTC Call Option 9RDBS0AO	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	04/13/2017	04/13/2018	8,935	12,020,000	1,345.0000	0	759,475	0	1,177,273		1,177,273	417,798	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0AG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/21/2017	04/20/2018	2,522	3,480,000	1,380.0000	0	214,370	0	282,302		282,302	67,932	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0AQ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	04/28/2017	04/27/2018	3,378	4,730,000	1,400.0000	0	287,130	0	339,591		339,591	52,461	0	0	0	0		0001
Russell 2000 OTC Call Option 9RDBS0AQ	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	05/05/2017	05/07/2018	3,994	5,580,000	1,397.0000	0	339,490	0	416,830		416,830	77,340	0	0	0	0		0001
Russell 2000 OTC Call Option 9RDBS0AS	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	05/12/2017	05/14/2018	8,996	12,440,000	1,383.0000	0	764,660	0	1,028,940		1,028,940	264,280	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0AJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/19/2017	05/21/2018	2,962	4,050,000	1,367.0000	0	251,770	0	373,759		373,759	121,989	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0AS	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	05/26/2017	05/25/2018	4,406	6,090,000	1,382.0000	0	374,510	0	516,651		516,651	142,141	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0AU	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	06/07/2017	06/07/2018	2,699	3,770,000	1,397.0000	0	229,415	0	298,412		298,412	68,997	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0AM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/14/2017	06/14/2018	7,809	11,070,000	1,418.0000	0	663,765	0	781,064		781,064	117,299	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0AW	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	06/21/2017	06/21/2018	3,659	5,120,000	1,399.0000	0	311,015	0	410,041		410,041	99,026	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0AY	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	06/28/2017	06/28/2018	3,712	5,290,000	1,425.0000	0	315,520	0	365,620		365,620	50,100	0	0	0	0		0001
S&P 500 OTC Call Option 9PG835UM	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	07/07/2016	07/07/2017	18,328	38,450,000	2,098.0000	2,016,080	0	0	5,972,979		5,972,979	2,379,884	0	0	0	0		0001
S&P 500 OTC Call Option 9PG837LM	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	07/07/2016	07/07/2017	2,526	5,300,000	2,098.0000	171,010	0	0	444,074		444,074	163,118	0	0	0	0		0001
S&P 500 OTC Call Option 9SC000AF	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	07/07/2016	07/07/2017	472	990,000	2,098.0000	16,731	0	0	58,932		58,932	43,255	0	0	0	0		0001
S&P 500 OTC Call Option 9PG837LN	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	07/14/2016	07/14/2017	1,479	3,200,000	2,164.0000	90,249	0	0	170,053		170,053	86,292	0	0	0	0		0001
S&P 500 OTC Call Option 9PG835UQ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	07/14/2016	07/14/2017	25,576	55,340,000	2,164.0000	2,557,600	0	0	6,633,976		6,633,976	2,825,125	0	0	0	0		0001
S&P 500 OTC Call Option 9PG835UO	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	07/14/2016	07/14/2017	5,213	11,280,000	2,164.0000	521,300	0	0	1,352,163		1,352,163	575,828	0	0	0	0		0001
S&P 500 OTC Call Option 9PG835VE	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	07/21/2016	07/21/2017	40,232	87,110,000	2,165.0000	4,930,432	0	0	10,400,304		10,400,304	4,340,604	0	0	0	0		0001
S&P 500 OTC Call Option 9PG835VA	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	07/21/2016	07/21/2017	51,178	110,810,000	2,165.0000	6,305,130	0	0	13,191,859		13,191,859	5,514,693	0	0	0	0		0001
S&P 500 OTC Call Option 9PG835UU	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	07/21/2016	07/21/2017	23,883	51,710,000	2,165.0000	2,942,386	0	0	6,161,850		6,161,850	2,574,692	0	0	0	0		0001
S&P 500 OTC Call Option 9PG835VC	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	07/21/2016	07/21/2017	46,329	100,310,000	2,165.0000	5,707,733	0	0	11,941,960		11,941,960	4,992,188	0	0	0	0		0001
S&P 500 OTC Call Option 9PG835US	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	07/21/2016	07/21/2017	1,940	4,200,000	2,165.0000	239,008	0	0	500,063		500,063	209,045	0	0	0	0		0001
S&P 500 OTC Call Option 9PG835UY	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	07/21/2016	07/21/2017	32,339	70,020,000	2,165.0000	3,984,165	0	0	8,343,511		8,343,511	3,486,285	0	0	0	0		0001
S&P 500 OTC Call Option 9PG835UW	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	07/21/2016	07/21/2017	9,117	19,740,000	2,165.0000	1,123,214	0	0	2,352,200		2,352,200	982,852	0	0	0	0		0001
S&P 500 OTC Call Option 9PG837LO	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	07/21/2016	07/21/2017	19,477	42,170,000	2,165.0000	1,239,906	0	0	2,310,201		2,310,201	1,180,983	0	0	0	0		0001
S&P 500 OTC Call Option 9PG835VG	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	07/28/2016	07/28/2017	2,355	5,110,000	2,170.0000	259,050	0	0	597,771		597,771	245,755	0	0	0	0		0001
S&P 500 OTC Call Option 9PG835VI	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	07/28/2016	07/28/2017	30,285	65,720,000	2,170.0000	3,331,350	0	0	7,687,260		7,687,260	3,160,381	0	0	0	0		0001
S&P 500 OTC Call Option 9PG837LP	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	07/28/2016	07/28/2017	3,193	6,930,000	2,170.0000	200,872	0	0	378,623		378,623	197,191	0	0	0	0		0001
S&P 500 OTC Call Option 9PG837LQ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	08/05/2016	08/07/2017	2,240	4,890,000	2,183.0000	136,080	0	0	251,208		251,208	135,949	0	0	0	0		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9PG835VM	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/05/2016	08/07/2017	18,091	39,490,000	2,183.0000	1,809,100	0	0	4,374,145		4,374,145	1,799,577	0	0	0	0		0001
S&P 500 OTC Call Option 9PG835VK	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/05/2016	08/07/2017	6,633	14,480,000	2,183.0000	663,300	0	0	1,603,765		1,603,765	659,808	0	0	0	0		0001
S&P 500 OTC Call Option 9PG837LR	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/12/2016	08/14/2017	2,088	4,560,000	2,184.0000	127,222	0	0	241,099		241,099	130,520	0	0	0	0		0001
S&P 500 OTC Call Option 9PG835VQ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	08/12/2016	08/14/2017	23,685	51,730,000	2,184.0000	2,605,350	0	0	5,736,093		5,736,093	2,317,732	0	0	0	0		0001
S&P 500 OTC Call Option 9PG835VO	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/12/2016	08/14/2017	5,659	12,360,000	2,184.0000	622,490	0	0	1,366,567		1,366,567	553,132	0	0	0	0		0001
S&P 500 OTC Call Option 9PG837LS	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	08/19/2016	08/21/2017	21,769	47,540,000	2,184.0000	1,356,426	0	0	2,618,988		2,618,988	1,411,881	0	0	0	0		0001
S&P 500 OTC Call Option 9PG835VS	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/19/2016	08/21/2017	1,378	3,010,000	2,184.0000	169,122	0	0	334,200		334,200	133,157	0	0	0	0		0001
S&P 500 OTC Call Option 9PG835WG	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	08/19/2016	08/21/2017	43,922	95,920,000	2,184.0000	5,390,547	0	0	10,661,994		10,661,994	4,245,991	0	0	0	0		0001
S&P 500 OTC Call Option 9PG835WC	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/19/2016	08/21/2017	49,856	108,880,000	2,184.0000	6,118,827	0	0	12,091,333		12,091,333	4,817,626	0	0	0	0		0001
S&P 500 OTC Call Option 9PG835VW	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/19/2016	08/21/2017	8,302	18,130,000	2,184.0000	1,018,904	0	0	2,013,444		2,013,444	802,229	0	0	0	0		0001
S&P 500 OTC Call Option 9PG835VY	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/19/2016	08/21/2017	23,220	50,710,000	2,184.0000	2,849,791	0	0	5,631,434		5,631,434	2,243,768	0	0	0	0		0001
S&P 500 OTC Call Option 9PG835VU	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/19/2016	08/21/2017	16,329	35,660,000	2,184.0000	2,004,058	0	0	3,960,193		3,960,193	1,577,885	0	0	0	0		0001
S&P 500 OTC Call Option 9PG835WE	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	08/19/2016	08/21/2017	33,473	73,100,000	2,184.0000	4,108,141	0	0	8,125,516		8,125,516	3,235,874	0	0	0	0		0001
S&P 500 OTC Call Option 9PG835WA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/19/2016	08/21/2017	23,339	50,970,000	2,184.0000	2,864,395	0	0	5,712,714		5,712,714	2,303,025	0	0	0	0		0001
S&P 500 OTC Call Option 9PG835WI	Fixed Annuity Hedge	N/A	Equity/Index	JP Morgan Chase & Co 8I5DZWZKVSZI1NUHU748	08/26/2016	08/28/2017	26,376	57,210,000	2,169.0000	2,637,600	0	0	6,802,131		6,802,131	2,608,284	0	0	0	0		0001
S&P 500 OTC Call Option 9PG837LT	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/26/2016	08/28/2017	2,863	6,210,000	2,169.0000	189,416	0	0	400,002		400,002	207,127	0	0	0	0		0001
S&P 500 OTC Call Option 9PG835WM	Fixed Annuity Hedge	N/A	Equity/Index	JP Morgan Chase & Co 8I5DZWZKVSZI1NUHU748	09/07/2016	09/07/2017	15,003	32,800,000	2,186.0000	1,500,300	0	0	3,635,995		3,635,995	1,389,454	0	0	0	0		0001
S&P 500 OTC Call Option 9PG835WK	Fixed Annuity Hedge	N/A	Equity/Index	JP Morgan Chase & Co 8I5DZWZKVSZI1NUHU748	09/07/2016	09/07/2017	4,734	10,350,000	2,186.0000	473,400	0	0	1,147,291		1,147,291	438,424	0	0	0	0		0001
S&P 500 OTC Call Option 9PG837LU	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	09/07/2016	09/07/2017	1,537	3,360,000	2,186.0000	97,108	0	0	198,925		198,925	106,164	0	0	0	0		0001
S&P 500 OTC Call Option 9PG835WO	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	09/14/2016	09/14/2017	5,542	11,780,000	2,126.0000	609,620	0	0	1,673,670		1,673,670	598,931	0	0	0	0		0001
S&P 500 OTC Call Option 9PG837LV	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	09/14/2016	09/14/2017	1,646	3,500,000	2,126.0000	122,117	0	0	321,286		321,286	147,358	0	0	0	0		0001
S&P 500 OTC Call Option 9PG835WQ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	09/14/2016	09/14/2017	20,440	43,450,000	2,126.0000	2,248,400	0	0	6,172,828		6,172,828	2,208,978	0	0	0	0		0001
S&P 500 OTC Call Option 9PG837LW	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	09/21/2016	09/21/2017	18,187	39,340,000	2,163.0000	1,224,349	0	0	2,966,688		2,966,688	1,493,965	0	0	0	0		0001
S&P 500 OTC Call Option 9PG835WU	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	09/21/2016	09/21/2017	17,110	37,010,000	2,163.0000	2,206,163	0	0	4,556,279		4,556,279	1,665,729	0	0	0	0		0001
S&P 500 OTC Call Option 9PG835XA	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	09/21/2016	09/21/2017	43,608	94,330,000	2,163.0000	5,622,816	0	0	11,601,840		11,601,840	4,243,963	0	0	0	0		0001
S&P 500 OTC Call Option 9PG835WW	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	09/21/2016	09/21/2017	7,813	16,900,000	2,163.0000	1,007,408	0	0	2,080,550		2,080,550	760,628	0	0	0	0		0001
S&P 500 OTC Call Option 9PG835WS	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	09/21/2016	09/21/2017	1,447	3,130,000	2,163.0000	186,576	0	0	385,326		385,326	140,871	0	0	0	0		0001
S&P 500 OTC Call Option 9PG835WY	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	09/21/2016	09/21/2017	25,015	54,110,000	2,163.0000	3,225,434	0	0	6,655,201		6,655,201	2,434,478	0	0	0	0		0001
S&P 500 OTC Call Option 9PG835XC	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	09/21/2016	09/21/2017	42,157	91,190,000	2,163.0000	5,435,724	0	0	11,226,127		11,226,127	4,104,158	0	0	0	0		0001
S&P 500 OTC Call Option 9PG835XE	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	09/21/2016	09/21/2017	62,775	135,790,000	2,163.0000	8,094,209	0	0	16,716,563		16,716,563	6,111,405	0	0	0	0		0001
S&P 500 OTC Call Option 9PG835XI	Fixed Annuity Hedge	N/A	Equity/Index	JP Morgan Chase & Co 8I5DZWZKVSZI1NUHU748	09/28/2016	09/28/2017	13,342	28,970,000	2,171.0000	1,334,200	0	0	3,457,356		3,457,356	1,238,851	0	0	0	0		0001
S&P 500 OTC Call Option 9PG835XG	Fixed Annuity Hedge	N/A	Equity/Index	JP Morgan Chase & Co 8I5DZWZKVSZI1NUHU748	09/28/2016	09/28/2017	4,942	10,730,000	2,171.0000	494,200	0	0	1,280,637		1,280,637	458,882	0	0	0	0		0001
S&P 500 OTC Call Option 9PG837LX	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	09/28/2016	09/28/2017	2,625	5,700,000	2,171.0000	169,864	0	0	419,503		419,503	214,217	0	0	0	0		0001

Statement as of June 30, 2017 of the **Life Insurance Company of the Southwest**

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SBCA0AA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/07/2016	10/06/2017	2,131	4,590,000	2,154.0000	143,197	0	0	386,914		386,914	189,023	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0AA	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	10/07/2016	10/06/2017	17,467	37,620,000	2,154.0000	1,746,700	0	0	4,850,199		4,850,199	1,745,456	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSA0AA	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/14/2016	10/13/2017	1,622	3,460,000	2,133.0000	113,475	0	0	340,668		340,668	160,726	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0AA	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/14/2016	10/13/2017	26,929	57,440,000	2,133.0000	2,692,900	0	0	7,990,413		7,990,413	2,785,827	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0AI	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/21/2016	10/20/2017	34,089	72,990,000	2,141.0000	4,291,805	0	0	9,902,690		9,902,690	3,430,750	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0AE	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/21/2016	10/20/2017	22,974	49,190,000	2,141.0000	2,892,427	0	0	6,673,836		6,673,836	2,312,126	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSA0AB	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/21/2016	10/20/2017	20,115	43,070,000	2,141.0000	1,317,935	0	0	4,170,145		4,170,145	2,002,830	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0AC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/21/2016	10/20/2017	43,701	93,570,000	2,141.0000	5,501,956	0	0	12,812,496		12,812,496	4,504,321	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0AG	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/21/2016	10/20/2017	7,034	15,060,000	2,141.0000	885,581	0	0	2,043,343		2,043,343	707,909	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0AA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/21/2016	10/20/2017	21,203	45,400,000	2,141.0000	2,669,458	0	0	6,216,410		6,216,410	2,185,422	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0AC	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	10/21/2016	10/20/2017	50,384	107,880,000	2,141.0000	6,343,346	0	0	14,649,781		14,649,781	5,072,177	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0AC	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/21/2016	10/20/2017	1,532	3,280,000	2,141.0000	192,879	0	0	445,039		445,039	154,182	0	0	0	0		0001
S&P 500 OTC Call Option 9SJPS0AA	Fixed Annuity Hedge	N/A	Equity/Index	JP Morgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/21/2016	10/20/2017	39,745	85,100,000	2,141.0000	5,003,896	0	0	11,534,322		11,534,322	3,980,270	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0AE	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	10/28/2016	10/27/2017	16,488	35,060,000	2,126.0000	1,813,680	0	0	5,047,809		5,047,809	1,710,695	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0AA	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	10/28/2016	10/27/2017	3,447	7,330,000	2,126.0000	239,670	0	0	784,877		784,877	365,993	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0AB	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	11/07/2016	11/07/2017	2,167	4,620,000	2,132.0000	150,108	0	0	499,339		499,339	234,742	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0AI	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	11/07/2016	11/07/2017	7,994	17,040,000	2,132.0000	879,340	0	0	2,424,456		2,424,456	836,111	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0AG	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	11/07/2016	11/07/2017	8,116	17,300,000	2,132.0000	892,760	0	0	2,461,456		2,461,456	848,871	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0AC	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	11/14/2016	11/14/2017	1,733	3,750,000	2,164.0000	119,334	0	0	351,472		351,472	174,628	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0AK	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/14/2016	11/14/2017	4,519	9,780,000	2,164.0000	497,090	0	0	1,233,204		1,233,204	424,815	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0AK	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	11/14/2016	11/14/2017	21,694	46,950,000	2,164.0000	2,386,340	0	0	5,925,591		5,925,591	2,039,962	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0AM	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	11/21/2016	11/21/2017	1,469	3,230,000	2,198.0000	190,750	0	0	359,287		359,287	128,302	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0AS	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/21/2016	11/21/2017	36,416	80,050,000	2,198.0000	4,728,618	0	0	8,898,419		8,898,419	3,179,543	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0AC	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	11/21/2016	11/21/2017	30,921	67,970,000	2,198.0000	3,942,118	0	0	7,577,499		7,577,499	2,701,834	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0AM	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/21/2016	11/21/2017	50,974	112,050,000	2,198.0000	6,618,974	0	0	12,455,734		12,455,734	4,450,627	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0AO	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/21/2016	11/21/2017	33,073	72,700,000	2,198.0000	4,294,529	0	0	8,081,541		8,081,541	2,887,660	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0AO	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	11/21/2016	11/21/2017	19,675	43,250,000	2,198.0000	2,554,799	0	0	4,812,103		4,812,103	1,718,410	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0AD	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	11/21/2016	11/21/2017	19,666	43,230,000	2,198.0000	1,286,156	0	0	3,410,509		3,410,509	1,764,278	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0AQ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/21/2016	11/21/2017	22,974	50,500,000	2,198.0000	2,983,174	0	0	5,613,804		5,613,804	2,005,899	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0AA	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	11/21/2016	11/21/2017	6,696	14,720,000	2,198.0000	853,673	0	0	1,640,921		1,640,921	585,087	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0AE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/28/2016	11/28/2017	12,390	27,280,000	2,202.0000	1,362,900	0	0	3,036,342		3,036,342	1,094,475	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0AE	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	11/28/2016	11/28/2017	2,684	5,910,000	2,202.0000	180,660	0	0	465,569		465,569	240,467	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0AS	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	12/07/2016	12/07/2017	9,294	20,830,000	2,241.0000	929,400	0	0	1,947,607		1,947,607	702,469	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMLA0AF	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	12/07/2016	12/07/2017	1,776	3,980,000	2,241.0000	119,809	0	0	247,806		247,806	129,501	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0AQ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	12/07/2016	12/07/2017	3,908	8,760,000	2,241.0000	390,800	0	0	818,942		818,942	295,379	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0AU	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	12/14/2016	12/14/2017	23,424	52,780,000	2,253.0000	2,576,640	0	0	4,737,704		4,737,704	1,694,312	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSA0AC	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/14/2016	12/14/2017	1,615	3,640,000	2,253.0000	112,081	0	0	210,982		210,982	109,252	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0AG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/14/2016	12/14/2017	5,028	11,330,000	2,253.0000	553,080	0	0	1,025,430		1,025,430	372,086	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0AU	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/21/2016	12/21/2017	51,426	116,490,000	2,265.0000	6,835,544	0	0	9,894,011		9,894,011	3,553,026	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0BA	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	12/21/2016	12/21/2017	7,033	15,930,000	2,265.0000	934,826	0	0	1,354,347		1,354,347	486,069	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSA0AD	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/21/2016	12/21/2017	19,129	43,330,000	2,265.0000	1,304,215	0	0	2,330,705		2,330,705	1,187,753	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0BC	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	12/21/2016	12/21/2017	46,010	104,220,000	2,265.0000	6,115,649	0	0	8,860,158		8,860,158	3,179,871	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0AW	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/21/2016	12/21/2017	42,880	97,130,000	2,265.0000	5,699,610	0	0	8,249,819		8,249,819	2,962,582	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0AY	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	12/21/2016	12/21/2017	24,969	56,560,000	2,265.0000	3,318,879	0	0	4,808,287		4,808,287	1,725,672	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0AE	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/21/2016	12/21/2017	33,401	75,660,000	2,265.0000	4,439,661	0	0	6,444,672		6,444,672	2,309,484	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0AW	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	12/21/2016	12/21/2017	1,647	3,730,000	2,265.0000	218,919	0	0	317,163		317,163	113,828	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBM0AA	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	12/28/2016	12/28/2017	564	1,270,000	2,250.0000	15,482	0	0	40,497		40,497	25,045	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0BE	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	12/28/2016	12/28/2017	12,738	28,660,000	2,250.0000	1,401,180	0	0	2,644,747		2,644,747	940,084	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBA0AA	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	12/28/2016	12/28/2017	2,978	6,700,000	2,250.0000	206,375	0	0	416,768		416,768	213,390	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0BG	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	01/06/2017	01/05/2018	11,827	26,930,000	2,277.0000	0	1,300,970	0	2,222,093		2,222,093	921,123	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBM0AB	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	01/06/2017	01/05/2018	690	1,578,000	2,277.0000	0	25,295	0	48,368		48,368	23,073	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSA0AE	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/06/2017	01/05/2018	1,612	3,670,000	2,277.0000	0	104,248	0	188,154		188,154	83,906	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSA0AF	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/13/2017	01/12/2018	998	2,270,000	2,275.0000	0	64,700	0	121,700		121,700	57,000	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0BI	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	01/13/2017	01/12/2018	23,498	53,450,000	2,275.0000	0	2,819,760	0	4,493,448		4,493,448	1,673,688	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0AG	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	01/20/2017	01/19/2018	59,754	135,720,000	2,271.0000	0	7,518,846	0	11,688,471		11,688,471	4,169,625	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSA0AG	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/20/2017	01/19/2018	18,307	41,580,000	2,271.0000	0	1,151,876	0	2,339,533		2,339,533	1,187,656	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0BC	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/20/2017	01/19/2018	7,621	17,310,000	2,271.0000	0	958,950	0	1,486,452		1,486,452	527,502	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0BK	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	01/20/2017	01/19/2018	43,209	98,140,000	2,271.0000	0	5,436,988	0	8,435,538		8,435,538	2,998,549	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0BE	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/20/2017	01/19/2018	27,781	63,100,000	2,271.0000	0	3,495,683	0	5,418,597		5,418,597	1,922,914	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0AY	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/20/2017	01/19/2018	2,241	5,090,000	2,271.0000	0	281,985	0	437,100		437,100	155,115	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0BA	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/20/2017	01/19/2018	31,968	72,610,000	2,271.0000	0	4,022,533	0	6,235,258		6,235,258	2,212,725	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0AI	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	01/20/2017	01/19/2018	32,999	74,950,000	2,271.0000	0	4,152,264	0	6,454,929		6,454,929	2,302,665	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0BM	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	01/27/2017	01/26/2018	12,756	29,270,000	2,295.0000	0	1,403,160	0	2,277,509		2,277,509	874,349	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0AG	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	01/27/2017	01/26/2018	3,011	6,910,000	2,295.0000	0	184,815	0	326,066		326,066	141,251	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSA0AH	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	02/07/2017	02/07/2018	1,731	3,970,000	2,293.0000	0	106,768	0	197,243		197,243	90,475	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0BO	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	02/07/2017	02/07/2018	12,363	28,350,000	2,293.0000	0	1,359,930	0	2,258,278		2,258,278	898,348	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMLS0BQ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	02/14/2017	02/14/2018	23,546	55,040,000	2,338.0000	0	2,590,060	0	3,552,851		3,552,851	962,791	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSA0AI	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	02/14/2017	02/14/2018	1,446	3,380,000	2,338.0000	0	88,553	0	112,488		112,488	23,935	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0BG	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	02/21/2017	02/21/2018	1,412	3,340,000	2,365.0000	0	175,681	0	188,756		188,756	13,075	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0BU	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	02/21/2017	02/21/2018	26,017	61,540,000	2,365.0000	0	3,237,035	0	3,481,148		3,481,148	244,113	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0AK	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	02/21/2017	02/21/2018	60,832	143,890,000	2,365.0000	0	7,568,717	0	8,155,480		8,155,480	586,763	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0BI	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	02/21/2017	02/21/2018	6,701	15,850,000	2,365.0000	0	833,738	0	895,788		895,788	62,050	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0AH	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	02/21/2017	02/21/2018	17,219	40,730,000	2,365.0000	0	1,077,737	0	1,022,379		1,022,379	(55,358)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0BW	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	02/21/2017	02/21/2018	35,538	84,060,000	2,365.0000	0	4,421,638	0	4,755,085		4,755,085	333,447	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0BY	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	02/21/2017	02/21/2018	33,623	79,530,000	2,365.0000	0	4,183,374	0	4,498,852		4,498,852	315,479	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0BS	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	02/21/2017	02/21/2018	19,054	45,070,000	2,365.0000	0	2,370,699	0	2,549,479		2,549,479	178,780	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0AI	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/28/2017	02/28/2018	3,038	7,180,000	2,364.0000	0	334,180	0	418,921		418,921	84,741	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSA0AJ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	02/28/2017	02/28/2018	2,390	5,650,000	2,364.0000	0	164,958	0	149,875		149,875	(15,083)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0AK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/28/2017	02/28/2018	9,849	23,280,000	2,364.0000	0	1,083,390	0	1,358,114		1,358,114	274,724	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0CA	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	03/07/2017	03/07/2018	3,640	8,620,000	2,368.0000	0	400,400	0	495,593		495,593	95,193	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0AI	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	03/07/2017	03/07/2018	1,452	3,440,000	2,368.0000	0	98,010	0	89,480		89,480	(8,530)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0CC	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	03/07/2017	03/07/2018	7,241	17,150,000	2,368.0000	0	796,510	0	985,875		985,875	189,365	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0CG	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	03/14/2017	03/14/2018	22,258	52,650,000	2,365.0000	0	2,448,380	0	3,110,410		3,110,410	662,030	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0CE	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	03/14/2017	03/14/2018	4,363	10,320,000	2,365.0000	0	479,930	0	609,701		609,701	129,771	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSA0AK	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/14/2017	03/14/2018	1,218	2,880,000	2,365.0000	0	84,127	0	80,124		80,124	(4,003)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0AM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/21/2017	03/21/2018	23,345	54,720,000	2,344.0000	0	3,036,951	0	3,691,074		3,691,074	654,123	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0AJ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	03/21/2017	03/21/2018	16,868	39,540,000	2,344.0000	0	1,107,047	0	1,401,027		1,401,027	293,980	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0CM	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	03/21/2017	03/21/2018	43,191	101,240,000	2,344.0000	0	5,618,717	0	6,772,488		6,772,488	1,153,771	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0CK	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	03/21/2017	03/21/2018	25,187	59,040,000	2,344.0000	0	3,276,577	0	3,949,403		3,949,403	672,826	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0BM	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/21/2017	03/21/2018	28,805	67,520,000	2,344.0000	0	3,747,242	0	4,512,563		4,512,563	765,321	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0BK	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/21/2017	03/21/2018	7,636	17,900,000	2,344.0000	0	993,367	0	1,196,248		1,196,248	202,881	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0BO	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/21/2017	03/21/2018	43,477	101,910,000	2,344.0000	0	5,655,923	0	6,811,064		6,811,064	1,155,142	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0CO	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	03/21/2017	03/21/2018	38,323	89,830,000	2,344.0000	0	4,985,439	0	6,009,170		6,009,170	1,023,731	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0CI	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	03/21/2017	03/21/2018	1,668	3,910,000	2,344.0000	0	216,990	0	261,548		261,548	44,558	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBA0AB	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	03/28/2017	03/28/2018	3,074	7,250,000	2,359.0000	0	196,481	0	231,780		231,780	35,299	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0CQ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	03/28/2017	03/28/2018	14,102	33,260,000	2,359.0000	0	1,551,220	0	2,079,703		2,079,703	528,483	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0CU	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	04/07/2017	04/06/2018	9,951	23,440,000	2,356.0000	0	1,094,610	0	1,509,084		1,509,084	414,474	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0CS	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	04/07/2017	04/06/2018	6,122	14,420,000	2,356.0000	0	673,420	0	928,411		928,411	254,991	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0AK	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	04/07/2017	04/06/2018	2,127	5,010,000	2,356.0000	0	137,277	0	171,678		171,678	34,402	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SDBS0AC	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	04/13/2017	04/13/2018	26,939	62,740,000	2,329.0000	0	2,963,290	0	4,629,752		4,629,752	1,666,462	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBA0AC	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	04/13/2017	04/13/2018	1,370	3,190,000	2,329.0000	0	93,804	0	140,560		140,560	46,756	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBS0AA	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	04/13/2017	04/13/2018	5,397	12,570,000	2,329.0000	0	593,670	0	927,532		927,532	333,862	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0BS	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/21/2017	04/20/2018	26,623	62,530,000	2,349.0000	0	3,357,693	0	4,316,263		4,316,263	958,570	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0BW	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/21/2017	04/20/2018	50,288	118,110,000	2,349.0000	0	6,342,323	0	8,152,958		8,152,958	1,810,636	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0BU	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/21/2017	04/20/2018	35,654	83,740,000	2,349.0000	0	4,496,682	0	5,780,416		5,780,416	1,283,734	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0CY	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	04/21/2017	04/20/2018	44,199	103,810,000	2,349.0000	0	5,574,378	0	7,172,373		7,172,373	1,597,995	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0AM	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	04/21/2017	04/20/2018	8,196	19,250,000	2,349.0000	0	1,033,680	0	1,332,615		1,332,615	298,935	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0CW	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	04/21/2017	04/20/2018	23,068	54,180,000	2,349.0000	0	2,909,336	0	3,743,350		3,743,350	834,013	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0DA	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	04/21/2017	04/20/2018	37,485	88,040,000	2,349.0000	0	4,727,608	0	6,082,862		6,082,862	1,355,254	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0AL	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	04/21/2017	04/20/2018	18,947	44,500,000	2,349.0000	0	1,229,092	0	1,718,575		1,718,575	489,483	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0BQ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/21/2017	04/20/2018	1,801	4,230,000	2,349.0000	0	227,142	0	291,988		291,988	64,846	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0DC	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	04/28/2017	04/27/2018	16,022	38,200,000	2,384.0000	0	1,762,420	0	2,225,359		2,225,359	462,939	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0AM	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	04/28/2017	04/27/2018	3,330	7,940,000	2,384.0000	0	200,866	0	233,534		233,534	32,669	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSA0AL	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/05/2017	05/07/2018	1,909	4,580,000	2,399.0000	0	114,502	0	122,735		122,735	8,233	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0CA	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/05/2017	05/07/2018	9,140	21,930,000	2,399.0000	0	1,005,400	0	1,194,784		1,194,784	189,384	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0BY	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/05/2017	05/07/2018	4,222	10,130,000	2,399.0000	0	464,420	0	551,901		551,901	87,481	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSA0AM	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/12/2017	05/14/2018	1,238	2,960,000	2,391.0000	0	77,845	0	88,166		88,166	10,321	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0AQ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	05/12/2017	05/14/2018	24,928	59,600,000	2,391.0000	0	2,742,080	0	3,499,981		3,499,981	757,901	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0AO	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	05/12/2017	05/14/2018	5,224	12,490,000	2,391.0000	0	574,640	0	733,468		733,468	158,828	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0AO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/19/2017	05/21/2018	1,780	4,240,000	2,382.0000	0	233,589	0	263,249		263,249	29,660	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0AS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/19/2017	05/21/2018	7,335	17,470,000	2,382.0000	0	962,572	0	1,084,795		1,084,795	122,223	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0AQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/19/2017	05/21/2018	19,179	45,680,000	2,382.0000	0	2,516,860	0	2,836,439		2,836,439	319,579	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0DG	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	05/19/2017	05/21/2018	43,120	102,700,000	2,382.0000	0	5,658,638	0	6,324,445		6,324,445	665,807	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0AW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/19/2017	05/21/2018	65,960	157,100,000	2,382.0000	0	8,655,931	0	9,755,020		9,755,020	1,099,090	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0DE	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	05/19/2017	05/21/2018	37,422	89,130,000	2,382.0000	0	4,910,889	0	5,488,714		5,488,714	577,825	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0AU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/19/2017	05/21/2018	24,629	58,660,000	2,382.0000	0	3,232,064	0	3,642,456		3,642,456	410,392	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0AN	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	05/19/2017	05/21/2018	19,335	46,050,000	2,382.0000	0	1,265,089	0	1,528,250		1,528,250	263,161	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0DI	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	05/26/2017	05/25/2018	14,165	34,220,000	2,416.0000	0	1,558,150	0	1,822,730		1,822,730	264,580	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0AO	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	05/26/2017	05/25/2018	3,129	7,560,000	2,416.0000	0	191,995	0	196,834		196,834	4,838	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0DM	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	06/07/2017	06/07/2018	10,308	25,080,000	2,433.0000	0	1,133,880	0	1,240,045		1,240,045	106,165	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0DK	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	06/07/2017	06/07/2018	6,227	15,150,000	2,433.0000	0	684,970	0	749,104		749,104	64,134	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0AP	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	06/07/2017	06/07/2018	1,566	3,810,000	2,433.0000	0	100,443	0	90,971		90,971	(9,473)	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SBCS0AY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/14/2017	06/14/2018	4,430	10,800,000	2,438.0000	0	487,300	0	536,585		536,585	49,285	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSA0AN	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	06/14/2017	06/14/2018	1,887	4,600,000	2,438.0000	0	123,749	0	109,530		109,530	(14,220)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0BA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/14/2017	06/14/2018	24,357	59,380,000	2,438.0000	0	2,679,270	0	2,950,251		2,950,251	270,981	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSA0AO	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	06/21/2017	06/21/2018	19,716	48,020,000	2,436.0000	0	1,263,007	0	1,206,832		1,206,832	(56,175)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0AY	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	06/21/2017	06/21/2018	66,636	162,300,000	2,436.0000	0	8,715,322	0	8,219,794		8,219,794	(495,528)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0AW	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	06/21/2017	06/21/2018	25,300	61,620,000	2,436.0000	0	3,308,987	0	3,120,848		3,120,848	(188,139)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0DQ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	06/21/2017	06/21/2018	42,412	103,300,000	2,436.0000	0	5,547,065	0	5,221,420		5,221,420	(325,645)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0BA	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	06/21/2017	06/21/2018	39,033	95,070,000	2,436.0000	0	5,105,126	0	4,814,863		4,814,863	(290,263)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0DO	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	06/21/2017	06/21/2018	21,847	53,210,000	2,436.0000	0	2,857,369	0	2,689,625		2,689,625	(167,744)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0AS	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	06/21/2017	06/21/2018	1,646	4,010,000	2,436.0000	0	215,280	0	203,040		203,040	(12,240)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0AU	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	06/21/2017	06/21/2018	7,177	17,480,000	2,436.0000	0	938,680	0	885,309		885,309	(53,371)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0AQ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	06/28/2017	06/28/2018	3,319	8,100,000	2,441.0000	0	206,575	0	203,359		203,359	(3,215)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0DS	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	06/28/2017	06/28/2018	17,462	42,620,000	2,441.0000	0	1,920,820	0	2,144,785		2,144,785	223,965	0	0	0	0		0001
0019999. Total-Purchased Options-Hedging Effective-Call Options and Warrants										218,805,955	212,622,302	0	718,338,851	XX	718,338,851	216,656,851	0	0	0	0	XXX	XXX
0079999. Total-Purchased Options-Hedging Effective										218,805,955	212,622,302	0	718,338,851	XX	718,338,851	216,656,851	0	0	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants										218,805,955	212,622,302	0	718,338,851	XX	718,338,851	216,656,851	0	0	0	0	XXX	XXX
0429999. Total-Purchased Options										218,805,955	212,622,302	0	718,338,851	XX	718,338,851	216,656,851	0	0	0	0	XXX	XXX
Written Options - Hedging Effective - Call Options and Warrants																						
Russell 2000 OTC Call Option 9RG000RF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/07/2016	07/07/2017	3,731	4,290,000	1,195.0000	139,857	0	0	(821,845)		(821,845)	(92,231)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000RH	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	07/14/2016	07/14/2017	7,861	9,450,000	1,244.0000	454,806	0	0	(1,340,570)		(1,340,570)	(94,184)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000RJ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	07/21/2016	07/21/2017	4,527	5,450,000	1,246.0000	283,390	0	0	(764,326)		(764,326)	(46,205)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000RL	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	07/28/2016	07/28/2017	4,116	5,010,000	1,261.0000	252,640	0	0	(637,731)		(637,731)	(23,400)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000RN	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	08/05/2016	08/07/2017	5,490	6,760,000	1,274.0000	424,432	0	0	(787,023)		(787,023)	(8,604)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000RP	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	08/12/2016	08/14/2017	7,798	9,590,000	1,271.0000	495,017	0	0	(1,152,908)		(1,152,908)	(21,660)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000RR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/19/2016	08/21/2017	3,097	3,830,000	1,281.0000	174,609	0	0	(430,845)		(430,845)	(410)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000RT	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/26/2016	08/28/2017	5,848	7,240,000	1,280.0000	334,623	0	0	(824,955)		(824,955)	(1,148)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000RV	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	09/07/2016	09/07/2017	3,497	4,410,000	1,308.0000	191,111	0	0	(409,197)		(409,197)	23,750	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000RX	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	09/14/2016	09/14/2017	7,346	8,900,000	1,254.0000	492,917	0	0	(1,229,303)		(1,229,303)	(39,585)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000RZ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	09/21/2016	09/21/2017	3,245	4,040,000	1,293.0000	191,942	0	0	(428,999)		(428,999)	11,826	0	0	0	0		0001
Russell 2000 OTC Call Option 9RG000SB	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	09/28/2016	09/28/2017	4,587	5,760,000	1,299.0000	261,551	0	0	(588,749)		(588,749)	24,453	0	0	0	0		0001
Russell 2000 OTC Call Option 9RDBS0AB	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	10/07/2016	10/06/2017	5,176	6,400,000	1,286.0000	277,751	0	0	(730,280)		(730,280)	13,530	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0AB	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	10/14/2016	10/13/2017	7,324	8,880,000	1,252.0000	431,384	0	0	(1,267,104)		(1,267,104)	(36,010)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0AB	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	10/21/2016	10/20/2017	3,473	4,230,000	1,262.0000	211,853	0	0	(569,530)		(569,530)	(9,415)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RDBS0AD	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	10/28/2016	10/27/2017	3,865	4,590,000	1,229.0000	243,608	0	0	(757,105)		(757,105)	(34,997)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0AD	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	11/07/2016	11/07/2017	3,808	4,540,000	1,245.0000	219,036	0	0	(697,998)		(697,998)	(22,608)	0	0	0	0		0001

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Clearinghouse	Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Russell 2000 OTC Call Option 9RMLS0AF	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	11/14/2016	11/14/2017	6,623	8,600,000	1,342.0000	409,103	0	0	(683,714)	...	(683,714)	79,833	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0AB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/21/2016	11/21/2017	2,246	2,970,000	1,375.0000	161,555	0	0	(179,840)	...	(179,840)	38,157	0	0	0	0		0001
Russell 2000 OTC Call Option 9RDBS0AF	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank	7LTWFZYICNSX8D621K86	11/28/2016	11/28/2017	3,662	4,870,000	1,383.0000	190,694	0	0	(283,264)	...	(283,264)	64,445	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0AH	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	12/07/2016	12/07/2017	3,349	4,570,000	1,414.0000	179,272	0	0	(202,698)	...	(202,698)	65,430	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCSS0AD	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	12/14/2016	12/14/2017	7,330	9,940,000	1,403.0000	439,140	0	0	(495,479)	...	(495,479)	140,173	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCSS0AF	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	12/21/2016	12/21/2017	3,047	4,190,000	1,425.0000	176,878	0	0	(174,052)	...	(174,052)	59,682	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0AD	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	12/28/2016	12/28/2017	2,631	3,580,000	1,406.0000	159,912	0	0	(182,764)	...	(182,764)	48,151	0	0	0	0		0001
Russell 2000 OTC Call Option 9RDBS0AH	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank	7LTWFZYICNSX8D621K86	01/06/2017	01/05/2018	2,955	4,040,000	1,414.0000	0	(178,045)	0	(199,218)	...	(199,218)	(21,172)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0AJ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	01/13/2017	01/12/2018	5,721	7,850,000	1,416.0000	0	(348,924)	0	(381,248)	...	(381,248)	(32,325)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCSS0AH	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/20/2017	01/19/2018	1,250	1,690,000	1,394.0000	0	(77,188)	0	(102,699)	...	(102,699)	(25,511)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0AL	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	01/27/2017	01/26/2018	2,546	3,490,000	1,415.0000	0	(155,688)	0	(183,161)	...	(183,161)	(27,473)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0AN	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	02/07/2017	02/07/2018	1,705	2,320,000	1,409.0000	0	(101,072)	0	(131,785)	...	(131,785)	(30,713)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RDBS0AJ	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank	7LTWFZYICNSX8D621K86	02/14/2017	02/14/2018	6,594	9,210,000	1,444.0000	0	(396,561)	0	(393,833)	...	(393,833)	2,728	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0AD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/21/2017	02/21/2018	1,766	2,490,000	1,460.0000	0	(103,036)	0	(94,958)	...	(94,958)	8,078	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCSS0AJ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	02/28/2017	02/28/2018	3,656	5,070,000	1,433.0000	0	(220,530)	0	(251,137)	...	(251,137)	(30,608)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RDBS0AL	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank	7LTWFZYICNSX8D621K86	03/07/2017	03/07/2018	3,317	4,560,000	1,426.0000	0	(192,560)	0	(246,593)	...	(246,593)	(54,033)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RDBS0AN	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank	7LTWFZYICNSX8D621K86	03/14/2017	03/14/2018	6,357	8,660,000	1,410.0000	0	(380,556)	0	(540,435)	...	(540,435)	(159,879)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0AF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/21/2017	03/21/2018	3,171	4,270,000	1,397.0000	0	(185,845)	0	(299,485)	...	(299,485)	(113,640)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0AP	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	03/28/2017	03/28/2018	3,606	4,930,000	1,420.0000	0	(207,597)	0	(295,740)	...	(295,740)	(88,142)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0AF	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	04/07/2017	04/06/2018	4,126	5,630,000	1,416.0000	0	(291,089)	0	(352,811)	...	(352,811)	(61,721)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RDBS0AP	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank	7LTWFZYICNSX8D621K86	04/13/2017	04/13/2018	8,935	12,020,000	1,390.0000	0	(547,927)	0	(915,476)	...	(915,476)	(367,549)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0AH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	04/21/2017	04/20/2018	2,522	3,480,000	1,431.0000	0	(145,118)	0	(202,801)	...	(202,801)	(57,682)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0AR	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	04/28/2017	04/27/2018	3,378	4,730,000	1,449.0000	0	(199,336)	0	(246,824)	...	(246,824)	(47,488)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RDBS0AR	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank	7LTWFZYICNSX8D621K86	05/05/2017	05/07/2018	3,994	5,580,000	1,452.0000	0	(227,340)	0	(294,497)	...	(294,497)	(67,156)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RDBS0AT	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank	7LTWFZYICNSX8D621K86	05/12/2017	05/14/2018	8,996	12,440,000	1,429.0000	0	(546,348)	0	(787,729)	...	(787,729)	(241,381)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0AK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/19/2017	05/21/2018	2,962	4,050,000	1,428.0000	0	(159,415)	0	(264,749)	...	(264,749)	(105,335)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0AT	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	05/26/2017	05/25/2018	4,406	6,090,000	1,438.0000	0	(247,221)	0	(375,631)	...	(375,631)	(128,411)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0AV	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	06/07/2017	06/07/2018	2,699	3,770,000	1,452.0000	0	(150,469)	0	(216,585)	...	(216,585)	(66,116)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0AN	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/14/2017	06/14/2018	7,809	11,070,000	1,465.0000	0	(464,479)	0	(586,730)	...	(586,730)	(122,251)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0AX	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	06/21/2017	06/21/2018	3,659	5,120,000	1,452.0000	0	(209,112)	0	(303,193)	...	(303,193)	(94,081)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0AZ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	06/28/2017	06/28/2018	3,712	5,290,000	1,481.0000	0	(207,167)	0	(262,535)	...	(262,535)	(55,368)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG835UN	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	07/07/2016	07/07/2017	18,328	38,450,000	2,176.0000	1,250,886	0	0	(4,523,395)	...	(4,523,395)	(2,005,576)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG835UR	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	07/14/2016	07/14/2017	25,576	55,340,000	2,229.0000	1,664,998	0	0	(4,959,645)	...	(4,959,645)	(2,257,342)	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central Clearinghouse / Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9PG835UP	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	07/14/2016	07/14/2017	5,213	11,280,000	2,294.0000	190,796	0	0	(673,833)	...	(673,833)	(312,595)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG835VF	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	07/21/2016	07/21/2017	40,232	87,110,000	2,229.0000	3,536,795	0	0	(7,827,044)	...	(7,827,044)	(3,484,199)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG835VD	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	07/21/2016	07/21/2017	46,329	100,310,000	2,257.0000	3,490,890	0	0	(7,713,309)	...	(7,713,309)	(3,463,388)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG835VB	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	07/21/2016	07/21/2017	51,178	110,810,000	2,284.0000	3,257,991	0	0	(7,172,185)	...	(7,172,185)	(3,304,291)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG835UZ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	07/21/2016	07/21/2017	32,339	70,020,000	2,315.0000	1,663,842	0	0	(3,566,394)	...	(3,566,394)	(1,581,424)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG835UX	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	07/21/2016	07/21/2017	9,117	19,740,000	2,348.0000	368,600	0	0	(732,679)	...	(732,679)	(291,417)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG835UV	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	07/21/2016	07/21/2017	23,883	51,710,000	2,425.0000	498,438	0	0	(452,238)	...	(452,238)	82,337	0	0	0	0		0001
S&P 500 OTC Call Option 9PG835VJ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	07/28/2016	07/28/2017	30,285	65,720,000	2,235.0000	2,276,523	0	0	(5,738,374)	...	(5,738,374)	(2,488,453)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG835VH	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	07/28/2016	07/28/2017	2,355	5,110,000	2,313.0000	95,660	0	0	(268,991)	...	(268,991)	(117,728)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG835VN	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/05/2016	08/07/2017	18,091	39,490,000	2,248.0000	1,165,422	0	0	(3,229,017)	...	(3,229,017)	(1,401,021)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG835VL	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/05/2016	08/07/2017	6,633	14,480,000	2,313.0000	240,513	0	0	(781,873)	...	(781,873)	(333,661)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG835VR	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	08/12/2016	08/14/2017	23,685	51,730,000	2,250.0000	1,762,164	0	0	(4,222,412)	...	(4,222,412)	(1,796,785)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG835VP	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/12/2016	08/14/2017	5,659	12,360,000	2,312.0000	265,294	0	0	(678,764)	...	(678,764)	(284,127)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG835WH	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	08/19/2016	08/21/2017	43,922	95,920,000	2,250.0000	3,783,002	0	0	(7,885,388)	...	(7,885,388)	(3,295,117)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG835WF	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	08/19/2016	08/21/2017	33,473	73,100,000	2,275.0000	2,478,006	0	0	(5,238,469)	...	(5,238,469)	(2,185,666)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG835WD	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/19/2016	08/21/2017	49,856	108,880,000	2,297.0000	3,233,660	0	0	(6,800,958)	...	(6,800,958)	(2,813,427)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG835WB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/19/2016	08/21/2017	23,339	50,970,000	2,318.0000	1,304,650	0	0	(2,748,388)	...	(2,748,388)	(1,115,606)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG835VZ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/19/2016	08/21/2017	23,220	50,710,000	2,340.0000	1,125,706	0	0	(2,281,145)	...	(2,281,145)	(887,022)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG835VX	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/19/2016	08/21/2017	8,302	18,130,000	2,369.0000	322,699	0	0	(622,726)	...	(622,726)	(215,586)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG835VV	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/19/2016	08/21/2017	16,329	35,660,000	2,446.0000	320,865	0	0	(387,329)	...	(387,329)	(63)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG835WJ	Fixed Annuity Hedge	N/A	Equity/Index	JP Morgan Chase & Co 8I5DZWZKVSZI1NUHU748	08/26/2016	08/28/2017	26,376	57,210,000	2,238.0000	1,642,170	0	0	(5,061,456)	...	(5,061,456)	(2,015,483)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG835WN	Fixed Annuity Hedge	N/A	Equity/Index	JP Morgan Chase & Co 8I5DZWZKVSZI1NUHU748	09/07/2016	09/07/2017	15,003	32,800,000	2,252.0000	959,142	0	0	(2,729,151)	...	(2,729,151)	(1,090,092)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG835WL	Fixed Annuity Hedge	N/A	Equity/Index	JP Morgan Chase & Co 8I5DZWZKVSZI1NUHU748	09/07/2016	09/07/2017	4,734	10,350,000	2,317.0000	163,938	0	0	(582,279)	...	(582,279)	(225,690)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG835WR	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	09/14/2016	09/14/2017	20,440	43,450,000	2,190.0000	1,513,991	0	0	(4,891,677)	...	(4,891,677)	(1,823,875)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG835WP	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	09/14/2016	09/14/2017	5,542	11,780,000	2,257.0000	237,364	0	0	(978,320)	...	(978,320)	(374,831)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG835XF	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	09/21/2016	09/21/2017	62,775	135,790,000	2,234.0000	5,637,823	0	0	(12,496,622)	...	(12,496,622)	(4,677,550)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG835XD	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	09/21/2016	09/21/2017	42,157	91,190,000	2,266.0000	3,152,500	0	0	(7,212,015)	...	(7,212,015)	(2,787,559)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG835XB	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	09/21/2016	09/21/2017	43,608	94,330,000	2,290.0000	2,793,092	0	0	(6,533,792)	...	(6,533,792)	(2,501,017)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG835WZ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	09/21/2016	09/21/2017	25,015	54,110,000	2,317.0000	1,331,548	0	0	(3,174,737)	...	(3,174,737)	(1,181,582)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG835WX	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	09/21/2016	09/21/2017	7,813	16,900,000	2,344.0000	338,147	0	0	(817,814)	...	(817,814)	(288,417)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG835WV	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	09/21/2016	09/21/2017	17,110	37,010,000	2,423.0000	368,892	0	0	(833,284)	...	(833,284)	(195,421)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG835XJ	Fixed Annuity Hedge	N/A	Equity/Index	JP Morgan Chase & Co 8I5DZWZKVSZI1NUHU748	09/28/2016	09/28/2017	13,342	28,970,000	2,237.0000	850,419	0	0	(2,640,381)	...	(2,640,381)	(967,266)	0	0	0	0		0001
S&P 500 OTC Call Option 9PG835XH	Fixed Annuity Hedge	N/A	Equity/Index	JP Morgan Chase & Co 8I5DZWZKVSZI1NUHU748	09/28/2016	09/28/2017	4,942	10,730,000	2,303.0000	165,854	0	0	(684,865)	...	(684,865)	(243,590)	0	0	0	0		0001

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S&P 500 OTC Call Option 9SMLS0AB	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	10/07/2016	10/06/2017	17,467	37,620,000	2,241.0000	923,655	0	0	(3,420,729)		(3,420,729)	(1,282,260)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0AB	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/14/2016	10/13/2017	26,929	57,440,000	2,208.0000	1,590,157	0	0	(6,098,975)		(6,098,975)	(2,183,797)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0AD	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	10/21/2016	10/20/2017	50,384	107,880,000	2,208.0000	4,477,122	0	0	(11,480,944)		(11,480,944)	(4,082,773)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0AD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/21/2016	10/20/2017	43,701	93,570,000	2,233.0000	3,359,165	0	0	(8,982,657)		(8,982,657)	(3,213,039)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0AB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/21/2016	10/20/2017	21,203	45,400,000	2,251.0000	1,457,303	0	0	(4,060,560)		(4,060,560)	(1,493,873)	0	0	0	0		0001
S&P 500 OTC Call Option 9SJPS0AB	Fixed Annuity Hedge	N/A	Equity/Index	JP Morgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/21/2016	10/20/2017	39,745	85,100,000	2,261.0000	2,544,475	0	0	(7,206,139)		(7,206,139)	(2,572,004)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0AJ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/21/2016	10/20/2017	34,089	72,990,000	2,291.0000	1,795,468	0	0	(5,324,306)		(5,324,306)	(1,948,409)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0AH	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/21/2016	10/20/2017	7,034	15,060,000	2,317.0000	304,221	0	0	(945,691)		(945,691)	(338,219)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0AF	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/21/2016	10/20/2017	22,974	49,190,000	2,398.0000	481,995	0	0	(1,716,435)		(1,716,435)	(536,704)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0AF	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	10/28/2016	10/27/2017	16,488	35,060,000	2,208.0000	1,084,416	0	0	(3,771,444)		(3,771,444)	(1,332,182)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0AJ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	11/07/2016	11/07/2017	7,994	17,040,000	2,197.0000	593,075	0	0	(1,939,235)		(1,939,235)	(692,045)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0AH	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	11/07/2016	11/07/2017	8,116	17,300,000	2,249.0000	400,443	0	0	(1,598,302)		(1,598,302)	(580,117)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0AL	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	11/14/2016	11/14/2017	21,694	46,950,000	2,230.0000	1,605,139	0	0	(4,617,414)		(4,617,414)	(1,619,013)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0AL	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/14/2016	11/14/2017	4,519	9,780,000	2,283.0000	223,239	0	0	(760,273)		(760,273)	(264,207)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0AT	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/21/2016	11/21/2017	36,416	80,050,000	2,264.0000	3,415,821	0	0	(6,773,152)		(6,773,152)	(2,445,729)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0AR	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/21/2016	11/21/2017	22,974	50,500,000	2,280.0000	1,978,291	0	0	(3,943,508)		(3,943,508)	(1,368,083)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0AP	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/21/2016	11/21/2017	33,073	72,700,000	2,295.0000	2,615,082	0	0	(5,328,045)		(5,328,045)	(1,903,834)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0AN	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/21/2016	11/21/2017	50,974	112,050,000	2,318.0000	3,526,381	0	0	(7,270,443)		(7,270,443)	(2,565,010)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0AD	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	11/21/2016	11/21/2017	30,921	67,970,000	2,351.0000	1,644,688	0	0	(3,560,024)		(3,560,024)	(1,215,536)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0AB	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	11/21/2016	11/21/2017	6,696	14,720,000	2,379.0000	292,883	0	0	(638,515)		(638,515)	(204,953)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0AP	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	11/21/2016	11/21/2017	19,675	43,250,000	2,462.0000	476,332	0	0	(926,396)		(926,396)	(185,132)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0AF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/28/2016	11/28/2017	12,390	27,280,000	2,288.0000	798,218	0	0	(2,082,459)		(2,082,459)	(746,304)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0AT	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	12/07/2016	12/07/2017	9,294	20,830,000	2,313.0000	568,979	0	0	(1,393,645)		(1,393,645)	(492,057)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0AR	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	12/07/2016	12/07/2017	3,908	8,760,000	2,367.0000	145,534	0	0	(431,347)		(431,347)	(143,528)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0AV	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	12/14/2016	12/14/2017	23,424	52,780,000	2,321.0000	1,721,664	0	0	(3,436,712)		(3,436,712)	(1,201,814)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0AH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/14/2016	12/14/2017	5,028	11,330,000	2,377.0000	241,495	0	0	(520,164)		(520,164)	(171,407)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0BD	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	12/21/2016	12/21/2017	46,010	104,220,000	2,335.0000	4,385,673	0	0	(6,300,719)		(6,300,719)	(2,193,021)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0AX	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/21/2016	12/21/2017	42,880	97,130,000	2,360.0000	3,562,899	0	0	(5,077,443)		(5,077,443)	(1,722,294)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0AV	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/21/2016	12/21/2017	51,426	116,490,000	2,388.0000	3,655,360	0	0	(5,141,404)		(5,141,404)	(1,667,945)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0AF	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/21/2016	12/21/2017	33,401	75,660,000	2,423.0000	1,912,541	0	0	(2,637,999)		(2,637,999)	(853,344)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0BB	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	12/21/2016	12/21/2017	7,033	15,930,000	2,453.0000	332,661	0	0	(422,542)		(422,542)	(111,585)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0AZ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	12/21/2016	12/21/2017	24,969	56,560,000	2,537.0000	645,948	0	0	(662,766)		(662,766)	(47,376)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0BF	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	12/28/2016	12/28/2017	12,738	28,660,000	2,330.0000	853,828	0	0	(1,804,113)		(1,804,113)	(631,317)	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMLS0BH	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	01/06/2017	01/05/2018	11,827	26,930,000	2,365.0000	0	(748,886)	0	(1,421,815)		(1,421,815)	(672,930)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0BJ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	01/13/2017	01/12/2018	23,498	53,450,000	2,348.0000	0	(1,884,305)	0	(3,173,288)		(3,173,288)	(1,288,983)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0AJ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	01/20/2017	01/19/2018	32,999	74,950,000	2,341.0000	0	(2,893,022)	0	(4,658,790)		(4,658,790)	(1,765,768)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0BL	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	01/20/2017	01/19/2018	43,209	98,140,000	2,366.0000	0	(3,258,391)	0	(5,334,902)		(5,334,902)	(2,076,512)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0AH	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	01/20/2017	01/19/2018	59,754	135,720,000	2,392.0000	0	(3,827,244)	0	(6,356,545)		(6,356,545)	(2,529,302)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0BF	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/20/2017	01/19/2018	27,781	63,100,000	2,429.0000	0	(1,375,437)	0	(2,268,673)		(2,268,673)	(893,236)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0BD	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/20/2017	01/19/2018	7,621	17,310,000	2,459.0000	0	(301,182)	0	(503,569)		(503,569)	(202,387)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0BB	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/20/2017	01/19/2018	31,968	72,610,000	2,544.0000	0	(617,302)	0	(1,010,828)		(1,010,828)	(393,526)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0BN	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	01/27/2017	01/26/2018	12,756	29,270,000	2,375.0000	0	(851,973)	0	(1,497,814)		(1,497,814)	(645,841)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0BP	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	02/07/2017	02/07/2018	12,363	28,350,000	2,374.0000	0	(828,321)	0	(1,542,645)		(1,542,645)	(714,324)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0BR	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	02/14/2017	02/14/2018	23,546	55,040,000	2,416.0000	0	(1,605,837)	0	(2,321,556)		(2,321,556)	(715,719)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0BZ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	02/21/2017	02/21/2018	33,623	79,530,000	2,437.0000	0	(2,875,775)	0	(2,953,751)		(2,953,751)	(77,976)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0BX	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	02/21/2017	02/21/2018	35,538	84,060,000	2,464.0000	0	(2,583,257)	0	(2,613,992)		(2,613,992)	(30,735)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0AL	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	02/21/2017	02/21/2018	60,832	143,890,000	2,490.0000	0	(3,755,768)	0	(3,718,494)		(3,718,494)	37,274	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0BV	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	02/21/2017	02/21/2018	26,017	61,540,000	2,529.0000	0	(1,233,206)	0	(1,130,427)		(1,130,427)	102,779	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0BJ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	02/21/2017	02/21/2018	6,701	15,850,000	2,560.0000	0	(248,875)	0	(220,788)		(220,788)	28,087	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0BT	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	02/21/2017	02/21/2018	19,054	45,070,000	2,649.0000	0	(325,442)	0	(198,032)		(198,032)	127,410	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0AL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/28/2017	02/28/2018	9,849	23,280,000	2,438.0000	0	(681,819)	0	(1,342,502)		(1,342,502)	(660,684)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0AJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/28/2017	02/28/2018	3,038	7,180,000	2,495.0000	0	(132,401)	0	(186,190)		(186,190)	(53,789)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0CD	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	03/07/2017	03/07/2018	7,241	17,150,000	2,440.0000	0	(513,532)	0	(657,247)		(657,247)	(143,716)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0CB	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	03/07/2017	03/07/2018	3,640	8,620,000	2,493.0000	0	(172,136)	0	(233,120)		(233,120)	(60,984)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0CH	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	03/14/2017	03/14/2018	22,258	52,650,000	2,437.0000	0	(1,569,189)	0	(2,094,452)		(2,094,452)	(525,263)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0CF	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	03/14/2017	03/14/2018	4,363	10,320,000	2,488.0000	0	(204,363)	0	(295,039)		(295,039)	(90,676)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0CP	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	03/21/2017	03/21/2018	38,323	89,830,000	2,415.0000	0	(3,494,291)	0	(4,204,613)		(4,204,613)	(710,322)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0CN	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	03/21/2017	03/21/2018	43,191	101,240,000	2,442.0000	0	(3,371,058)	0	(4,053,426)		(4,053,426)	(682,369)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0BP	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/21/2017	03/21/2018	43,477	101,910,000	2,465.0000	0	(2,955,132)	0	(3,551,459)		(3,551,459)	(596,327)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0BN	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/21/2017	03/21/2018	28,805	67,520,000	2,479.0000	0	(1,789,079)	0	(2,108,077)		(2,108,077)	(318,999)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0AN	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/21/2017	03/21/2018	23,345	54,720,000	2,511.0000	0	(1,160,015)	0	(1,373,727)		(1,373,727)	(213,711)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0BL	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/21/2017	03/21/2018	7,636	17,900,000	2,537.0000	0	(313,229)	0	(366,291)		(366,291)	(53,062)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0CL	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	03/21/2017	03/21/2018	25,187	59,040,000	2,637.0000	0	(430,950)	0	(438,199)		(438,199)	(7,249)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0CR	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	03/28/2017	03/28/2018	14,102	33,260,000	2,447.0000	0	(883,067)	0	(1,326,833)		(1,326,833)	(443,765)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0CV	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	04/07/2017	04/06/2018	9,951	23,440,000	2,426.0000	0	(707,815)	0	(1,052,401)		(1,052,401)	(344,587)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0CT	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	04/07/2017	04/06/2018	6,122	14,420,000	2,480.0000	0	(288,407)	0	(473,352)		(473,352)	(184,945)	0	0	0	0		0001

Statement as of June 30, 2017 of the **Life Insurance Company of the Southwest**

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SDBS0AD	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	04/13/2017	04/13/2018	26,939	62,740,000	2,399.0000	0	(1,915,539)	0	(3,336,430)	...	(3,336,430)	(1,420,891)	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBS0AB	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	04/13/2017	04/13/2018	5,397	12,570,000	2,444.0000	0	(269,381)	0	(538,431)	...	(538,431)	(269,050)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0DB	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	04/21/2017	04/20/2018	37,485	88,040,000	2,420.0000	0	(3,255,572)	0	(4,348,736)	...	(4,348,736)	(1,093,163)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0CZ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	04/21/2017	04/20/2018	44,199	103,810,000	2,445.0000	0	(3,303,875)	0	(4,480,512)	...	(4,480,512)	(1,176,637)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0BX	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/21/2017	04/20/2018	50,288	118,110,000	2,468.0000	0	(3,259,668)	0	(4,474,487)	...	(4,474,487)	(1,214,819)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0BV	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/21/2017	04/20/2018	35,654	83,740,000	2,483.0000	0	(2,085,046)	0	(2,850,622)	...	(2,850,622)	(765,576)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0BT	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/21/2017	04/20/2018	26,623	62,530,000	2,514.0000	0	(1,250,482)	0	(1,755,770)	...	(1,755,770)	(505,288)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0AN	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	04/21/2017	04/20/2018	8,196	19,250,000	2,544.0000	0	(302,187)	0	(439,361)	...	(439,361)	(137,175)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0CX	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	04/21/2017	04/20/2018	23,068	54,180,000	2,642.0000	0	(353,171)	0	(459,888)	...	(459,888)	(106,717)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0DD	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	04/28/2017	04/27/2018	16,022	38,200,000	2,466.0000	0	(1,055,690)	0	(1,463,494)	...	(1,463,494)	(407,804)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0CB	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/05/2017	05/07/2018	9,140	21,930,000	2,471.0000	0	(647,935)	0	(842,433)	...	(842,433)	(194,499)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0BZ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/05/2017	05/07/2018	4,222	10,130,000	2,529.0000	0	(191,932)	0	(264,712)	...	(264,712)	(72,780)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0AR	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	05/12/2017	05/14/2018	24,928	59,600,000	2,464.0000	0	(1,758,670)	0	(2,423,364)	...	(2,423,364)	(664,693)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0AP	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	05/12/2017	05/14/2018	5,224	12,490,000	2,513.0000	0	(252,371)	0	(379,481)	...	(379,481)	(127,109)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0DH	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	05/19/2017	05/21/2018	43,120	102,700,000	2,456.0000	0	(3,918,746)	0	(4,406,103)	...	(4,406,103)	(487,358)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0DF	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	05/19/2017	05/21/2018	37,422	89,130,000	2,486.0000	0	(2,872,513)	0	(3,268,177)	...	(3,268,177)	(395,665)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0AX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/19/2017	05/21/2018	65,960	157,100,000	2,511.0000	0	(4,351,381)	0	(4,962,632)	...	(4,962,632)	(611,251)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0AV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/19/2017	05/21/2018	24,629	58,660,000	2,550.0000	0	(1,266,916)	0	(1,406,156)	...	(1,406,156)	(139,240)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0AT	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/19/2017	05/21/2018	7,335	17,470,000	2,578.0000	0	(309,170)	0	(344,313)	...	(344,313)	(35,142)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0AR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/19/2017	05/21/2018	19,179	45,680,000	2,679.0000	0	(347,140)	0	(351,460)	...	(351,460)	(4,320)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0DJ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	05/26/2017	05/25/2018	14,165	34,220,000	2,505.0000	0	(886,446)	0	(1,125,707)	...	(1,125,707)	(239,262)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0DN	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	06/07/2017	06/07/2018	10,308	25,080,000	2,507.0000	0	(715,994)	0	(839,733)	...	(839,733)	(123,739)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0DL	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	06/07/2017	06/07/2018	6,227	15,150,000	2,568.0000	0	(263,464)	0	(352,037)	...	(352,037)	(88,573)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0BB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/14/2017	06/14/2018	24,357	59,380,000	2,513.0000	0	(1,677,467)	0	(1,982,546)	...	(1,982,546)	(305,079)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0AZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/14/2017	06/14/2018	4,430	10,800,000	2,567.0000	0	(194,610)	0	(259,220)	...	(259,220)	(64,611)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0DR	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	06/21/2017	06/21/2018	42,412	103,300,000	2,510.0000	0	(3,790,785)	0	(3,570,104)	...	(3,570,104)	220,680	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0BB	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	06/21/2017	06/21/2018	39,033	95,070,000	2,540.0000	0	(2,927,865)	0	(2,784,580)	...	(2,784,580)	143,286	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0AZ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	06/21/2017	06/21/2018	66,636	162,300,000	2,569.0000	0	(4,170,747)	0	(3,993,908)	...	(3,993,908)	176,839	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0AX	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	06/21/2017	06/21/2018	25,300	61,620,000	2,609.0000	0	(1,201,497)	0	(1,122,679)	...	(1,122,679)	78,818	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0AV	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	06/21/2017	06/21/2018	7,177	17,480,000	2,637.0000	0	(277,893)	0	(257,963)	...	(257,963)	19,930	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0DP	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	06/21/2017	06/21/2018	21,847	53,210,000	2,740.0000	0	(340,595)	0	(319,235)	...	(319,235)	21,360	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0DT	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	06/28/2017	06/28/2018	17,462	42,620,000	2,529.0000	0	(1,080,374)	0	(1,340,888)	...	(1,340,888)	(260,514)	0	0	0	0		0001
0439999. Total-Written Options-Hedging Effective-Call Options and Warrants										113,863,512	(104,318,451)	0	(396,413,580)	XX	(396,413,580)	(122,833,876)	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
0499999. Total-Written Options-Hedging Effective										113,863,512	(104,318,451)	0	(396,413,580)	XX	(396,413,580)	(122,833,876)	0	0	0	0	XXX	XXX
0789999. Total-Written Options-Call Options and Warrants										113,863,512	(104,318,451)	0	(396,413,580)	XX	(396,413,580)	(122,833,876)	0	0	0	0	XXX	XXX
0849999. Total-Written Options										113,863,512	(104,318,451)	0	(396,413,580)	XX	(396,413,580)	(122,833,876)	0	0	0	0	XXX	XXX
Swaps - Hedging Effective - Interest Rate																						
AFLAC Inc Variable Rate Interest Rate Swap	AFLAC Inc 001055AM4	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	01/08/2015	11/15/2024	0	9,400,000	1.1818	0	0	49,290	0		0	0	0	0	0	127,638		103
AFLAC Inc Fixed Rate Interest Rate Swap	AFLAC Inc 001055AM4	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	01/08/2015	11/15/2024	0	9,400,000	(2.1300)	0	12,564	(100,110)	7,931		7,931	0	0	0	0	0		103
AT&T INC Variable Rate Interest Rate Swap	AT&T INC 00206RCE0	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	11/06/2014	03/11/2024	0	2,250,000	1.2281	0	0	12,285	0		0	0	0	0	0	29,114		102
AT&T INC Fixed Rate Interest Rate Swap	AT&T INC 00206RCE0	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	11/06/2014	03/11/2024	0	2,250,000	(2.4570)	0	692,886	(27,948)	437,395		437,395	0	0	0	0	0		102
BP CAPITAL MARKETS PLC Variable Rate Interest Rate Swap	BP CAPITAL MARKETS PLC 05565QCS5	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	01/08/2015	11/04/2024	0	9,000,000	1.1737	0	0	47,383	0		0	0	0	0	0	121,953		102
BP CAPITAL MARKETS PLC Fixed Rate Interest Rate Swap	BP CAPITAL MARKETS PLC 05565QCS5	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	01/08/2015	11/04/2024	0	9,000,000	(2.1290)	0	42,839	(95,805)	27,043		27,043	0	0	0	0	0		102
BROOKFIELD ASSET MGMNT Variable Rate Interest Rate Swap	BROOKFIELD ASSET MGMNT 112585AH7	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	01/22/2015	01/15/2025	0	2,700,000	1.1584	0	0	14,771	0		0	0	0	0	0	37,074		105
BROOKFIELD ASSET MGMNT Fixed Rate Interest Rate Swap	BROOKFIELD ASSET MGMNT 112585AH7	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	01/22/2015	01/15/2025	0	2,700,000	(2.0250)	0	(69,679)	(27,945)	(43,986)		(43,986)	0	0	0	0	0		105
CBS CORP Variable Rate Interest Rate Swap	CBS CORP 124857AP8	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	01/08/2015	01/15/2025	0	4,500,000	1.1584	0	0	24,618	0		0	0	0	0	0	61,790		103
CBS CORP Fixed Rate Interest Rate Swap	CBS CORP 124857AP8	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	01/08/2015	01/15/2025	0	4,500,000	(2.1420)	0	296,001	(49,266)	186,855		186,855	0	0	0	0	0		103
CITIGROUP COMMERCIAL MORT Variable Rate Interest Rate Swap	SERIES 2014GC23 CLASS (CMBS) A 17322VAV8	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	02/05/2015	07/10/2024	0	4,850,000	1.1554	0	0	25,956	0		0	0	0	0	0	64,287		100
CITIGROUP COMMERCIAL MORT Fixed Rate Interest Rate Swap	SERIES 2014GC23 CLASS (CMBS) A 17322VAV8	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	02/05/2015	07/10/2024	0	4,850,000	(1.9205)	0	(342,412)	(46,313)	(216,153)		(216,153)	0	0	0	0	0		100
CML 6400 Goldsboro 210676 Variable Rate Interest Rate Swap	CML 6400 Goldsboro	B	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	11/06/2014	11/10/2024	0	9,250,000	1.1846	0	0	48,761	0		0	0	0	0	0	125,483		113
CML 6400 Goldsboro 210676 Fixed Rate Interest Rate Swap	CML 6400 Goldsboro	B	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	11/06/2014	11/10/2024	0	9,250,000	(2.5225)	0	2,691,117	(116,666)	1,698,812		1,698,812	0	0	0	0	0		113
COMM MORTGAGE TRUST Variable Rate Interest Rate Swap	COMM MORTGAGE TRUST SERIES 2014UBS6 CLASS (CMBS) A 12592PBH5	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	02/05/2015	11/10/2024	0	9,400,000	1.0337	0	0	48,303	0		0	0	0	0	0	127,517		102
COMM MORTGAGE TRUST Fixed Rate Interest Rate Swap	COMM MORTGAGE TRUST SERIES 2014UBS6 CLASS (CMBS) A 12592PBH5	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	02/05/2015	11/10/2024	0	9,400,000	(1.9425)	0	(1,268,031)	(91,298)	(800,465)		(800,465)	0	0	0	0	0		102
COMM MORTGAGE TRUST Variable Rate Interest Rate Swap	COMM MORTGAGE TRUST SERIES 2014LC15 CLASS (CMBS) A 12591TAG1	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	02/05/2015	03/10/2024	0	5,850,000	1.2281	0	0	31,552	0		0	0	0	0	0	75,680		100
COMM MORTGAGE TRUST Fixed Rate Interest Rate Swap	COMM MORTGAGE TRUST SERIES 2014LC15 CLASS (CMBS) A 12591TAG1	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	02/05/2015	03/10/2024	0	5,850,000	(1.8985)	0	(442,669)	(54,914)	(279,442)		(279,442)	0	0	0	0	0		100
CREDIT SUISSE SECURITIES Variable Rate Interest Rate Swap	US Bancorp 91159HHK9	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	06/18/2015	09/11/2024	0	4,700,000	1.2281	0	0	25,538	0		0	0	0	0	0	63,045		106
CREDIT SUISSE SECURITIES Fixed Rate Interest Rate Swap	US Bancorp 91159HHK9	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	06/18/2015	09/11/2024	0	4,700,000	(2.3850)	0	1,153,570	(56,670)	728,210		728,210	0	0	0	0	0		106
CREDIT SUISSE SECURITIES Variable Rate Interest Rate Swap	BAT INTL FINANCE PLC 05530QAK6	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	06/18/2015	06/15/2025	0	9,250,000	1.1312	0	0	49,957	0		0	0	0	0	0	130,474		104
CREDIT SUISSE SECURITIES Fixed Rate Interest Rate Swap	BAT INTL FINANCE PLC 05530QAK6	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	06/18/2015	06/15/2025	0	9,250,000	(2.4475)	0	1,947,100	(113,197)	1,229,139		1,229,139	0	0	0	0	0		104
CREDIT SUISSE SECURITIES Variable Rate Interest Rate Swap	Comcast Corp 20030NBN0	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	08/04/2015	08/15/2025	0	4,500,000	1.1818	0	0	23,596	0		0	0	0	0	0	64,135		103
CREDIT SUISSE SECURITIES Fixed Rate Interest Rate Swap	Comcast Corp 20030NBN0	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	08/04/2015	08/15/2025	0	4,500,000	(2.3075)	0	744,592	(51,919)	470,036		470,036	0	0	0	0	0		103
CREDIT SUISSE SECURITIES Variable Rate Interest Rate Swap	Branch Banking & Trust 07330MAA5	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	06/18/2015	10/30/2026	0	4,600,000	1.1718	0	0	24,440	0		0	0	0	0	0	70,266		103
CREDIT SUISSE SECURITIES Fixed Rate Interest Rate Swap	Branch Banking & Trust 07330MAA5	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	06/18/2015	10/30/2026	0	4,600,000	(2.5388)	0	1,259,875	(58,391)	795,316		795,316	0	0	0	0	0		103
CREDIT SUISSE SECURITIES Variable Rate Interest Rate Swap	UnitedHealth Group Inc 91324PCP5	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	07/21/2015	07/15/2025	0	6,500,000	1.1584	0	0	35,560	0		0	0	0	0	0	92,163		104
CREDIT SUISSE SECURITIES Fixed Rate Interest Rate Swap	UnitedHealth Group Inc 91324PCP5	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	07/21/2015	07/15/2025	0	6,500,000	(2.4763)	0	2,067,065	(82,267)	1,304,868		1,304,868	0	0	0	0	0		104
CREDIT SUISSE SECURITIES Variable Rate Interest Rate Swap	Stryker Corporation 863667AF8	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	06/18/2015	05/15/2024	0	4,700,000	1.1818	0	0	24,645	0		0	0	0	0	0	61,618		104
CREDIT SUISSE SECURITIES Fixed Rate Interest Rate Swap	Stryker Corporation 863667AF8	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	06/18/2015	05/15/2024	0	4,700,000	(2.3550)	0	851,585	(55,343)	537,577		537,577	0	0	0	0	0		104
DEUTSCHE BANK Variable Rate Interest Rate Swap	QUALCOMM Inc 747525AF0	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	10/08/2015	05/20/2025	0	4,250,000	1.1717	0	0	22,508	0		0	0	0	0	0	59,685		103

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
DEUTSCHE BANK Fixed Rate Interest Rate Swap	QUALCOMM Inc 747525AF0	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	10/08/2015	05/20/2025	0	4,250,000	(2.0460)	0	(384,896)	(43,961)	(242,972)		(242,972)	0	0	0	0	0		103
DEUTSCHE BANK Variable Rate Interest Rate Swap	Gilead Sciences Inc 375558BF9	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	09/09/2015	03/01/2026	0	9,250,000	1.0540	0	0	47,867	0		0	0	0	0	0	136,178		106
DEUTSCHE BANK Fixed Rate Interest Rate Swap	Gilead Sciences Inc 375558BF9	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	09/09/2015	03/01/2026	0	9,250,000	(2.2580)	0	896,869	(104,433)	566,163		566,163	0	0	0	0	0		106
DEUTSCHE BANK Variable Rate Interest Rate Swap	QUALCOMM Inc 747525AF0	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	10/13/2015	05/20/2025	0	4,250,000	1.1717	0	0	22,508	0		0	0	0	0	0	59,685		103
DEUTSCHE BANK Fixed Rate Interest Rate Swap	QUALCOMM Inc 747525AF0	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	10/13/2015	05/20/2025	0	4,250,000	(2.0080)	0	(510,469)	(43,144)	(322,242)		(322,242)	0	0	0	0	0		103
DEUTSCHE BANK Variable Rate Interest Rate Swap	BHP Billiton Finance 055451AU2	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	11/04/2015	09/30/2023	0	9,250,000	1.2964	0	0	50,397	0		0	0	0	0	0	115,625		103
DEUTSCHE BANK Fixed Rate Interest Rate Swap	BHP Billiton Finance 055451AU2	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	11/04/2015	09/30/2023	0	9,250,000	(1.9670)	0	(76,248)	(90,974)	(48,133)		(48,133)	0	0	0	0	0		103
DEUTSCHE BANK Variable Rate Interest Rate Swap	ELECTRICITE DE FRANCE SA 268317AS3	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	10/07/2015	10/13/2025	0	8,750,000	1.1551	0	0	47,091	0		0	0	0	0	0	125,937		103
DEUTSCHE BANK Fixed Rate Interest Rate Swap	ELECTRICITE DE FRANCE SA 268317AS3	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	10/07/2015	10/13/2025	0	8,750,000	(2.0810)	0	(678,338)	(91,044)	(428,212)		(428,212)	0	0	0	0	0		103
DEUTSCHE BANK Variable Rate Interest Rate Swap	Caterpillar Financial Service 14912L6G1	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	04/23/2015	12/01/2024	0	4,800,000	1.0540	0	0	24,839	0		0	0	0	0	0	65,373		104
DEUTSCHE BANK Fixed Rate Interest Rate Swap	Caterpillar Financial Service 14912L6G1	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	04/23/2015	12/01/2024	0	4,800,000	(2.0155)	0	(425,949)	(48,372)	(268,887)		(268,887)	0	0	0	0	0		104
DEUTSCHE BANK Variable Rate Interest Rate Swap	Flowserve Corp 34354PAD7	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	11/04/2015	11/15/2023	0	8,750,000	1.1818	0	0	45,882	0		0	0	0	0	0	110,463		103
DEUTSCHE BANK Fixed Rate Interest Rate Swap	Flowserve Corp 34354PAD7	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	11/04/2015	11/15/2023	0	8,750,000	(1.9720)	0	(464,256)	(86,275)	(293,069)		(293,069)	0	0	0	0	0		103
DEUTSCHE BANK Variable Rate Interest Rate Swap	National Oilwell Varco Inc 637071AJ0	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	11/04/2015	12/01/2022	0	8,500,000	1.0540	0	0	43,986	0		0	0	0	0	0	98,939		101
DEUTSCHE BANK Fixed Rate Interest Rate Swap	National Oilwell Varco Inc 637071AJ0	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	11/04/2015	12/01/2022	0	8,500,000	(1.8800)	0	(469,436)	(79,900)	(296,339)		(296,339)	0	0	0	0	0		101
DEUTSCHE BANK Variable Rate Interest Rate Swap	Tosco Corp 891490AR5	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	11/03/2015	01/01/2027	0	10,000,000	1.2986	0	0	32,580	0		0	0	0	0	0	154,133		106
DEUTSCHE BANK Fixed Rate Interest Rate Swap	Tosco Corp 891490AR5	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	11/03/2015	01/01/2027	0	10,000,000	(2.2290)	0	(387,287)	(619)	(244,482)		(244,482)	0	0	0	0	0		106
DEUTSCHE BANK Variable Rate Interest Rate Swap	Marsh & Mclennan 571748AZ5	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	10/07/2015	03/14/2026	0	4,500,000	1.2417	0	0	24,161	0		0	0	0	0	0	66,387		103
DEUTSCHE BANK Fixed Rate Interest Rate Swap	Marsh & Mclennan 571748AZ5	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	10/07/2015	03/14/2026	0	4,500,000	(2.0940)	0	(233,131)	(47,115)	(147,168)		(147,168)	0	0	0	0	0		103
DEUTSCHE BANK Variable Rate Interest Rate Swap	IBM Corp 459200AR2	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	11/03/2015	08/01/2027	0	10,500,000	1.1696	0	0	55,961	0		0	0	0	0	0	166,733		109
DEUTSCHE BANK Fixed Rate Interest Rate Swap	IBM Corp 459200AR2	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	11/03/2015	08/01/2027	0	10,500,000	(2.2630)	0	474,512	(118,808)	299,543		299,543	0	0	0	0	0		109
DEUTSCHE BANK Variable Rate Interest Rate Swap	ROLLS-ROYCE PLC 77578JAB4	D 1	Interest Rate	London Clearing House 549300035Z3DHK2T4A54	06/30/2016	10/14/2025	0	2,750,000	1.1584	0	0	15,180	0		0	0	0	0	0	39,587		100
DEUTSCHE BANK Fixed Rate Interest Rate Swap	ROLLS-ROYCE PLC 77578JAB4	D 1	Interest Rate	London Clearing House 549300035Z3DHK2T4A54	06/30/2016	10/14/2025	0	2,750,000	(1.3380)	0	(1,854,351)	(18,909)	(1,170,589)		(1,170,589)	0	0	0	0	0		100
DEUTSCHE BANK Variable Rate Interest Rate Swap	DIST OF COLUMBIA REVENUE 25483VPW8	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	08/18/2015	06/01/2025	0	3,000,000	1.0540	0	0	15,525	0		0	0	0	0	0	42,212		105
DEUTSCHE BANK Fixed Rate Interest Rate Swap	DIST OF COLUMBIA REVENUE 25483VPW8	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	08/18/2015	06/01/2025	0	3,000,000	(2.2630)	0	220,254	(33,945)	139,039		139,039	0	0	0	0	0		105
DEUTSCHE BANK Variable Rate Interest Rate Swap	Marsh & Mclennan 571748AZ5	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	09/09/2015	03/14/2026	0	6,500,000	1.1212	0	0	34,864	0		0	0	0	0	0	95,892		109
DEUTSCHE BANK Fixed Rate Interest Rate Swap	Marsh & Mclennan 571748AZ5	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	09/09/2015	03/14/2026	0	6,500,000	(2.2600)	0	601,870	(73,450)	379,941		379,941	0	0	0	0	0		109
DEUTSCHE BANK Variable Rate Interest Rate Swap	COMMUNITY HOSPITALS OF I 20369EAA0	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	10/07/2015	05/01/2025	0	10,500,000	1.1696	0	0	55,961	0		0	0	0	0	0	146,964		98
DEUTSCHE BANK Fixed Rate Interest Rate Swap	COMMUNITY HOSPITALS OF I 20369EAA0	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	10/07/2015	05/01/2025	0	10,500,000	(2.0290)	0	(1,013,251)	(107,114)	(639,631)		(639,631)	0	0	0	0	0		98
DEUTSCHE BANK Variable Rate Interest Rate Swap	McDonalds Corp 580135BY6	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	11/03/2015	01/08/2028	0	10,000,000	1.1554	0	0	59,085	0		0	0	0	0	0	162,190		109
DEUTSCHE BANK Fixed Rate Interest Rate Swap	McDonalds Corp 580135BY6	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	11/03/2015	01/08/2028	0	10,000,000	(2.2890)	0	582,132	(116,357)	367,480		367,480	0	0	0	0	0		109
DEUTSCHE BANK Variable Rate Interest Rate Swap	KANSAS ST DEV FIN AUTH REVENUE 485429Y99	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	08/12/2015	04/15/2026	0	5,300,000	1.1584	0	0	28,995	0		0	0	0	0	0	78,574		103
DEUTSCHE BANK Fixed Rate Interest Rate Swap	KANSAS ST DEV FIN AUTH REVENUE 485429Y99	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	08/12/2015	04/15/2026	0	5,300,000	(2.2310)	0	115,693	(60,107)	73,033		73,033	0	0	0	0	0		103

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
DEUTSCHE BANK Variable Rate Interest Rate Swap	Citigroup Inc 172967JP7	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	04/23/2015	04/27/2025	0	9,250,000	1.0373	0	0	49,810	0		0	0	0	0	0	129,376		105
DEUTSCHE BANK Fixed Rate Interest Rate Swap	Citigroup Inc 172967JP7	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	04/23/2015	04/27/2025	0	9,250,000	(2.0370)	0	(819,983)	(94,211)	(517,628)		(517,628)	0	0	0	0	0		105
DEUTSCHE BANK Variable Rate Interest Rate Swap	OAKLAND CA PENSN OBLG 672319CE8	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	01/07/2016	12/15/2023	0	4,500,000	1.2456	0	0	24,292	0		0	0	0	0	0	57,180		100
DEUTSCHE BANK Fixed Rate Interest Rate Swap	OAKLAND CA PENSN OBLG 672319CE8	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	01/07/2016	12/15/2023	0	4,500,000	(1.9260)	0	(381,867)	(43,335)	(241,060)		(241,060)	0	0	0	0	0		100
DEUTSCHE BANK Variable Rate Interest Rate Swap	KANSAS ST DEV FIN AUTH REVENUE 485429Y81	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	08/12/2015	04/15/2025	0	2,700,000	1.1584	0	0	14,771	0		0	0	0	0	0	37,683		103
DEUTSCHE BANK Fixed Rate Interest Rate Swap	KANSAS ST DEV FIN AUTH REVENUE 485429Y81	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	08/12/2015	04/15/2025	0	2,700,000	(2.1640)	0	39,539	(29,701)	24,960		24,960	0	0	0	0	0		103
DEUTSCHE BANK Variable Rate Interest Rate Swap	21ST CENTURY FOX AMERICA 90131HBB0	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	11/03/2015	06/30/2028	0	8,000,000	1.1468	0	0	43,589	0		0	0	0	0	0	132,665		106
DEUTSCHE BANK Fixed Rate Interest Rate Swap	21ST CENTURY FOX AMERICA 90131HBB0	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	11/03/2015	06/30/2028	0	8,000,000	(2.3090)	0	(222,990)	(92,360)	(140,766)		(140,766)	0	0	0	0	0		106
DEUTSCHE BANK Variable Rate Interest Rate Swap	INVESCO FINANCE PLC 46132FAD2	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	10/08/2015	01/15/2026	0	9,000,000	1.0232	0	0	45,542	0		0	0	0	0	0	131,518		104
DEUTSCHE BANK Fixed Rate Interest Rate Swap	INVESCO FINANCE PLC 46132FAD2	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	10/08/2015	01/15/2026	0	9,000,000	(2.1180)	0	(62,473)	(97,428)	(39,437)		(39,437)	0	0	0	0	0		104
DEUTSCHE BANK Variable Rate Interest Rate Swap	DIST OF COLUMBIA REVENUE 25483VPV0	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	08/18/2015	06/01/2024	0	1,750,000	1.0540	0	0	9,056	0		0	0	0	0	0	23,017		101
DEUTSCHE BANK Fixed Rate Interest Rate Swap	DIST OF COLUMBIA REVENUE 25483VPV0	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	08/18/2015	06/01/2024	0	1,750,000	(2.1880)	0	104,122	(19,145)	65,729		65,729	0	0	0	0	0		101
DEUTSCHE BANK Variable Rate Interest Rate Swap	JOHNSON CONTROLS INTL PL 478375AR9	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	09/09/2015	02/14/2026	0	3,600,000	1.1818	0	0	19,204	0		0	0	0	0	0	52,855		105
DEUTSCHE BANK Fixed Rate Interest Rate Swap	JOHNSON CONTROLS INTL PL 478375AR9	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	09/09/2015	02/14/2026	0	3,600,000	(2.2440)	0	324,825	(40,167)	205,051		205,051	0	0	0	0	0		105
DEUTSCHE BANK Variable Rate Interest Rate Swap	Cummins Engine 231021AJ5	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	11/06/2015	03/01/2028	0	10,500,000	1.0540	0	0	54,336	0		0	0	0	0	0	171,487		105
DEUTSCHE BANK Fixed Rate Interest Rate Swap	Cummins Engine 231021AJ5	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	11/06/2015	03/01/2028	0	10,500,000	(2.3970)	0	1,557,714	(125,843)	983,332		983,332	0	0	0	0	0		105
DEUTSCHE BANK Variable Rate Interest Rate Swap	WELLS FARGO & COMPANY 94974BFY1	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	10/07/2015	06/03/2026	0	4,500,000	1.2181	0	0	24,200	0		0	0	0	0	0	67,218		105
DEUTSCHE BANK Fixed Rate Interest Rate Swap	WELLS FARGO & COMPANY 94974BFY1	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	10/07/2015	06/03/2026	0	4,500,000	(2.1190)	0	(429,646)	(47,942)	(271,221)		(271,221)	0	0	0	0	0		105
DEUTSCHE BANK Variable Rate Interest Rate Swap	Kohls Corp 500255AT1	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	11/06/2015	12/15/2023	0	9,000,000	1.1312	0	0	48,607	0		0	0	0	0	0	114,360		104
DEUTSCHE BANK Fixed Rate Interest Rate Swap	Kohls Corp 500255AT1	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	11/06/2015	12/15/2023	0	9,000,000	(2.0980)	0	146,418	(94,410)	92,429		92,429	0	0	0	0	0		104
DOMINION ENERGY GAS HOLDI Variable Rate Interest Rate Swap	DOMINION ENERGY GAS HOLDINGS 257375AH8	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	01/07/2015	12/15/2024	0	4,700,000	1.1312	0	0	25,383	0		0	0	0	0	0	64,178		103
DOMINION ENERGY GAS HOLDI Fixed Rate Interest Rate Swap	DOMINION ENERGY GAS HOLDINGS 257375AH8	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	01/07/2015	12/15/2024	0	4,700,000	(2.0620)	0	(285,662)	(48,457)	(180,329)		(180,329)	0	0	0	0	0		103
EBay Inc Variable Rate Interest Rate Swap	EBay Inc 278642AL7	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	12/11/2014	08/01/2024	0	4,500,000	1.1696	0	0	24,094	0		0	0	0	0	0	59,894		115
EBay Inc Fixed Rate Interest Rate Swap	EBay Inc 278642AL7	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	12/11/2014	08/01/2024	0	4,500,000	(2.2880)	0	863,522	(51,480)	545,113		545,113	0	0	0	0	0		115
GEORGIA-PACIFIC LLC Variable Rate Interest Rate Swap	GEORGIA-PACIFIC LLC 37331NAH4	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	01/08/2015	03/01/2025	0	4,500,000	1.0540	0	0	23,287	0		0	0	0	0	0	62,311		101
GEORGIA-PACIFIC LLC Fixed Rate Interest Rate Swap	GEORGIA-PACIFIC LLC 37331NAH4	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	01/08/2015	03/01/2025	0	4,500,000	(2.1440)	0	224,160	(48,240)	141,504		141,504	0	0	0	0	0		101
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap	Gilead Sciences Inc 375558BF9	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	10/08/2015	03/01/2026	0	4,500,000	1.0540	0	0	23,287	0		0	0	0	0	0	66,249		102
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap	Gilead Sciences Inc 375558BF9	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	10/08/2015	03/01/2026	0	4,500,000	(2.1120)	0	(135,442)	(47,520)	(85,500)		(85,500)	0	0	0	0	0		102
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap	Horace Mann Educators 440327AK0	D 1	Interest Rate	London Clearing House 549300035Z3DHK2T4A54	11/18/2015	12/01/2025	0	8,500,000	1.0540	0	0	43,986	0		0	0	0	0	0	123,319		105
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap	Horace Mann Educators 440327AK0	D 1	Interest Rate	London Clearing House 549300035Z3DHK2T4A54	11/18/2015	12/01/2025	0	8,500,000	(2.1420)	0	(254,561)	(91,035)	(160,696)		(160,696)	0	0	0	0	0		105
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap	Celgene Corp 151020AP9	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	10/08/2015	05/15/2024	0	4,500,000	1.1818	0	0	23,596	0		0	0	0	0	0	58,995		104
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap	Celgene Corp 151020AP9	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	10/08/2015	05/15/2024	0	4,500,000	(1.9550)	0	(423,234)	(43,988)	(267,173)		(267,173)	0	0	0	0	0		104
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap	COOPERATIEVE RABOBANK UA 21685WDF1	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	11/05/2015	11/15/2022	0	4,500,000	1.1818	0	0	23,596	0		0	0	0	0	0	52,164		98

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central	5 Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap	COOPERATIEVE RABOBANK UA 21685WDF1	D 1	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	11/05/2015	11/15/2022	0	4,500,000	(1.8800)	0	(225,100)	(42,300)	(142,098)	...	(142,098)	0	0	0	0	0		98
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap	PNC BANK NA 69349LAG3	D 1	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	11/05/2015	11/01/2022	0	9,000,000	1.1696	0	0	47,967	0	...	0	0	0	0	0	103,950		101
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap	PNC BANK NA 69349LAG3	D 1	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	11/05/2015	11/01/2022	0	9,000,000	(1.8650)	0	(483,149)	(84,391)	(304,995)	...	(304,995)	0	0	0	0	0		101
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap	Janus Capital Group Inc 47102XAJ4	D 1	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	10/08/2015	08/01/2025	0	7,500,000	1.1696	0	0	39,972	0	...	0	0	0	0	0	106,635		102
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap	Janus Capital Group Inc 47102XAJ4	D 1	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	10/08/2015	08/01/2025	0	7,500,000	(2.0700)	0	(187,085)	(77,625)	(118,101)	...	(118,101)	0	0	0	0	0		102
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap	Morgan Stanley 6174468C6	D 1	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	08/04/2015	07/23/2025	0	4,600,000	1.1532	0	0	24,935	0	...	0	0	0	0	0	65,313		102
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap	Morgan Stanley 6174468C6	D 1	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	08/04/2015	07/23/2025	0	4,600,000	(2.2850)	0	723,715	(51,971)	456,857	...	456,857	0	0	0	0	0		102
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap	Yamana Gold Inc 98462YAB6	D 1	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	08/06/2015	07/15/2024	0	2,300,000	1.1584	0	0	12,583	0	...	0	0	0	0	0	30,517		103
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap	Yamana Gold Inc 98462YAB6	D 1	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	08/06/2015	07/15/2024	0	2,300,000	(2.2600)	0	408,926	(26,568)	258,141	...	258,141	0	0	0	0	0		103
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap	OAKLAND CA REDEV SUCCESSOR AGY 67232TAU9	D 1	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	08/10/2015	09/01/2023	0	850,000	1.0546	0	0	4,399	0	...	0	0	0	0	0	10,556		100
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap	OAKLAND CA REDEV SUCCESSOR AGY 67232TAU9	D 1	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	08/10/2015	09/01/2023	0	850,000	(2.1760)	0	117,604	(9,248)	74,240	...	74,240	0	0	0	0	0		100
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap	AP MOELLER-MAERSK A/S 00203QAD9	D 1	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	10/08/2015	09/28/2025	0	8,750,000	1.1513	0	0	47,425	0	...	0	0	0	0	0	125,620		103
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap	AP MOELLER-MAERSK A/S 00203QAD9	D 1	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	10/08/2015	09/28/2025	0	8,750,000	(2.0800)	0	(366,411)	(91,000)	(231,303)	...	(231,303)	0	0	0	0	0		103
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap	CML RANCHO SAN DIEGO LNCOMM$TG 0210692	B	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	04/23/2015	06/30/2027	0	10,000,000	1.2964	0	0	54,483	0	...	0	0	0	0	0	158,114		117
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap	CML RANCHO SAN DIEGO LNCOMM$TG 0210692	B	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	04/23/2015	06/30/2027	0	10,000,000	(2.1805)	0	(1,062,722)	(109,025)	(670,861)	...	(670,861)	0	0	0	0	0		117
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap	INGRAM MICRO INC 457153AG9	D 1	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	02/05/2015	12/15/2024	0	4,375,000	1.1312	0	0	23,628	0	...	0	0	0	0	0	59,741		103
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap	INGRAM MICRO INC 457153AG9	D 1	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	02/05/2015	12/15/2024	0	4,375,000	(1.9475)	0	(632,877)	(42,602)	(399,514)	...	(399,514)	0	0	0	0	0		103
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap	International Paper Co 460146CL5	D 1	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	02/17/2016	01/15/2026	0	8,250,000	1.1584	0	0	45,133	0	...	0	0	0	0	0	120,558		102
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap	International Paper Co 460146CL5	D 1	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	02/17/2016	01/15/2026	0	8,250,000	(1.6735)	0	(3,110,414)	(70,566)	(1,963,500)	...	(1,963,500)	0	0	0	0	0		102
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap	DIGNITY HEALTH 254010AD3	D 1	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	11/05/2015	11/01/2024	0	9,250,000	1.1696	0	0	49,300	0	...	0	0	0	0	0	125,269		103
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap	DIGNITY HEALTH 254010AD3	D 1	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	11/05/2015	11/01/2024	0	9,250,000	(2.0425)	0	(533,570)	(94,990)	(336,825)	...	(336,825)	0	0	0	0	0		103
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap	OAKLAND CA REDEV SUCCESSOR AGY 67232TAW5	D 1	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	08/10/2015	09/01/2025	0	550,000	1.0546	0	0	2,846	0	...	0	0	0	0	0	7,860		101
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap	OAKLAND CA REDEV SUCCESSOR AGY 67232TAW5	D 1	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	08/10/2015	09/01/2025	0	550,000	(2.3370)	0	100,561	(6,427)	63,481	...	63,481	0	0	0	0	0		101
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap	Raytheon Co 755111AP6	D 1	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	11/05/2015	11/01/2028	0	8,000,000	1.1696	0	0	42,637	0	...	0	0	0	0	0	134,677		106
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap	Raytheon Co 755111AP6	D 1	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	11/05/2015	11/01/2028	0	8,000,000	(2.3150)	0	(144,935)	(93,114)	(91,493)	...	(91,493)	0	0	0	0	0		106
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap	United Technologies Corp 913017AT6	D 1	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	11/05/2015	08/01/2028	0	10,000,000	1.1696	0	0	53,296	0	...	0	0	0	0	0	166,479		107
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap	United Technologies Corp 913017AT6	D 1	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	11/05/2015	08/01/2028	0	10,000,000	(2.3050)	0	432,330	(115,250)	272,916	...	272,916	0	0	0	0	0		107
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap	Eaton Vance Corp 278265AD5	D 1	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	06/19/2015	06/15/2023	0	9,250,000	1.2456	0	0	49,933	0	...	0	0	0	0	0	112,895		103
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap	Eaton Vance Corp 278265AD5	D 1	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	06/19/2015	06/15/2023	0	9,250,000	(2.2010)	0	926,340	(101,796)	584,767	...	584,767	0	0	0	0	0		103
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap	HUDSONS BAY SIMON JV TRUST SERIES 2015HB7 CLASS (CMBS) A7 44422PAU6	D 1	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	11/05/2015	08/05/2022	0	14,000,000	1.1712	0	0	72,986	0	...	0	0	0	0	0	158,039		104
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap	HUDSONS BAY SIMON JV TRUST SERIES 2015HB7 CLASS (CMBS) A7 44422PAU6	D 1	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	11/05/2015	08/05/2022	0	14,000,000	(1.8175)	0	(250,644)	(129,345)	(158,223)	...	(158,223)	0	0	0	0	0		104
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap	Mattel Inc 577081AY8	D 1	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	11/05/2015	03/15/2023	0	4,750,000	1.1312	0	0	25,654	0	...	0	0	0	0	0	56,744		101
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap	Mattel Inc 577081AY8	D 1	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	11/05/2015	03/15/2023	0	4,750,000	(1.9100)	0	(37,325)	(45,363)	(23,562)	...	(23,562)	0	0	0	0	0		101

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap	LOS ANGELES CNTY CA REDEV REFU 54465AFT4	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	07/28/2015	08/01/2024	0	3,600,000	1.1696	0	0	19,187	0		0	0	0	0	0	47,916		106
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap	LOS ANGELES CNTY CA REDEV REFU 54465AFT4	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	07/28/2015	08/01/2024	0	3,600,000	(2.2680)	0	637,713	(40,824)	402,566		402,566	0	0	0	0	0		106
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap	National Fuel Gas Co 636180BM2	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	06/22/2015	07/15/2025	0	8,250,000	1.1584	0	0	45,133	0		0	0	0	0	0	116,976		104
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap	National Fuel Gas Co 636180BM2	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	06/22/2015	07/15/2025	0	8,250,000	(2.4800)	0	2,649,176	(104,573)	1,672,336		1,672,336	0	0	0	0	0		104
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap	Harley Davidson Inc 412822AD0	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	08/04/2015	07/28/2025	0	4,600,000	1.1718	0	0	24,565	0		0	0	0	0	0	65,369		102
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap	Harley Davidson Inc 412822AD0	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	08/04/2015	07/28/2025	0	4,600,000	(2.3050)	0	780,580	(53,899)	492,754		492,754	0	0	0	0	0		102
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap	ROLLS-ROYCE PLC 77578JAB4	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	10/06/2015	10/14/2025	0	6,250,000	1.1584	0	0	34,501	0		0	0	0	0	0	89,970		104
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap	ROLLS-ROYCE PLC 77578JAB4	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	10/06/2015	10/14/2025	0	6,250,000	(2.0600)	0	(601,056)	(66,163)	(379,426)		(379,426)	0	0	0	0	0		104
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap	Celgene Corp 151020AS3	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	08/03/2015	08/15/2025	0	6,000,000	1.1818	0	0	31,462	0		0	0	0	0	0	85,513		102
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap	Celgene Corp 151020AS3	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	08/03/2015	08/15/2025	0	6,000,000	(2.2550)	0	732,394	(67,650)	462,335		462,335	0	0	0	0	0		102
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap	UnitedHealth Group Inc 91324PCP5	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	07/28/2015	07/15/2025	0	3,750,000	1.1584	0	0	20,515	0		0	0	0	0	0	53,171		104
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap	UnitedHealth Group Inc 91324PCP5	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	07/28/2015	07/15/2025	0	3,750,000	(2.3430)	0	779,066	(44,908)	491,798		491,798	0	0	0	0	0		104
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap	OAKLAND CA REDEV SUCCESSOR AGY 67232TAV7	D 1	Interest Rate	London Clearing House 549300035Z3DHK2T4A54	08/10/2015	09/01/2024	0	850,000	1.0546	0	0	4,399	0		0	0	0	0	0	11,380		92
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap	OAKLAND CA REDEV SUCCESSOR AGY 67232TAV7	D 1	Interest Rate	London Clearing House 549300035Z3DHK2T4A54	08/10/2015	09/01/2024	0	850,000	(2.2650)	0	137,917	(9,626)	87,062		87,062	0	0	0	0	0		92
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap	CF INDUSTRIES INC 12527GAC7	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	08/04/2015	06/01/2023	0	2,500,000	1.0540	0	0	12,937	0		0	0	0	0	0	30,412		99
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap	CF INDUSTRIES INC 12527GAC7	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	08/04/2015	06/01/2023	0	2,500,000	(2.1030)	0	119,014	(26,288)	75,130		75,130	0	0	0	0	0		99
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap	Comerica Bank 200339DX4	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	08/04/2015	07/27/2025	0	4,500,000	1.1704	0	0	24,058	0		0	0	0	0	0	63,937		101
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap	Comerica Bank 200339DX4	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	08/04/2015	07/27/2025	0	4,500,000	(2.2860)	0	700,322	(51,435)	442,089		442,089	0	0	0	0	0		101
KEYSIGHT TECHNOLOGIES Variable Rate Interest Rate Swap	49338LAA1	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	01/22/2015	10/30/2024	0	4,500,000	1.1718	0	0	23,909	0		0	0	0	0	0	60,930		106
KEYSIGHT TECHNOLOGIES Fixed Rate Interest Rate Swap	49338LAA1	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	01/22/2015	10/30/2024	0	4,500,000	(2.0100)	0	(356,281)	(45,225)	(224,908)		(224,908)	0	0	0	0	0		106
KLA-Tencor Corp Variable Rate Interest Rate Swap	KLA-Tencor Corp 482480AE0	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	01/08/2015	11/01/2024	0	4,500,000	1.1696	0	0	23,983	0		0	0	0	0	0	60,942		103
KLA-Tencor Corp Fixed Rate Interest Rate Swap	KLA-Tencor Corp 482480AE0	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	01/08/2015	11/01/2024	0	4,500,000	(2.1280)	0	22,736	(48,146)	14,352		14,352	0	0	0	0	0		103
L-3 Communications Corp Variable Rate Interest Rate Swap	L-3 Communications Corp 502413BD8	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	12/11/2014	05/28/2024	0	4,500,000	1.2004	0	0	23,734	0		0	0	0	0	0	59,150		114
L-3 Communications Corp Fixed Rate Interest Rate Swap	L-3 Communications Corp 502413BD8	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	12/11/2014	05/28/2024	0	4,500,000	(2.2730)	0	538,311	(51,711)	339,818		339,818	0	0	0	0	0		114
MORGAN STANLEY BAML TRUST Variable Rate Interest Rate Swap	MORGAN STANLEY BAML TRUST SERIES 2014C19 CLASS (CMBS) AS 61764PBW1	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	02/05/2015	11/15/2024	0	3,750,000	1.1818	0	0	19,664	0		0	0	0	0	0	50,919		97
MORGAN STANLEY BAML TRUST Fixed Rate Interest Rate Swap	MORGAN STANLEY BAML TRUST SERIES 2014C19 CLASS (CMBS) AS 61764PBW1	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	02/05/2015	11/15/2024	0	3,750,000	(1.9425)	0	(510,730)	(36,422)	(322,407)		(322,407)	0	0	0	0	0		97
Medtronic PLC Variable Rate Interest Rate Swap	585055BM7	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	12/11/2014	03/15/2025	0	4,700,000	1.2456	0	0	25,497	0		0	0	0	0	0	65,245		112
Medtronic PLC Fixed Rate Interest Rate Swap	585055BM7	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	12/11/2014	03/15/2025	0	4,700,000	(2.3340)	0	902,508	(54,849)	569,723		569,723	0	0	0	0	0		112
Oceaneering Intl Inc Variable Rate Interest Rate Swap	Oceaneering Intl Inc 675232AA0	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	12/11/2014	11/15/2024	0	4,400,000	1.1818	0	0	23,183	0		0	0	0	0	0	59,745		104
Oceaneering Intl Inc Fixed Rate Interest Rate Swap	Oceaneering Intl Inc 675232AA0	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	12/11/2014	11/15/2024	0	4,400,000	(2.3100)	0	586,811	(50,820)	370,434		370,434	0	0	0	0	0		104
Pitney Bowes Inc Variable Rate Interest Rate Swap	Pitney Bowes Inc 724479AJ9	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	01/22/2015	03/15/2024	0	5,500,000	1.2456	0	0	29,690	0		0	0	0	0	0	71,226		104
Pitney Bowes Inc Fixed Rate Interest Rate Swap	Pitney Bowes Inc 724479AJ9	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	01/22/2015	03/15/2024	0	5,500,000	(1.9700)	0	(159,681)	(54,175)	(100,801)		(100,801)	0	0	0	0	0		104
Quest Diagnostics Inc Variable Rate Interest Rate Swap	Quest Diagnostics Inc 74834LAV2	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	11/06/2014	04/01/2024	0	4,650,000	1.2986	0	0	15,427	0		0	0	0	0	0	60,418		104

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Quest Diagnostics Inc Fixed Rate Interest Rate Swap	Quest Diagnostics Inc 74834LAV2	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	11/06/2014	04/01/2024	0	4,650,000	(2.4630)	0	1,407,410	(57,583)	888,451		888,451	0	0	0	0	0		104
SELECT INCOME REIT Variable Rate Interest Rate Swap	SELECT INCOME REIT 81618TAC4	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	02/05/2015	02/01/2025	0	4,250,000	1.1696	0	0	22,651	0		0	0	0	0	0	58,529		103
SELECT INCOME REIT Fixed Rate Interest Rate Swap	SELECT INCOME REIT 81618TAC4	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	02/05/2015	02/01/2025	0	4,250,000	(1.9565)	0	(367,372)	(41,576)	(231,909)		(231,909)	0	0	0	0	0		103
Southwestern Energy Co Variable Rate Interest Rate Swap	Southwestern Energy Co 845467AL3	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	01/22/2015	01/23/2025	0	8,750,000	1.1532	0	0	47,431	0		0	0	0	0	0	120,324		107
Southwestern Energy Co Fixed Rate Interest Rate Swap	Southwestern Energy Co 845467AL3	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	01/22/2015	01/23/2025	0	8,750,000	(2.0260)	0	(240,305)	(87,653)	(151,697)		(151,697)	0	0	0	0	0		107
Stifel Financial Corp Variable Rate Interest Rate Swap	Stifel Financial Corp 860630AD4	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	01/23/2015	07/18/2024	0	4,000,000	1.1584	0	0	21,366	0		0	0	0	0	0	53,104		103
Stifel Financial Corp Fixed Rate Interest Rate Swap	Stifel Financial Corp 860630AD4	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	01/23/2015	07/18/2024	0	4,000,000	(1.9270)	0	(275,364)	(38,540)	(173,828)		(173,828)	0	0	0	0	0		103
VENTAS REALTY LP Variable Rate Interest Rate Swap	VENTAS REALTY LP 92277GAE7	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	01/08/2015	02/01/2025	0	4,500,000	1.1696	0	0	23,983	0		0	0	0	0	0	61,972		103
VENTAS REALTY LP Fixed Rate Interest Rate Swap	VENTAS REALTY LP 92277GAE7	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	01/08/2015	02/01/2025	0	4,500,000	(2.1430)	0	268,263	(48,218)	169,345		169,345	0	0	0	0	0		103
WELLS FARGO & COMPANY Variable Rate Interest Rate Swap	WELLS FARGO & COMPANY 94974BFY1	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	11/06/2014	06/03/2026	0	4,550,000	1.2181	0	0	24,572	0		0	0	0	0	0	67,965		105
WELLS FARGO & COMPANY Fixed Rate Interest Rate Swap	WELLS FARGO & COMPANY 94974BFY1	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	11/06/2014	06/03/2026	0	4,550,000	(2.6430)	0	1,628,040	(60,462)	1,027,727		1,027,727	0	0	0	0	0		105
0859999. Total-Swaps-Hedging Effective-Interest Rate										0	11,329,276	(2,766,463)	7,151,790	XX	7,151,790	0	0	0	0	7,339,343	XXX	XXX
0909999. Total-Swaps-Hedging Effective										0	11,329,276	(2,766,463)	7,151,790	XX	7,151,790	0	0	0	0	7,339,343	XXX	XXX
1159999. Total-Swaps-Interest Rate										0	11,329,276	(2,766,463)	7,151,790	XX	7,151,790	0	0	0	0	7,339,343	XXX	XXX
1209999. Total-Swaps										0	11,329,276	(2,766,463)	7,151,790	XX	7,151,790	0	0	0	0	7,339,343	XXX	XXX
1399999. Total-Hedging Effective										332,669,467	119,633,127	(2,766,463)	329,077,061	XX	329,077,061	93,822,975	0	0	0	7,339,343	XXX	XXX
1449999. TOTAL										332,669,467	119,633,127	(2,766,463)	329,077,061	XX	329,077,061	93,822,975	0	0	0	7,339,343	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
0001	The hedge effectiveness cannot be measured at inception. At 06/30/2017 The change in fair value of the derivative hedging instrument is 100% of the opposite change in the fair value of the hedged item attributable to the hedged risk, which is within the 80-125 percent range allowed.

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule / Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Fair Value	14 Book/Adjusted Carrying Value	Highly Effective Hedges 15 Cumulative Variation Margin	Highly Effective Hedges 16 Deferred Variation Margin	Highly Effective Hedges 17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	18 Cumulative Variation Margin for All Other Hedges	19 Change in Variation Margin Gain (Loss) Recognized in Current Year	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Year-end (b)	22 Value of One (1) Point
Long Futures																					
Hedging Effective																					
MESU....	100	5,041,500	Mini MSCI EMg Mkt Dec14.....	Fixed Annuity Hedge..............	N/A.........	Equity/Index	09/15/2017	NYF...................... 549300UF4R84F48NCH34.	06/29/2017	.....999.5200	..1,008.3000	1,094,182	1,094,182	43,900	0	0	0	43,900	200,000	0001	50
RTAU.....	64	4,525,760	RUSSELL 2000 MINI.............	Fixed Annuity Hedge..............	N/A.........	Equity/Index	09/15/2017	NYF...................... 549300UF4R84F48NCH34.	06/29/2017	..1,414.1422	..1,414.3000	700,277	700,277	505	0	0	0	505	214,400	0001	50
ESU7.....	305	#########	S&P500 EMINI FUT...............	Fixed Annuity Hedge..............	N/A.........	Equity/Index	09/15/2017	CME..................... SNZ20JLFK8MNNCLQOF39	06/12/2017	..2,422.4377	..2,420.9000	3,337,255	3,337,255	........(23,450)	0	0	0	..........(23,450)	1,281,000	0001	50
1279999. Total-Long Futures-Hedging Effective												5,131,714	5,131,714	20,955	0	0	0	20,955	1,695,400	XXX	XXX
1329999. Total-Long Futures												5,131,714	5,131,714	20,955	0	0	0	20,955	1,695,400	XXX	XXX
1399999. Total-Hedging Effective												5,131,714	5,131,714	20,955	0	0	0	20,955	1,695,400	XXX	XXX
1449999. TOTAL												5,131,714	5,131,714	20,955	0	0	0	20,955	1,695,400	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
JP Morgan	1,905,688	3,185,529	5,110,759
Total Net Cash Deposits	1,905,688	3,185,529	5,110,759

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	The hedge effectiveness cannot be measured at inception. At 06/30/17 The change in fair value of the derivative hedging instrument is 100% of the opposite change in the fair value of the hedged item attributable to the hedged risk, which is within the 80-125 percent range allowed.

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
					5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives												
0199999. Aggregate Sum of Exchange Traded		XXX	XXX	XXX	5,131,714	0	5,131,714	5,131,714	0	0	1,695,400	1,695,400
NAIC 1 Designation												
Bank of America	EYKN6V0ZCB8VD9IULB80	Y	Y	138,017,886	310,985,898	(175,098,608)	0	310,985,898	(175,098,608)	0	0	0
Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	Y	Y	6,030,000	59,551,233	(33,484,227)	20,037,006	59,551,233	(33,484,227)	20,037,006	0	0
Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	Y	Y	107,711,000	219,344,232	(109,821,541)	1,811,691	219,344,232	(109,821,541)	1,811,691	0	0
Deutsche Bank	7LTWFZYICNSX8D621K86	Y	Y	5,370,000	14,972,679	(10,363,861)	0	14,972,679	(10,363,861)	0	0	0
JP Morgan Chase & Co	8I5DZWZKVSZI1NUHU748	Y	Y	0	27,857,732	(18,904,271)	8,953,461	27,857,732	(18,904,271)	8,953,461	0	0
RBC Capital Markets	ES7IP3U3RHIGC71XBU11	Y	Y	35,200,000	85,627,077	(48,741,072)	1,686,005	85,627,077	(48,741,072)	1,686,005	0	0
0299999. Total NAIC 1 Designation				292,328,886	718,338,851	(396,413,580)	32,488,163	718,338,851	(396,413,580)	32,488,163	0	0
0899999. Aggregate Sum of Central Clearinghouse	XXX	XXX	XXX	0	7,151,790	0	7,151,790	7,151,790	0	7,151,790	7,339,343	7,339,343
0999999. Gross Totals				292,328,886	730,622,355	(396,413,580)	44,771,667	730,622,355	(396,413,580)	39,639,953	9,034,743	9,034,743
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					730,622,355	(396,413,580)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

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)
Collateral Pledged by Reporting Entity									
J.P. Morgan Securities LLC	ZBUT11V806EZRVTWT807	TREASURY	912828 G2 0	United States Treasury	15,986,080	16,000,000	16,001,132	11/15/2017.	IV
J.P. Morgan Securities LLC	ZBUT11V806EZRVTWT807	TREASURY	912828 H3 7	United States Treasury	5,491,640	5,500,000	5,498,071	01/15/2018.	IV
J.P. Morgan Securities LLC	ZBUT11V806EZRVTWT807	CASH			7,151,790	7,151,790	7,151,790		V
J.P. Morgan Securities LLC	ZBUT11V806EZRVTWT807	CASH			5,110,759	5,110,759	5,110,759		V
0199999. Totals					33,740,269	33,762,549	33,761,752	XXX	XXX
Collateral Pledged to Reporting Entity									
Bank of America	EYKN6V0ZCB8VD9IULB80	TREASURY	912810 QK 7	United States Treasury 3 7/8% Due 8/15/2040 FA15	28,395,217	23,576,000	XXX	08/15/2040.	IV
Bank of America	EYKN6V0ZCB8VD9IULB80	TREASURY	912810 RC 4	United States Treasury 3 5/8% Due 8/15/2043 FA15	7,408,285	6,365,000	XXX	08/15/2043.	IV
Bank of America	EYKN6V0ZCB8VD9IULB80	TREASURY	912810 RE 0	United States Treasury 3 5/8% Due 2/15/2044 FA15	30,446,649	26,116,000	XXX	02/15/2044.	IV
Bank of America	EYKN6V0ZCB8VD9IULB80	TREASURY	912810 RG 5	United States Treasury 3 3/8% Due 5/15/2044 MN15	5,389,477	4,860,000	XXX	05/15/2045.	IV
Bank of America	EYKN6V0ZCB8VD9IULB80	TREASURY	912810 RP 5	United States Treasury 3% Due 11/15/2045 MN15	3,651,067	6,695,000	XXX	11/15/2045.	IV
Bank of America	EYKN6V0ZCB8VD9IULB80	TREASURY	912810 RS 9	United States Treasury 2 1/2% Due 5/15/2046 MN15	60,179,395	64,468,000	XXX	05/15/2046.	IV
Bank of America	EYKN6V0ZCB8VD9IULB80	TREASURY	912828 P2 0	United States Treasury 0 3/4% Due 1/31/2018 JJ31	1,221,781	1,221,000	XXX	01/31/2018.	IV
Bank of America	EYKN6V0ZCB8VD9IULB80	TREASURY	912828 QY 9	United States Treasury 2 1/4% Due 7/31/2018 JJ31	111,093	109,000	XXX	07/31/2018.	IV
Bank of America	EYKN6V0ZCB8VD9IULB80	TREASURY	912828 TJ 9	United States Treasury 1 5/8% Due 8/15/2022 FA15	1,214,922	1,224,000	XXX	08/15/2022.	IV
Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	CASH		CASH	6,030,000	6,030,000	XXX		V
Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	CASH		CASH	107,711,000	107,711,000	XXX		V
RBC Capital Markets	ES7IP3U3RHIGC71XBU11	CASH		CASH	35,200,000	35,200,000	XXX		V
Deutsche Bank	7LTWFZYICNSX8D621K86	CASH		CASH	5,370,000	5,370,000	XXX		V
0299999. Totals					292,328,886	288,945,000	XXX	XXX	XXX

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
JP Morgan Chase Bank	New York, NY		0.000	0	0	(20,315,473)	(63,477,402)	7,564,631	XXX
JP Morgan Chase Bank	Dallas, TX		0.000	0	0	(1,841,047)	759,419	954,503	XXX
JP Morgan Chase Bank	San Antonio, TX		0.000	0	0	(23,308,822)	(14,893,867)	(16,600,747)	XXX
State Street Bank	Boston, MA		0.000	0	0	284,081	36,545	257	XXX
BNY Mellon	Pittsburgh, PA		0.000	0	0	5,542,688	3,919,341	3,240,210	XXX
0199999. Total Open Depositories		XXX	XXX	0	0	(39,638,573)	(73,655,963)	(4,841,146)	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	(39,638,573)	(73,655,963)	(4,841,146)	XXX
0599999. Total Cash		XXX	XXX	0	0	(39,638,573)	(73,655,963)	(4,841,146)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
U.S. Government Bonds - Issuer Obligations							
US Treasury	SD	06/19/2017	0.995	09/14/2017	107,776	0	36
0199999. U.S. Government Bonds - Issuer Obligations					107,776	0	36
0599999. Total - U.S. Government Bonds					107,776	0	36
Bonds - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivision - Issuer Obligations							
FHLB		06/30/2017	0.650	07/03/2017	49,997,292	903	0
FHLB		06/30/2017	0.650	07/03/2017	32,998,213	596	0
FHLB		06/30/2017	0.450	07/05/2017	48,996,938	612	0
2599999. U.S. Special Revenue & Special Assessment Obligations - Issuer Obligations					131,992,443	2,111	0
3199999. Total - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations					131,992,443	2,111	0
Total Bonds							
7799999. Subtotals - Issuer Obligations					132,100,219	2,111	36
8399999. Subtotals - Bonds					132,100,219	2,111	36
8699999. Total - Cash Equivalents					132,100,219	2,111	36