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

September 30, 2017

2017

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QUARTERLY STATEMENT

As of September 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	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 #	SVP	Eric Stephen Plasse	VP
Michael Craig Fowler	VP	Louis Don Puglisi	VP
Pamela Newcomb Blalock	VP	Eric (nmn) Lopez	VP
Joyce Bloom LaRosa	VP	Angela Marie McCraw	VP

DIRECTORS OR TRUSTEES

Mehran (nmn) Assadi	Elizabeth Hill MacGowan	Angela Marie McCraw	Robert Earl Cotton
Susan Jane Jennings #			

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.

(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 9th day of November 2017

Janice D. 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	13,145,757,448	0	13,145,757,448	12,077,811,798
2. Stocks:				
2.1 Preferred stocks	11,700,000	0	11,700,000	11,700,000
2.2 Common stocks	66,089,262	0	66,089,262	82,690,473
3. Mortgage loans on real estate:				
3.1 First liens	2,768,554,031	0	2,768,554,031	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)	0	0	0	6,044,327
4.3 Properties held for sale (less $.....0 encumbrances)	4,340,000	0	4,340,000	0
5. Cash ($.....1,351,660), cash equivalents ($.....0) and short-term investments ($.....64,200,000)	65,551,660	0	65,551,660	125,886,248
6. Contract loans (including $.....0 premium notes)	337,105,406	0	337,105,406	308,893,685
7. Derivatives	771,460,214	0	771,460,214	769,360,113
8. Other invested assets	602,248,608	0	602,248,608	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	554,019	0	554,019	648,783
12. Subtotals, cash and invested assets (Lines 1 to 11)	17,773,360,648	0	17,773,360,648	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	150,160,103	0	150,160,103	133,183,755
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	1,120,030	0	1,120,030	1,291,696
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....0 earned but unbilled premiums)	16,525,274	0	16,525,274	14,761,538
15.3 Accrued retrospective premiums ($.....0) and contracts subject to redetermination ($.....0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	1,428,510	0	1,428,510	922,630
16.2 Funds held by or deposited with reinsured companies	4,063	0	4,063	1,170
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2 Net deferred tax asset	90,019,093	17,271,877	72,747,216	68,952,016
19. Guaranty funds receivable or on deposit	714,430	0	714,430	714,430
20. Electronic data processing equipment and software	70,582	64,200	6,382	9,254
21. Furniture and equipment, including health care delivery assets ($.....0)	325,020	325,020	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	500,398	0	500,398	0
24. Health care ($.....0) and other amounts receivable	44,711,137	44,711,137	0	0
25. Aggregate write-ins for other than invested assets	14,967,990	961,662	14,006,328	13,618,286
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	18,093,907,278	63,333,896	18,030,573,382	16,805,443,841
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	18,093,907,278	63,333,896	18,030,573,382	16,805,443,841

DETAILS OF WRITE-INS

1101. Other Real Estate Deposits	554,019	0	554,019	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)	554,019	0	554,019	648,783
2501. Corporate Owned Life Insurance	12,821,979	0	12,821,979	12,668,898
2502. Items not allocated	954,250	131,065	823,185	656,749
2503. Other Assets	361,164	0	361,164	292,639
2598. Summary of remaining write-ins for Line 25 from overflow page	830,597	830,597	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	14,967,990	961,662	14,006,328	13,618,286

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....13,902,825,640 less $.....0 included in Line 6.3 (including $.....0 Modco Reserve)	13,902,825,640	13,140,489,140
2.	Aggregate reserve for accident and health contracts (including $.....0 Modco Reserve)	480,136	526,491
3.	Liability for deposit-type contracts (including $.....0 Modco Reserve)	1,442,165,696	1,263,832,394
4.	Contract claims:		
	4.1 Life	8,807,962	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)	118,436	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 $.....1,421 accident and health premiums	181,785	198,242
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	612,844	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	57,462,075	59,604,296
10.	Commissions to agents due or accrued - life and annuity contracts $.....4,543,874, accident and health $.....0 and deposit-type contract funds $.....0	4,543,874	7,086,379
11.	Commissions and expense allowances payable on reinsurance assumed	(14,066)	(946)
12.	General expenses due or accrued	6,527,759	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	3,526,725	4,046,718
15.1	Current federal and foreign income taxes, including $.....0 on realized capital gains (losses)	20,430,426	42,324,778
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	2,044,484	2,330,636
17.	Amounts withheld or retained by company as agent or trustee	530,919	1,059,051
18.	Amounts held for agents' account, including $.....0 agents' credit balances	1,629,407	2,215,200
19.	Remittances and items not allocated	19,634,750	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 $.....0	0	0
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	136,572,309	116,449,489
	24.02 Reinsurance in unauthorized and certified ($.....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	8,735,175	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	713,340,237	478,229,475
	24.08 Derivatives	428,418,384	473,096,121
	24.09 Payable for securities	68,754,527	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	34,573,921	68,428,635
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	16,861,913,405	15,737,562,378
27.	From Separate Accounts statement	0	0
28.	Total liabilities (Lines 26 and 27)	16,861,913,405	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)	951,687,863	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)	1,165,659,977	1,064,881,462
38.	Totals of Lines 29, 30 and 37	1,168,659,977	1,067,881,462
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	18,030,573,382	16,805,443,840

DETAILS OF WRITE-INS

2501.	LIHTC Commitments	27,139,458	62,022,072
2502.	Uncashed checks pending escheatment	6,592,321	5,539,398
2503.	Guaranty fund	842,142	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)	34,573,921	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	1,253,642,959	1,336,115,434	1,261,379,763
2. Considerations for supplementary contracts with life contingencies	101,969	127,707	138,206
3. Net investment income	726,437,008	553,856,224	780,376,779
4. Amortization of Interest Maintenance Reserve (IMR)	6,600,607	5,089,861	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	30,941,749	1,980,798	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	2,076,435	440,005	795,562
9. Totals (Lines 1 to 8.3)	2,019,800,727	1,897,610,029	2,095,984,483
10. Death benefits	47,197,470	49,119,504	62,168,081
11. Matured endowments (excluding guaranteed annual pure endowments)	933,286	(42,607)	558,626
12. Annuity benefits	67,793,234	63,823,670	81,499,235
13. Disability benefits and benefits under accident and health contracts	876,346	972,111	1,233,658
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15. Surrender benefits and withdrawals for life contracts	579,736,181	548,173,913	748,876,093
16. Group conversions	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	24,821,248	18,336,783	25,340,858
18. Payments on supplementary contracts with life contingencies	129,273	124,392	184,054
19. Increase in aggregate reserves for life and accident and health contracts	762,193,652	735,802,246	483,490,436
20. Totals (Lines 10 to 19)	1,483,680,690	1,416,310,011	1,403,351,043
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	242,324,490	212,243,747	291,926,054
22. Commissions and expense allowances on reinsurance assumed	0	0	0
23. General insurance expenses	60,096,561	55,975,307	88,845,235
24. Insurance taxes, licenses and fees, excluding federal income taxes	15,727,170	11,090,097	18,055,571
25. Increase in loading on deferred and uncollected premiums	(140,406)	(418,864)	(212,877)
26. Net transfers to or (from) Separate Accounts net of reinsurance	0	0	0
27. Aggregate write-ins for deductions	39,094,527	54,130	10,426,742
28. Totals (Lines 20 to 27)	1,840,783,032	1,695,254,427	1,812,391,768
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	179,017,695	202,355,603	283,592,715
30. Dividends to policyholders	90,288	68,244	91,156
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	178,927,407	202,287,358	283,501,559
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	35,978,209	70,046,928	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)	142,949,198	132,240,430	184,627,817
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....16,767,364 (excluding taxes of $.....2,400,669 transferred to the IMR)	(18,472,818)	(8,921,445)	(15,890,971)
35. Net income (Line 33 plus Line 34)	124,476,380	123,318,985	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)	124,476,380	123,318,985	168,736,846
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....0	(1,417,334)	(4,854,607)	6,911,511
39. Change in net unrealized foreign exchange capital gain (loss)	535,813	(122,347)	(238,604)
40. Change in net deferred income tax	18,196,659	19,451,286	(388,016)
41. Change in nonadmitted assets	(20,890,184)	(11,160,491)	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	(20,122,820)	(17,384,146)	(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	0	0	65,000,000
54. Net change in capital and surplus (Lines 37 through 53)	100,778,514	109,248,680	226,992,433
55. Capital and surplus as of statement date (Lines 36 + 54)	1,168,659,976	950,137,709	1,067,881,462

DETAILS OF WRITE-INS

08.301. Miscellaneous Income	1,923,354	173,319	523,160
08.302. Change in COLI	153,081	266,686	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)	2,076,435	440,005	795,562
2701. Funds Withheld Expense	39,031,732	54,130	10,356,137
2702. Changes in agents deferred comp	57,269	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)	39,094,527	54,130	10,426,742
5301. Ceding Commission	0	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)	0	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	1,500,061,204	1,335,378,948	1,845,962,930
2. Net investment income	683,399,402	421,146,713	625,847,246
3. Miscellaneous income	3,632,034	2,420,803	3,439,907
4. Total (Lines 1 through 3)	2,187,092,640	1,758,946,464	2,475,250,084
5. Benefit and loss related payments	748,849,670	675,822,743	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	355,199,297	310,734,014	436,525,032
8. Dividends paid to policyholders	70,758	57,960	77,260
9. Federal and foreign income taxes paid (recovered) net of $.....16,767,364 tax on capital gains (losses)	77,040,594	68,089,656	90,106,089
10. Total (Lines 5 through 9)	1,181,160,319	1,054,704,373	1,453,610,560
11. Net cash from operations (Line 4 minus Line 10)	1,005,932,321	704,242,091	1,021,639,524
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	1,278,483,120	1,130,003,773	1,836,401,001
12.2 Stocks	33,059,518	7,660,249	7,660,249
12.3 Mortgage loans	125,936,038	162,106,641	191,703,200
12.4 Real estate	4,863,283	9,481,590	9,481,590
12.5 Other invested assets	131,863,560	8,526,424	10,901,845
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
12.7 Miscellaneous proceeds	66,318,276	31,951,994	2,204,326
12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,640,523,795	1,349,730,670	2,058,352,211
13. Cost of investments acquired (long-term only):			
13.1 Bonds	2,345,681,454	1,860,227,465	2,639,385,372
13.2 Stocks	14,882,983	32,113,297	34,585,158
13.3 Mortgage loans	248,900,000	467,325,000	719,307,500
13.4 Real estate	0	0	0
13.5 Other invested assets	198,395,020	167,644,132	255,813,519
13.6 Miscellaneous applications	(24,361,532)	72,549,543	21,888,972
13.7 Total investments acquired (Lines 13.1 to 13.6)	2,783,497,925	2,599,859,437	3,670,980,521
14. Net increase or (decrease) in contract loans and premium notes	28,211,721	16,792,821	22,577,525
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,171,185,850)	(1,266,921,587)	(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	178,333,302	539,759,489	595,130,678
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	(73,414,361)	82,958,529	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)	104,918,941	640,718,018	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)	(60,334,588)	78,038,522	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)	65,551,661	154,386,058	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	586,648,389	487,155,300	684,297,797
3. Ordinary individual annuities	881,581,813	818,034,862	1,124,143,559
4. Credit life (group and individual)	0	0	0
5. Group life insurance	6,962	13,181	16,212
6. Group annuities	46,153,646	43,197,610	58,432,938
7. A&H - group	0	0	0
8. A&H - credit (group and individual)	0	0	0
9. A&H - other	39,437	47,090	62,112
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	1,514,430,246	1,348,448,043	1,866,952,618
12. Deposit-type contracts	1,942,343	3,186,398	3,551,839
13. Total	1,516,372,590	1,351,634,441	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	$ 124,476,380	$ 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	$ 124,476,380	$ 168,736,846
SURPLUS					
(5) Life Insurance Company of the Southwest state basis (Page 3, line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 1,168,659,977	$ 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	$ 1,168,659,977	$ 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 Reocgnized in 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

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	
c. Total 1st Quarter	$ 0	$ 0	$ 0	$ 0
OTTI recognized 2nd Quarter				
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	$ 1,027,445
	2. 12 Months or Longer	$ 278,349
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	$ 130,877,452
	2. 12 Months or Longer	$ 15,652,961

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.*

NOTES TO FINANCIAL STATEMENTS

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 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	48,996,200	48,996,200	0
(d) Excess Stock	239,900	239,900	0
(e) Aggregate Total (a+b+c+d)	$ 55,958,300	$ 55,958,300	$ 0
(f) Actual or estimated borrowing capacity as determined by the insurer	$ 4,086,661,824	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

Membership Stock	1 Current Period Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption 3 Less than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years	6 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)	$ 1,483,605,740	$ 1,438,209,326	$ 1,332,459,438
Current Period General Account Total Collateral Pledged	$ 1,483,605,740	$ 1,438,209,326	$ 1,332,459,438
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)	$ 1,514,228,316	$ 1,454,697,760	$ 1,317,997,014
Current Period General Account Total Collateral Pledged	$ 1,514,228,316	$ 1,454,697,760	$ 1,317,997,014
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 General	3 Separate	4 Funding Agreements

NOTES TO FINANCIAL STATEMENTS

	2 + 3	Account	Accounts	Reserves Established
(a) Debt	$ 0	$ 0	$ 0	XXX
(b) Funding Agreements	1,332,459,438	1,332,459,438	0	$ 1,332,459,438
(c) Other	0	0	0	XXX
(d) Aggregate Total (a+b+c)	$ 1,332,459,438	$ 1,332,459,438	$ 0	$ 1,332,459,438

2. Prior Year

	1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	$ 0	$ 0	$ 0	XXX
(b) Funding Agreements	1,165,631,189	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	1,332,459,438	1,332,459,438	0
3. Other	0	0	0
4. Aggregate Total (Lines 1+2+3)	$ 1,332,459,438	$ 1,332,459,438	$ 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. Following the remand to the United States District Court, the plaintiffs filed a Third Amended Complaint which included the previously dismissed claims alleging violations of the California Illustration Statute. LSW filed a motion for summary judgment and defendants a motion for partial summary judgment on these claims. The motions have been fully briefed and argument before Judge Selna is scheduled for December 11, 2017.

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.

NOTES TO FINANCIAL STATEMENTS

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.

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	$ 3,285,025	$ 0	$ 3,285,025
Common Stock	$ 10,130,962	$ 0	$ 55,958,300	$ 66,089,262
Derivatives	$ 2,579,741	$ 768,880,473	$ 0	$ 771,460,214
Other Invested Assets	$ 0	$ 0	$ 323,222,873	$ 323,222,873
Cash, Cash Equivalents and Short-term investments	$ 65,551,660	$ 0	$ 0	$ 65,551,660
Total	$ 78,262,363	$ 772,165,498	$ 379,181,173	$ 1,229,609,034
Liabilities at Fair Value				
Derivatives	$ 0	$ 428,418,384	$ 0	$ 428,418,384
Total	$ 0	$ 428,418,384	$ 0	$ 428,418,384

(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	$ 52,036,200	$ 0	$ 0	$ 0	$ 0	$ 3,922,100	$ 0	$ 0	$ 0	$ 55,958,300
Other Invested Assets	$ 296,926,782	$ 0	$ 0	$ 18,563	$ (4,156,314)	$ 47,679,150	$ 0	$ (17,245,308)	$ 0	$ 323,222,873
Total	$ 348,962,982	$ 0	$ 0	$ 18,563	$ (4,156,314)	$ 51,601,250	$ 0	$ (17,245,308)	$ 0	$ 379,181,173
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	$ 13,714,971,670	$ 13,145,757,448	$ 26,034,596	$ 13,688,937,074	$ 0	$ 0
Preferred Stock	$ 11,429,100	$ 11,700,000	$ 0	$ 11,429,100	$ 0	$ 0

NOTES TO FINANCIAL STATEMENTS

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Common Stock	$ 66,089,262	$ 66,089,262	$ 10,130,962	$ 0	$ 55,958,300	$ 0
Mortgage Loans	$ 2,818,455,949	$ 2,768,554,031	$ 0	$ 0	$ 2,818,455,949	$ 0
Real Estate	$ 4,500,000	$ 4,340,000	$ 0	$ 4,500,000	$ 0	$ 0
Cash, Cash Equivalents and Short-term Investments	$ 65,551,660	$ 65,551,660	$ 65,551,660	$ 0	$ 0	$ 0
Derivative Asset	$ 771,460,214	$ 771,460,214	$ 2,579,741	$ 768,880,473	$ 0	$ 0
Other Invested Assets	$ 627,774,519	$ 602,248,608	$ 0	$ 130,991,701	$ 323,222,873	$ 173,559,944
Derivative Liability	$ 428,418,384	$ 428,418,384	$ 0	$ 428,418,384	$ 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	$ 173,559,944	0.000		It was not practicable to determine the fair value of these financial instruments as a quoted market price is not available.

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

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

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [ ] 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	$ 2,765,596,531
1.14	Total mortgages in good standing	$ 2,765,596,531
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	$ 2,957,500
1.44	Total mortgages in process of foreclosure	$ 2,957,500
1.5	Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 2,768,554,031
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 Reinsurer Rating

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

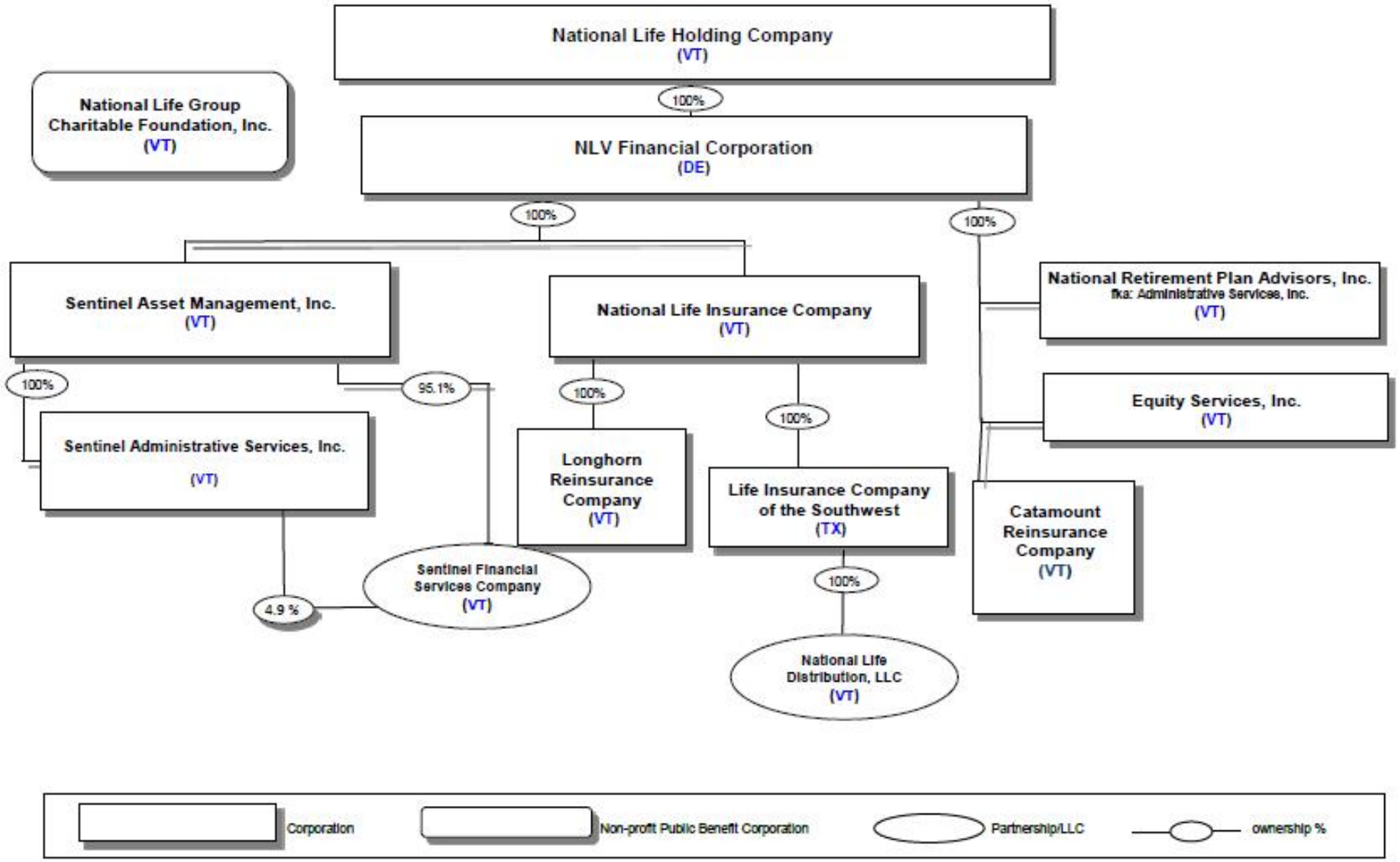
		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
	States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1.	Alabama AL	L	4,125,342	6,178,320	258	0	10,303,919	0
2.	Alaska AK	L	842,152	20,696	343	0	863,192	0
3.	Arizona AZ	L	14,282,049	19,569,891	209	0	33,852,148	142,775
4.	Arkansas AR	L	2,079,246	6,888,447	99	0	8,967,791	0
5.	California CA	L	202,832,174	249,196,124	479	0	452,028,777	266,413
6.	Colorado CO	L	12,398,670	8,098,879	946	0	20,498,496	165,588
7.	Connecticut CT	L	8,143,601	2,785,544	0	0	10,929,145	91,623
8.	Delaware DE	L	3,069,567	736,158	0	0	3,805,725	0
9.	District of Columbia DC	L	2,406,860	1,127,963	0	0	3,534,822	0
10.	Florida FL	L	40,698,332	91,878,863	158	0	132,577,354	139,793
11.	Georgia GA	L	20,650,002	24,348,902	39	0	44,998,943	15,120
12.	Hawaii HI	L	4,916,568	8,665,428	0	0	13,581,995	0
13.	Idaho ID	L	530,433	1,154,258	39	0	1,684,730	0
14.	Illinois IL	L	13,423,529	17,054,941	52	0	30,478,522	0
15.	Indiana IN	L	2,037,052	4,175,551	69	0	6,212,672	0
16.	Iowa IA	L	2,339,833	624,037	0	0	2,963,870	0
17.	Kansas KS	L	3,089,164	2,307,932	429	0	5,397,526	0
18.	Kentucky KY	L	2,336,281	2,364,013	40	0	4,700,333	0
19.	Louisiana LA	L	5,162,448	9,327,288	7,673	0	14,497,409	15,930
20.	Maine ME	L	667,642	584,592	0	0	1,252,234	0
21.	Maryland MD	L	25,765,558	15,821,156	0	0	41,586,714	0
22.	Massachusetts MA	L	3,742,921	12,688,108	0	0	16,431,029	0
23.	Michigan MI	L	8,895,238	59,732,967	39	0	68,628,244	61,461
24.	Minnesota MN	L	10,132,066	561,796	26	0	10,693,888	0
25.	Mississippi MS	L	3,509,626	1,037,090	553	0	4,547,269	0
26.	Missouri MO	L	3,936,298	3,519,564	108	0	7,455,970	79,541
27.	Montana MT	L	626,159	66,360	372	0	692,891	0
28.	Nebraska NE	L	956,392	572,189	182	0	1,528,764	0
29.	Nevada NV	L	10,892,495	20,588,507	52	0	31,481,054	0
30.	New Hampshire NH	L	422,138	2,434,379	0	0	2,856,517	0
31.	New Jersey NJ	L	11,702,422	11,394,520	0	0	23,096,942	0
32.	New Mexico NM	L	1,380,488	2,221,058	870	0	3,602,415	63,971
33.	New York NY	N	8,773,078	1,015,522	0	0	9,788,600	0
34.	North Carolina NC	L	13,745,997	34,858,155	39	0	48,604,191	37,259
35.	North Dakota ND	L	151,997	80,530	319	0	232,846	0
36.	Ohio OH	L	6,562,943	15,740,665	144	0	22,303,752	0
37.	Oklahoma OK	L	4,604,205	10,754,490	3,892	0	15,362,587	45,410
38.	Oregon OR	L	3,425,767	967,284	0	0	4,393,051	0
39.	Pennsylvania PA	L	9,157,129	7,570,552	0	0	16,727,681	61,684
40.	Rhode Island RI	L	1,209,824	436,650	0	0	1,646,474	0
41.	South Carolina SC	L	3,742,634	13,232,814	66	0	16,975,515	0
42.	South Dakota SD	L	366,072	7,556	0	0	373,628	0
43.	Tennessee TN	L	5,716,971	8,129,488	130	0	13,846,588	77,954
44.	Texas TX	L	55,795,114	197,686,118	23,844	0	253,505,076	361,679
45.	Utah UT	L	8,857,652	15,826,242	265	0	24,684,159	112,507
46.	Vermont VT	L	1,278,446	11,139,377	0	0	12,417,823	159,220
47.	Virginia VA	L	18,043,418	16,313,140	52	0	34,356,609	44,416
48.	Washington WA	L	6,005,409	896,791	39	0	6,902,240	0
49.	West Virginia WV	L	271,855	1,487,571	0	0	1,759,426	0
50.	Wisconsin WI	L	6,201,064	3,536,847	0	0	9,737,911	0
51.	Wyoming WY	L	175,297	277,235	577	0	453,110	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	11,360	375	0	0	11,735	0
55.	US Virgin Islands VI	N	1,356	700	0	0	2,056	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	2,464,289	51,836	0	0	2,516,125	0
59.	Subtotal	(a) 50	584,554,622	927,735,460	42,404	0	1,512,332,486	1,942,343
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	31,939	0	0	0	31,939	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	571,263	0	0	0	571,263	0
94.	Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX	585,157,825	927,735,460	42,404	0	1,512,935,688	1,942,343
96.	Plus Reinsurance Assumed	XXX	0	0	0	0	0	0
97.	Totals (All Business)	XXX	585,157,825	927,735,460	42,404	0	1,512,935,688	1,942,343
98.	Less Reinsurance Ceded	XXX	260,760,850	0	0	0	260,760,850	0
99.	Totals (All Business) less Reinsurance Ceded	XXX	324,396,975	927,735,460	42,404	0	1,252,174,838	1,942,343
	DETAILS OF WRITE-INS							
58001.	Other Alien	XXX	2,464,289	51,836	0	0	2,516,125	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	2,464,289	51,836	0	0	2,516,125	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 Domiciled RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer;
(E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed to write business in the state.

(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.

		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:

6552820174900003

6552820173650003

6552820174450003

6552820174470003

6552820174480003

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. Leasehold Improvements	348,082	348,082	0	0
2505. Miscellaneous Receivables	1,958	1,958	0	0
2506. Prepaid Expenses	480,557	480,557	0	0
2597. Summary of remaining write-ins for Line 25	830,597	830,597	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	(1,122,715)	586,138
5. Deduct amounts received on disposals	4,863,283	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	58,330	85,325
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	4,340,000	6,044,327
10. Deduct total nonadmitted amounts	0	0
11. Statement value at end of current period (Line 9 minus Line 10)	4,340,000	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	248,900,000	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	130,436,038	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	1,496,436	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)	2,768,554,034	2,651,586,508
12. Total valuation allowance	0	0
13. Subtotal (Line 11 plus Line 12)	2,768,554,034	2,651,586,508
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	2,768,554,034	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	92,988,594	203,341,294
2.2 Additional investment made after acquisition	105,406,426	52,472,225
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	81,322	84,546
5. Unrealized valuation increase (decrease)	(1,839,201)	7,230,497
6. Total gain (loss) on disposals	(79,125)	(28,959)
7. Deduct amounts received on disposals	131,863,560	10,901,845
8. Deduct amortization of premium and depreciation	344,069	10,525,097
9. Total foreign exchange change in book/adjusted carrying value	531,081	(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)	602,248,608	537,367,140
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	602,248,608	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	2,339,464,880	2,673,970,544
3. Accrual of discount	13,714,832	28,359,807
4. Unrealized valuation increase (decrease)	421,867	(318,985)
5. Total gain (loss) on disposals	8,019,004	4,616,894
6. Deduct consideration for bonds and stocks disposed of	1,311,542,623	1,844,061,250
7. Deduct amortization of premium	19,833,063	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)	13,202,447,159	12,172,202,262
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	13,202,447,159	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)	7,023,963,214	3,402,683,972	3,305,669,162	5,272,850	6,608,400,322	7,023,963,214	7,126,250,874	6,647,266,704
2. NAIC 2 (a)	5,186,402,269	317,659,609	107,423,690	(28,027,160)	5,071,149,365	5,186,402,269	5,368,611,028	4,750,930,547
3. NAIC 3 (a)	566,450,683	7,631,519	14,565,682	18,399,901	647,740,216	566,450,683	577,916,421	600,107,434
4. NAIC 4 (a)	113,765,369	3,750,000	10,168,934	1,906,768	132,847,796	113,765,369	109,253,203	141,318,751
5. NAIC 5 (a)	22,818,364	0	85,500	1,908,035	34,906,885	22,818,364	24,640,899	39,693,163
6. NAIC 6 (a)	16,123,221	143,953	12,893,953	(88,195)	9,373,310	16,123,221	3,285,026	2,994,352
7. Total Bonds	12,929,523,120	3,731,869,053	3,450,806,921	(627,801)	12,504,417,894	12,929,523,120	13,209,957,451	12,182,310,951
PREFERRED STOCK								
8. NAIC 1	11,700,000	0	0	0	11,700,000	11,700,000	11,700,000	11,700,000
9. NAIC 2	0	0	0	0	0	0	0	0
10. NAIC 3	0	0	0	0	0	0	0	0
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	11,700,000	0	0	0	11,700,000	11,700,000	11,700,000	11,700,000
15. Total Bonds and Preferred Stock	12,941,223,120	3,731,869,053	3,450,806,921	(627,801)	12,516,117,894	12,941,223,120	13,221,657,451	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 $.....64,200,000; 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	64,200,000	XXX	64,200,000	161,866	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	442,500,000	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	464,800,000	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)	64,200,000	86,500,000
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	64,200,000	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	170,642,133
3.	Unrealized valuation increase/(decrease)	32,214,413
4.	Total gain (loss) on termination recognized	163,990,232
5.	Considerations received/(paid) on terminations	320,702,497
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)	340,462,091
10.	Deduct nonadmitted assets	0
11.	Statement value at end of current period (Line 9 minus Line 10)	340,462,091

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)				633,555
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges:				
3.11	Section 1, Column 15, current year to date minus	1,056,960			
3.12	Section 1, Column 15, prior year	40,498	1,016,462		
	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	1,016,462	
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	1,056,960			
3.24	Section 1, Column 19, prior year	40,498	1,016,462	1,016,462	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		1,016,463		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item	0			
4.22	Amount recognized	1,016,463	1,016,463		
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)				2,579,754
7.	Deduct nonadmitted assets				0
8.	Statement value at end of current period (Line 6 minus Line 7)				2,579,754

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	340,462,093	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	2,579,741	
3.	Total (Line 1 plus Line 2)		343,041,834
4.	Part D, Section 1, Column 5	771,460,217	
5.	Part D, Section 1, Column 6	(428,418,383)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	340,462,093	
8.	Part B, Section 1, Column 13	2,579,741	
9.	Total (Line 7 plus Line 8)		343,041,834
10.	Part D, Section 1, Column 8	771,460,217	
11.	Part D, Section 1, Column 9	(428,418,383)	
12.	Total (Line 9 minus Line 10 minus Line 11)		(0)
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	7,219,972	
14.	Part B, Section 1, Column 20	1,869,300	
15.	Part D, Section 1, Column 11	9,089,270	
16.	Total (Line 13 plus Line 14 minus Line 15)		2

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	6,784,448,233	7,175,648,265
3. Accrual of discount	458	600
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	6,802,447,842	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)	0	17,999,151
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	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

NONE

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																			
Farnsworth	Aurora	IL	08/22/2017	15100 Family Limited Partnership	3,043,981	0	2,888,552	29,808	0	0	(29,808)	0	2,858,744	2,336,479	0	(522,265)	(522,265)	294,861	291,122
0199999. Totals					3,043,981	0	2,888,552	29,808	0	0	(29,808)	0	2,858,744	2,336,479	0	(522,265)	(522,265)	294,861	291,122
0399999. Totals					3,043,981	0	2,888,552	29,808	0	0	(29,808)	0	2,858,744	2,336,479	0	(522,265)	(522,265)	294,861	291,122

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								
0210753	EDINA	MN		09/01/2017	3.700	14,300,000	0	32,800,000
0210754	SAN JOSE	CA		07/13/2017	3.750	10,300,000	0	20,860,000
0210755	FULLERTON	CA		07/13/2017	3.750	3,500,000	0	7,700,000
0210756	CENTREVILLE	VA		09/01/2017	3.880	19,250,000	0	36,400,000
0210757	PAPILLION	NE		08/30/2017	3.950	22,000,000	0	33,100,000
0210758	WESTON	FL		08/23/2017	2.990	40,500,000	0	72,500,000
0210759	SALT LAKE CITY	UT		08/29/2017	4.130	12,750,000	0	20,500,000
0210761	LIMERICK TOWNSHIP	PA		09/28/2017	4.060	28,500,000	0	42,750,000
210634B	EAST LONGMEADOW	MA		08/16/2017	5.330	3,000,000	0	4,674,622
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	154,100,000	0	271,284,622
0899999. Total - Mortgages in Good Standing				XXX	XXX	154,100,000	0	271,284,622
3399999. Total Mortgages				XXX	XXX	154,100,000	0	271,284,622

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																	
0210298	ASTON	PA		06/15/2000	08/10/2017	3,640,440	0	0	0	0	0	0	3,565,294	3,565,294	0	0	0
0210299	ASTON	PA		06/15/2000	08/10/2017	1,534,721	0	0	0	0	0	0	1,502,871	1,502,871	0	0	0
0210343	SAN ANTONIO	TX		12/30/2002	09/08/2017	1,146,749	0	0	0	0	0	0	1,101,191	1,101,191	0	0	0
0210436	CORONA	CA		02/09/2006	08/28/2017	2,476,470	0	0	0	0	0	0	2,413,284	2,413,284	0	0	0
0210493	FAYETTEVILLE	NC		07/09/2007	07/14/2017	1,104,814	0	0	0	0	0	0	1,083,209	1,083,209	0	0	0
0210583	LAWRENCEVILLE	GA		12/22/2011	08/25/2017	2,940,000	0	0	0	0	0	0	2,940,000	2,940,000	0	0	0
0210601	PENSACOLA	FL		06/29/2012	07/14/2017	4,145,000	0	0	0	0	0	0	4,145,000	4,145,000	0	0	0
0210620	HOUSTON	TX		01/31/2013	08/18/2017	8,259,192	0	0	0	0	0	0	8,143,040	8,143,040	0	0	0
0199999. Total - Mortgages Closed by Repayment						25,247,386	0	0	0	0	0	0	24,893,889	24,893,889	0	0	0
Mortgages With Partial Repayments																	
0210240	PITTSBURGH	PA		02/20/1998		90,901	0	0	0	0	0	0	0	18,173	0	0	0
0210261	NORCROSS	GA		08/18/1998		234,739	0	0	0	0	0	0	0	32,904	0	0	0
0210292	VIRGINIA BEACH	VA		03/28/2001		1,751,140	0	0	0	0	0	0	0	32,833	0	0	0
0210298	ASTON	PA		06/15/2000		3,640,440	0	0	0	0	0	0	0	10,928	0	0	0
0210299	ASTON	PA		06/15/2000		1,534,721	0	0	0	0	0	0	0	4,631	0	0	0
0210313	CHARLOTTE	NC		06/08/2001		388,594	0	0	0	0	0	0	0	36,940	0	0	0
0210324	INWOOD	WV		02/13/2003		1,816,648	0	0	0	0	0	0	0	25,832	0	0	0
0210326	NORFOLK	VA		12/18/2001		1,078,781	0	0	0	0	0	0	0	45,579	0	0	0
0210342	PORT ARTHUR	TX		12/20/2002		331,901	0	0	0	0	0	0	0	77,007	0	0	0
0210343	SAN ANTONIO	TX		12/30/2002		1,146,749	0	0	0	0	0	0	0	11,602	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
0210375	BURIEN	WA		05/13/2004		2,486,036	0	0	0	0	0	0	0	43,696	0	0	0
0210386	SAN ANTONIO	TX		10/29/2004		2,391,272	0	0	0	0	0	0	0	22,152	0	0	0
0210411	ABERDEEN	MD		09/28/2005		3,251,578	0	0	0	0	0	0	0	35,825	0	0	0
0210421	CENTERVILLE	OH		02/28/2006		2,225,030	0	0	0	0	0	0	0	120,271	0	0	0
0210430	OAK PARK	IL		12/08/2005		5,730,222	0	0	0	0	0	0	0	89,625	0	0	0
0210436	CORONA	CA		02/09/2006		2,476,470	0	0	0	0	0	0	0	16,024	0	0	0
0210439	AUSTIN	TX		01/30/2006		4,163,102	0	0	0	0	0	0	0	557,648	0	0	0
0210446	LONGVIEW	WA		08/02/2006		5,832,326	0	0	0	0	0	0	0	63,215	0	0	0
0210451	FAIRFIELD	CA		04/04/2006		3,355,975	0	0	0	0	0	0	0	38,441	0	0	0
0210469	GASTONIA	NC		12/11/2006		1,518,669	0	0	0	0	0	0	0	9,877	0	0	0
0210471	LOVELAND	CO		12/20/2006		4,757,635	0	0	0	0	0	0	0	47,342	0	0	0
0210487	MASON	OH		09/28/2007		3,105,421	0	0	0	0	0	0	0	29,691	0	0	0
0210491	VANDALIA	OH		10/30/2007		1,758,963	0	0	0	0	0	0	0	10,826	0	0	0
0210502	MANKATO	MN		12/20/2007		2,698,939	0	0	0	0	0	0	0	38,413	0	0	0
0210506	W DES MOINES	IA		03/24/2008		7,931,826	0	0	0	0	0	0	0	45,155	0	0	0
0210509	WOODLAWN	MD		01/18/2008		3,718,717	0	0	0	0	0	0	0	34,037	0	0	0
0210512	FREDERICKSBURG	TX		04/11/2008		1,701,147	0	0	0	0	0	0	0	25,892	0	0	0
0210513	HIALEAH	FL		02/26/2008		3,060,628	0	0	0	0	0	0	0	17,207	0	0	0
0210515	ORLANDO	FL		06/05/2008		4,241,224	0	0	0	0	0	0	0	22,610	0	0	0
0210517	DALLAS	TX		12/30/2008		10,158,991	0	0	0	0	0	0	0	79,545	0	0	0
0210518	DALLAS	TX		12/30/2008		4,063,596	0	0	0	0	0	0	0	31,818	0	0	0
0210522	BELLEVUE	WA		12/08/2008		5,714,399	0	0	0	0	0	0	0	29,053	0	0	0
0210528	SANDY SPRINGS	GA		04/28/2010		9,122,104	0	0	0	0	0	0	0	66,941	0	0	0
0210529	SAN ANTONIO	TX		05/26/2010		2,711,575	0	0	0	0	0	0	0	19,238	0	0	0
0210533	BELLEVUE	WA		06/01/2010		8,115,239	0	0	0	0	0	0	0	42,271	0	0	0
0210534	SUNNYVALE	TX		06/02/2010		7,552,036	0	0	0	0	0	0	0	213,596	0	0	0
0210537	MOON TOWNSHIP	PA		07/29/2010		4,822,159	0	0	0	0	0	0	0	34,125	0	0	0
0210540	BRECKSVILLE	OH		08/17/2010		10,676,632	0	0	0	0	0	0	0	74,971	0	0	0
0210541	BRECKSVILLE	OH		08/17/2010		993,460	0	0	0	0	0	0	0	10,837	0	0	0
0210542	HOUSTON	TX		11/05/2010		12,457,459	0	0	0	0	0	0	0	58,660	0	0	0
0210543	MECHANICSVILLE	VA		08/05/2010		7,101,057	0	0	0	0	0	0	0	34,597	0	0	0
0210544	SPOKANE	WA		09/14/2010		5,576,519	0	0	0	0	0	0	0	123,043	0	0	0
0210547	HUNTINGTON BEACH	CA		10/19/2010		4,106,493	0	0	0	0	0	0	0	20,029	0	0	0
0210548	COLUMBUS	OH		11/24/2010		7,560,755	0	0	0	0	0	0	0	89,546	0	0	0
0210550	KATY	TX		04/06/2011		12,702,808	0	0	0	0	0	0	0	95,473	0	0	0
0210551	W CONSHOHOCKEN	PA		02/07/2011		9,961,137	0	0	0	0	0	0	0	53,301	0	0	0
0210552	KNOXVILLE	TN		12/30/2010		7,277,947	0	0	0	0	0	0	0	55,134	0	0	0
0210554	CYPRESS	TX		03/03/2011		10,758,225	0	0	0	0	0	0	0	63,006	0	0	0
0210556	BUFFALO GROVE	IL		07/07/2011		5,315,838	0	0	0	0	0	0	0	38,077	0	0	0
0210557	WOODLAWN	MD		03/30/2011		6,070,662	0	0	0	0	0	0	0	44,421	0	0	0
0210558	ROCHESTER HILLS	MI		06/02/2011		4,689,819	0	0	0	0	0	0	0	158,093	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
0210561	LOUISVILLE	KY		06/15/2011		11,037,306	0	0	0	0	0	0	0	80,013	0	0	0
0210562	INDIAN LAND	SC		06/29/2011		7,883,403	0	0	0	0	0	0	0	39,504	0	0	0
0210563	JOHNSON CITY	TN		06/02/2011		9,736,712	0	0	0	0	0	0	0	68,354	0	0	0
0210564	SEATTLE	WA		07/01/2011		9,250,401	0	0	0	0	0	0	0	37,639	0	0	0
0210566	COLUMBUS	OH		07/21/2011		13,933,500	0	0	0	0	0	0	0	168,103	0	0	0
0210567	OWINGS MILLS	MD		09/23/2011		15,072,951	0	0	0	0	0	0	0	110,348	0	0	0
0210568	LEXINGTON	KY		10/06/2011		8,792,840	0	0	0	0	0	0	0	68,047	0	0	0
0210569	MILWAUKEE	WI		09/08/2011		9,208,331	0	0	0	0	0	0	0	41,228	0	0	0
0210570	TULSA	OK		09/01/2011		7,309,136	0	0	0	0	0	0	0	38,580	0	0	0
0210572	HANOVER	MD		11/01/2011		9,477,903	0	0	0	0	0	0	0	70,525	0	0	0
0210573	LEXINGTON	KY		10/31/2011		6,873,184	0	0	0	0	0	0	0	34,793	0	0	0
0210574	ALBUQUERQUE	NM		10/17/2011		8,429,761	0	0	0	0	0	0	0	46,547	0	0	0
0210575	SPRINGBORO	OH		11/14/2011		10,799,831	0	0	0	0	0	0	0	53,062	0	0	0
0210577	LOVELAND	CO		12/08/2011		5,337,296	0	0	0	0	0	0	0	27,091	0	0	0
0210578	KENNESAW	GA		10/31/2011		16,373,899	0	0	0	0	0	0	0	122,506	0	0	0
0210579	WATAUGA	TX		11/30/2011		14,413,016	0	0	0	0	0	0	0	74,968	0	0	0
0210580	WAUWATOSA	WI		12/28/2011		11,409,141	0	0	0	0	0	0	0	87,540	0	0	0
0210581	WINCHESTER	VA		12/22/2011		17,000,000	0	0	0	0	0	0	0	1,340,714	0	0	0
0210584	STERLING HEIGHTS	MI		02/01/2012		3,901,389	0	0	0	0	0	0	0	36,214	0	0	0
0210585	STERLING HEIGHTS	MI		02/01/2012		3,901,389	0	0	0	0	0	0	0	36,214	0	0	0
0210586	COLUMBUS	OH		12/27/2011		5,258,124	0	0	0	0	0	0	0	59,112	0	0	0
0210587	SAN DIEGO	CA		01/31/2012		10,742,388	0	0	0	0	0	0	0	57,090	0	0	0
0210588	COLUMBUS	OH		02/15/2012		8,328,594	0	0	0	0	0	0	0	59,674	0	0	0
0210589	BOULDER	CO		04/11/2012		15,026,759	0	0	0	0	0	0	0	72,315	0	0	0
0210590	GRESHAM	OR		05/02/2012		9,106,612	0	0	0	0	0	0	0	41,665	0	0	0
0210591	ALBUQUERQUE	NM		03/19/2012		13,105,964	0	0	0	0	0	0	0	70,120	0	0	0
0210592	PLANO	TX		04/12/2012		12,475,201	0	0	0	0	0	0	0	64,242	0	0	0
0210594	SILVER SPRING	MD		04/20/2012		14,460,520	0	0	0	0	0	0	0	79,757	0	0	0
0210595	DES PLAINES	IL		04/30/2012		9,913,588	0	0	0	0	0	0	0	45,171	0	0	0
0210597	ALISO VIEJO	CA		06/19/2012		10,337,007	0	0	0	0	0	0	0	55,388	0	0	0
0210604	WESTERVILLE	OH		08/31/2012		10,928,460	0	0	0	0	0	0	0	57,920	0	0	0
0210605	MILFORD	MI		05/31/2012		5,493,195	0	0	0	0	0	0	0	102,764	0	0	0
0210606	WESTERVILLE	OH		08/31/2012		12,039,829	0	0	0	0	0	0	0	63,810	0	0	0
0210607	BIG BEAR LAKE	CA		07/30/2012		6,488,502	0	0	0	0	0	0	0	33,581	0	0	0
0210608	DALLAS	TX		08/02/2012		12,900,842	0	0	0	0	0	0	0	71,286	0	0	0
0210609	BOYNTON BEACH	FL		09/20/2012		11,063,028	0	0	0	0	0	0	0	65,008	0	0	0
0210610	ROLLING HILLS ESTATES	CA		10/10/2012		9,981,089	0	0	0	0	0	0	0	76,515	0	0	0
0210611	PORTLAND	OR		09/21/2012		16,948,711	0	0	0	0	0	0	0	79,002	0	0	0
0210612	MOHEGAN LAKE	NY		11/29/2012		6,601,742	0	0	0	0	0	0	0	33,078	0	0	0
0210613	TULSA	OK		10/04/2012		14,942,280	0	0	0	0	0	0	0	84,097	0	0	0
0210614	NASHVILLE	TN		12/11/2012		11,916,242	0	0	0	0	0	0	0	91,041	0	0	0
0210615	COLUMBIA	MO		12/10/2012		12,678,438	0	0	0	0	0	0	0	74,992	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
0210617	NASHVILLE	TN		12/26/2012		13,137,905	0	0	0	0	0	0	0	97,269	0	0	0
0210618	BELLBROOK	OH		12/26/2012		11,142,558	0	0	0	0	0	0	0	60,846	0	0	0
0210619	PALM BEACH GARDENS	FL		02/11/2013		12,678,658	0	0	0	0	0	0	0	97,223	0	0	0
0210620	HOUSTON	TX		01/31/2013		8,259,192	0	0	0	0	0	0	0	29,292	0	0	0
0210621	GARNER	NC		12/31/2012		6,671,667	0	0	0	0	0	0	0	40,320	0	0	0
0210622	LAJOLLA	CA		02/15/2013		17,673,288	0	0	0	0	0	0	0	97,642	0	0	0
0210623	ROANOKE	TX		03/06/2013		12,929,405	0	0	0	0	0	0	0	71,433	0	0	0
0210624	SANDY	UT		06/03/2013		6,855,959	0	0	0	0	0	0	0	50,715	0	0	0
0210625	GREENWICH	CT		06/13/2013		5,963,027	0	0	0	0	0	0	0	43,341	0	0	0
0210626	ASHBURN	VA		06/20/2013		9,982,029	0	0	0	0	0	0	0	73,840	0	0	0
0210628	ROCHESTER HILLS	MI		05/28/2013		7,316,900	0	0	0	0	0	0	0	131,003	0	0	0
0210630	VERONA	WI		06/19/2013		9,823,595	0	0	0	0	0	0	0	54,136	0	0	0
0210631	JACKSONVILLE BEACH	FL		07/01/2013		18,897,682	0	0	0	0	0	0	0	104,218	0	0	0
0210632	FULTON	MD		07/25/2013		5,609,252	0	0	0	0	0	0	0	40,531	0	0	0
0210633	E SETAUKET	NY		06/27/2013		9,355,288	0	0	0	0	0	0	0	51,593	0	0	0
0210635	GARDEN CITY	NY		07/31/2013		8,432,567	0	0	0	0	0	0	0	46,445	0	0	0
0210637	LITHIA SPRINGS	GA		10/08/2013		7,973,891	0	0	0	0	0	0	0	40,088	0	0	0
0210638	COLUMBIA	MO		08/23/2013		10,443,808	0	0	0	0	0	0	0	62,547	0	0	0
0210639	MORRISVILLE	NC		08/22/2013		11,463,259	0	0	0	0	0	0	0	61,889	0	0	0
0210640	SHELBY TOWNSHIP	MI		08/29/2013		7,379,285	0	0	0	0	0	0	0	52,569	0	0	0
0210641	ATLANTA	GA		08/28/2013		10,760,804	0	0	0	0	0	0	0	50,345	0	0	0
0210642	ATLANTA	GA		08/28/2013		13,548,830	0	0	0	0	0	0	0	63,389	0	0	0
0210643	GRAPEVINE	TX		10/08/2013		3,837,435	0	0	0	0	0	0	0	19,292	0	0	0
0210644	IRVING	TX		10/08/2013		2,242,657	0	0	0	0	0	0	0	11,275	0	0	0
0210645	BRECKSVILLE	OH		10/17/2013		7,995,457	0	0	0	0	0	0	0	67,651	0	0	0
0210646	FARMINGTON	UT		11/05/2013		10,859,226	0	0	0	0	0	0	0	56,735	0	0	0
0210652	MEDFORD	MA		02/04/2014		23,262,350	0	0	0	0	0	0	0	118,776	0	0	0
0210653	OMAHA	NE		01/29/2014		8,597,915	0	0	0	0	0	0	0	58,188	0	0	0
0210654	LEWISVILLE	TX		12/20/2013		10,376,841	0	0	0	0	0	0	0	76,399	0	0	0
0210655	HUNT VALLEY	MD		05/13/2014		11,172,517	0	0	0	0	0	0	0	68,921	0	0	0
0210656	TIMONIUM	MD		05/13/2014		12,498,069	0	0	0	0	0	0	0	77,098	0	0	0
0210657	PLANO	TX		03/11/2014		7,683,253	0	0	0	0	0	0	0	52,665	0	0	0
0210658	FORT COLLINS	CO		03/20/2014		7,359,628	0	0	0	0	0	0	0	40,286	0	0	0
0210659	FORT COLLINS	CO		03/20/2014		1,899,259	0	0	0	0	0	0	0	10,396	0	0	0
0210661	HINSDALE	IL		06/26/2014		7,194,423	0	0	0	0	0	0	0	34,265	0	0	0
0210662	FULTON	MD		06/27/2014		4,732,772	0	0	0	0	0	0	0	30,138	0	0	0
0210663	DELAFIELD	WI		07/24/2014		7,204,010	0	0	0	0	0	0	0	34,295	0	0	0
0210664	GREENWICH	CT		07/31/2014		11,774,692	0	0	0	0	0	0	0	55,169	0	0	0
0210666	MT PLEASANT	SC		08/28/2014		16,119,138	0	0	0	0	0	0	0	75,731	0	0	0
0210667	CHAPEL HILL	NC		08/27/2014		8,654,634	0	0	0	0	0	0	0	41,380	0	0	0
0210669	MEQUON	WI		09/30/2014		3,565,170	0	0	0	0	0	0	0	23,018	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					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
0210670	FRANKLIN	WI		09/30/2014		4,515,883	0	0	0	0	0	0	0	29,157	0	0	0
0210671	WAUNAKEE	WI		09/30/2014		4,088,062	0	0	0	0	0	0	0	26,394	0	0	0
0210672	SAN DIEGO	CA		09/02/2014		18,201,763	0	0	0	0	0	0	0	94,753	0	0	0
0210673	ST LOUIS	MO		10/09/2014		23,115,064	0	0	0	0	0	0	0	113,655	0	0	0
0210674	BALA CYNWYD	PA		12/05/2014		9,936,036	0	0	0	0	0	0	0	48,611	0	0	0
0210675	ATLANTA	GA		11/25/2014		7,696,289	0	0	0	0	0	0	0	50,703	0	0	0
0210677	WAYZATA	MN		12/03/2014		17,482,338	0	0	0	0	0	0	0	119,013	0	0	0
0210678	VISTA	CA		12/10/2014		10,398,763	0	0	0	0	0	0	0	49,022	0	0	0
0210679	NEEDHAM	MA		12/12/2014		8,151,274	0	0	0	0	0	0	0	76,585	0	0	0
0210680	OWASSO	OK		12/15/2014		19,331,884	0	0	0	0	0	0	0	93,059	0	0	0
0210681	ORADELL	NJ		12/23/2014		15,960,892	0	0	0	0	0	0	0	75,243	0	0	0
0210682	GERMANTOWN	MD		03/30/2015		11,827,722	0	0	0	0	0	0	0	59,052	0	0	0
0210683	LAWRENCEVILLE	GA		04/29/2015		17,001,204	0	0	0	0	0	0	0	83,257	0	0	0
0210684	FULTON	MD		05/13/2015		5,488,982	0	0	0	0	0	0	0	37,048	0	0	0
0210685	WHITE MARSH	MD		05/28/2015		17,058,046	0	0	0	0	0	0	0	112,938	0	0	0
0210686	KNOXVILLE	TN		05/28/2015		10,712,469	0	0	0	0	0	0	0	50,702	0	0	0
0210687	SAN DIEGO	CA		06/15/2015		9,256,871	0	0	0	0	0	0	0	45,186	0	0	0
0210688	FAIRFIELD	CT		06/29/2015		7,793,505	0	0	0	0	0	0	0	38,352	0	0	0
0210689	ROCKVILLE	MD		05/11/2015		23,434,647	0	0	0	0	0	0	0	116,815	0	0	0
0210690	W DES MOINES	IA		07/17/2015		13,462,996	0	0	0	0	0	0	0	66,364	0	0	0
0210691	NEWPORT BEACH	CA		06/18/2015		16,164,734	0	0	0	0	0	0	0	154,825	0	0	0
0210693	SCOTTSDALE	AZ		10/05/2015		24,223,189	0	0	0	0	0	0	0	108,036	0	0	0
0210694	LINCOLN	NE		08/25/2015		15,025,408	0	0	0	0	0	0	0	99,544	0	0	0
0210695	BOULDER	CO		08/31/2015		32,855,609	0	0	0	0	0	0	0	148,725	0	0	0
0210696	BLOOMINGTON	MN		08/13/2015		34,854,915	0	0	0	0	0	0	0	157,252	0	0	0
0210697	EDEN PRAIRIE	MN		10/05/2015		18,719,692	0	0	0	0	0	0	0	85,722	0	0	0
0210698	MURRAY	UT		10/02/2015		22,437,892	0	0	0	0	0	0	0	96,004	0	0	0
0210699	BRUNSWICK	OH		10/14/2015		11,535,396	0	0	0	0	0	0	0	52,038	0	0	0
0210700	St. Louis	MO		10/08/2015		6,618,844	0	0	0	0	0	0	0	29,612	0	0	0
0210701	DES PERES	MO		10/21/2015		16,507,020	0	0	0	0	0	0	0	70,893	0	0	0
0210702	Chesterfield	MO		11/03/2015		10,307,555	0	0	0	0	0	0	0	46,655	0	0	0
0210703	WHITE MARSH	MD		10/28/2015		16,097,605	0	0	0	0	0	0	0	97,734	0	0	0
0210708	INDEPENDENCE	OH		01/06/2016		19,188,358	0	0	0	0	0	0	0	117,539	0	0	0
0210709	URBANDALE	IA		01/22/2016		13,900,870	0	0	0	0	0	0	0	62,403	0	0	0
0210710	COLLIERVILLE	TN		01/14/2016		28,000,000	0	0	0	0	0	0	0	118,416	0	0	0
0210720	MADISON	WI		06/20/2016		9,924,880	0	0	0	0	0	0	0	46,519	0	0	0
0210724	KANSAS CITY	MO		06/30/2016		10,890,916	0	0	0	0	0	0	0	67,614	0	0	0
0210725	URBANDALE	IA		09/01/2016		28,607,604	0	0	0	0	0	0	0	146,616	0	0	0
0210727	CHICAGO	IL		09/21/2016		16,916,666	0	0	0	0	0	0	0	89,378	0	0	0
0210728	SCOTTSDALE	AZ		09/01/2016		14,906,226	0	0	0	0	0	0	0	96,293	0	0	0
0210737	FORT MILL	SC		10/25/2016		30,703,110	0	0	0	0	0	0	0	144,159	0	0	0
0210746	SALT LAKE CITY	UT		01/23/2017		0	0	0	0	0	0	0	0	73,318	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
0210748	CONCORD	NH		05/01/2017		0	0	0	0	0	0	0	0	40,944	0	0	0
0210749	CONCORD	NH		05/01/2017		0	0	0	0	0	0	0	0	85,980	0	0	0
0210750	SHAKER HEIGHTS	OH		05/25/2017		0	0	0	0	0	0	0	0	40,907	0	0	0
0210751	ASHBURN	VA		05/23/2017		0	0	0	0	0	0	0	0	74,690	0	0	0
210405A	GREELEY	CO		05/05/2005		2,218,652	0	0	0	0	0	0	0	45,005	0	0	0
210634A	E LONGMEADOW	MA		06/27/2013		17,770,848	0	0	0	0	0	0	0	88,874	0	0	0
0299999. Total - Mortgages With Partial Repayments						1,743,426,182	0	0	0	0	0	0	0	13,263,725	0	0	0
0599999. Total Mortgages						1,768,673,568	0	0	0	0	0	0	24,893,889	38,157,614	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 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												
724000 00 5	A&M Capital Opportunities Fund	Wilmington	DE	Capital Contribution		09/08/2017	0	3,843,840	0	0	3,945,453	4.000
722400 00 9	Altas Partners Holdings LP	Wilmington	DE	Capital Contribution		06/01/2016	3	0	3,911,789	0	4,628,216	0.980
720800 00 2	ArcLight Energy Partners Fd VI	Wilmington	DE	Capital Contribution		04/01/2016	0	0	1,673,136	0	6,280,094	0.360
723900 00 7	Arrowhead Capital FUnd III LP	Dover	DE	Capital Contribution		06/28/2017	0	0	1,609	0	18,652,978	7.520
715200 00 2	Avista Capital Partners II	Wilmington	DE	Capital Contribution		04/01/2015	3	0	91,298	0	0	0.760
717600 00 1	Avista Capital Partners III LP	Wilmington	DE	Capital Contribution		04/01/2015	3	0	487,399	0	0	1.120
719500 00 1	Banc Fund IX LP	Chicago	IL	Capital Contribution		07/01/2015	0	0	1,800,000	0	1,950,000	2.800
723500 00 5	Canvas Ventures 2 LP	Wilmington	DE	Capital Contribution		05/09/2017	0	0	1,089,309	0	11,921,381	4.950
723800 00 9	Carlyle Structured Credit	George Town	CI	Capital Contribution		09/22/2017	0	1,711,595	0	0	28,288,405	3.600
717900 00 5	Court Square Capital Part III	Wilmington	DE	Capital Contribution		07/01/2016	0	0	531,668	0	5,577,916	1.010
723000 00 6	Crescent Mezzanine Partner VII	Wilmington	DE	Capital Contribution		12/08/2016	0	0	447,843	0	15,512,344	0.430
723400 00 8	Energy & Minerals Fund IV LP	Wilmington	DE	Capital Contribution		04/26/2017	0	0	600,652	0	8,329,631	0.000
716200 00 1	Energy Fund XV	Wilmington	DE	Capital Contribution		07/01/2016	0	0	450,000	0	1,215,040	0.660
722100 00 5	Gamut Investment Fund I LP	Wilmington	DE	Capital Contribution		05/23/2016	0	0	1,524,294	0	12,937,469	1.500
719100 00 0	Greenbriar Equity Fund III	Wilmington	DE	Capital Contribution		07/01/2016	0	0	352,986	0	0	1.190
723600 00 3	Gridiron Energy LLC	Wilmington	DE	Capital Contribution		05/10/2017	0	0	93,333	0	0	0.000
715700 00 1	Littlejohn Fund IV	Wilmington	DE	Capital Contribution		07/01/2015	3	0	111,467	0	0	0.810
719400 00 4	Littlejohn Fund V	Wilmington	DE	Capital Contribution		07/01/2015	3	0	1,243,277	0	6,731,251	0.780
721200 00 4	Lovell Minnick Equity Ptnr IV	Dover	DE	Capital Contribution		12/01/2015	0	0	1,487,454	0	7,112,067	2.000
724100 00 3	Mithril II LP	Dover	DE	Capital Contribution		09/08/2017	0	641,321	0	0	23,358,679	2.820
721900 00 9	NGP Natural Resources XI	Wilmington	DE	Capital Contribution		03/10/2016	0	0	183,100	0	846,991	0.040
723200 00 2	Newstone Capital Partners III	Wilmington	DE	Capital Contribution		12/27/2016	0	0	72,993	0	11,242,404	2.430
718200 00 9	Pamlico Capital III LP	Wilmington	DE	Capital Contribution		10/01/2016	0	0	15,385	0	0	1.540
722000 00 7	Pfingsten Partners Fund V LP	Wilmington	DE	Capital Contribution		03/30/2016	0	0	460,022	0	11,388,833	3.930
718000 00 3	Pine Brook Capital Partners II	Wilmington	DE	Capital Contribution		07/01/2016	0	0	398,310	0	1,298,983	0.460
723300 00 0	Summit Partners Growth Eq IX-A	Wilmington	DE	Capital Contribution		04/14/2017	0	0	1,222,500	0	12,877,500	1.160
723100 00 4	Vista Credit Opp FUnd II LP	Wilmington	DE	Capital Contribution		12/12/2016	0	0	1,331,161	0	4,070,452	1.100
722500 00 6	Vista Equity Partners Fund VI	Wilmington	DE	Capital Contribution		06/28/2016	0	0	1,977,729	0	7,416,044	0.100
722600 00 4	Vista Foundation Fund III LP	Wilmington	DE	Capital Contribution		07/15/2016	0	0	1,268,882	0	6,746,155	0.360
720310 00 2	Welsh Carson Anderson & Stowe XII LP	Wilmington	DE	Capital Contribution		07/01/2016	0	0	2,019,743	0	9,094,421	0.030
724300 00 9	West Marine LLC	Wilmington	DE	Capital Contribution		09/11/2017	0	1,500,000	0	0	0	1.270
722700 00 2	Penfund Capital Fund V	Toronto	ON	Capital Contribution		08/19/2016	0	0	358,181	0	10,501,216	3.450
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								7,696,756	25,205,520	0	231,923,923	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
720100 00 7	CrossHarbor Instit Ptners 2014	Wilington	DE	Capital Contribution		07/01/2015	0	0	1,500,000	0	6,524,528	3.000
721300 00 2	Crow Holdings Realty Ptr VII	Wilington	DE	Capital Contribution		01/14/2016	0	0	2,748,959	0	3,238,508	1.080
721000 00 8	Waterton Residential Property Venture XI	Wilington	DE	Capital Contribution		10/21/2015	0	0	1,737,842	0	321,231	2.940
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								0	5,986,801	0	10,084,267	XXX
4499999. Subtotal - Unaffiliated								7,696,756	31,192,321	0	242,008,190	XXX
4699999. Totals								7,696,756	31,192,321	0	242,008,190	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	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
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
720800 00 2	ArcLight Energy Partners Fd VI	Wilmington	DE	Capital Distribution	04/01/2016	09/28/2017	1,003,134	0	0	0	0	0	0	1,003,134	788,172	0	0	0	214,962
723900 00 7	Arrowhead Capital FUnd III LP	Dover	DE	Capital Distribution	06/28/2017	09/21/2017	167,608	0	0	0	0	0	0	167,608	164,785	0	0	0	2,823
723900 00 7	Arrowhead Capital FUnd III LP	Dover	DE	Capital Distribution	06/28/2017	07/14/2017	27,553	0	0	0	0	0	0	27,553	0	0	0	0	27,553
715200 00 2	Avista Capital Partners II	Wilmington	DE	Capital Distribution	04/01/2015	06/30/2017	442,735	0	0	0	0	0	0	442,735	117,513	0	0	0	325,222
715200 00 2	Avista Capital Partners II	Wilmington	DE	Capital Distribution	04/01/2015	08/18/2017	493,632	0	0	0	0	0	0	493,632	283,033	0	0	0	210,599
717600 00 1	Avista Capital Partners III LP	Wilmington	DE	Capital Distribution	04/01/2015	09/06/2017	106,133	0	0	0	0	0	0	106,133	106,133	0	0	0	0
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	0	0	0	0	160,000
714800 00 0	Banc Fund VIII	Chicago	IL	Capital Distribution	07/01/2015	09/01/2017	(160,000)	0	0	0	0	0	0	(160,000)	(160,000)	0	0	0	0
714800 00 0	Banc Fund VIII	Chicago	IL	Rev. Income Allocation	06/26/2017	09/01/2017	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	09/01/2017	(160,000)	0	0	0	0	0	0	(160,000)	(160,000)	0	0	0	0
714800 00 0	Banc Fund VIII	Chicago	IL	Rev. Income Allocation	06/30/2017	09/01/2017	160,000	0	0	0	0	0	0	160,000	0	0	0	0	0
714800 00 0	Banc Fund VIII	Chicago	IL	Capital Distribution	07/01/2015	07/05/2017	320,000	0	0	0	0	0	0	320,000	0	0	0	0	320,000
714800 00 0	Banc Fund VIII	Chicago	IL	Capital Distribution	07/01/2015	07/14/2017	320,000	0	0	0	0	0	0	320,000	0	0	0	0	0
714800 00 0	Banc Fund VIII	Chicago	IL	Capital Distribution	07/01/2015	07/20/2017	320,000	0	0	0	0	0	0	320,000	0	0	0	0	320,000
714800 00 0	Banc Fund VIII	Chicago	IL	Capital Distribution	07/01/2015	07/27/2017	320,000	0	0	0	0	0	0	320,000	0	0	0	0	0
714800 00 0	Banc Fund VIII	Chicago	IL	Capital Distribution	07/01/2015	06/23/2017	160,000	0	0	0	0	0	0	160,000	0	0	0	0	160,000
719500 00 1	Banc Fund IX LP	Chicago	IL	Capital Distribution	07/01/2015	07/25/2017	262,500	0	0	0	0	0	0	262,500	0	0	0	0	262,500
723800 00 9	Carlyle Structured Credit	George Town	CI	Capital Distribution	09/22/2017	09/22/2017	117,995	0	0	0	0	0	0	117,995	58,986	0	0	0	59,009
717900 00 5	Court Square Capital Part III	Wilmington	DE	Capital Distribution	07/01/2016	09/08/2017	7,803	0	0	0	0	0	0	7,803	7,803	0	0	0	0
723000 00 6	Crescent Mezzanine Partner VII	Wilmington	DE	Capital Distribution	12/08/2016	09/05/2017	43,763	0	0	0	0	0	0	43,763	0	0	0	0	43,673
723000 00 6	Crescent Mezzanine Partner VII	Wilmington	DE	Capital Distribution	12/08/2016	09/21/2017	459,098	0	0	0	0	0	0	459,098	459,098	0	0	0	0
723400 00 8	Energy & Minerals Fund IV LP	Wilmington	DE	Capital Distribution	04/26/2017	07/14/2017	1,299,591	0	0	0	0	0	0	1,299,591	714,120	0	0	0	585,471
716200 00 1	Energy Fund XV	Wilmington	DE	Capital Distribution	07/01/2016	09/11/2017	195,243	0	0	0	0	0	0	195,243	0	0	0	0	195,243
716200 00 1	Energy Fund XV	Wilmington	DE	Capital Distribution	07/01/2016	08/29/2017	58,337	0	0	0	0	0	0	58,337	0	0	0	0	58,337
718100 00 1	Energy XVI LP	Wilmington	DE	Capital Distribution	07/01/2016	09/11/2017	183,669	0	0	0	0	0	0	183,669	125,222	0	0	0	58,447
718100 00 1	Energy XVI LP	Wilmington	DE	Capital Distribution	07/01/2016	08/29/2017	19,217	0	0	0	0	0	0	19,217	0	0	0	0	19,217
719200 00 8	Great Hill Equity Partners V	Wilmington	DE	Capital Distribution	10/01/2016	09/18/2017	1,125,000	0	0	0	0	0	0	1,125,000	281,250	0	0	0	843,750
719200 00 8	Great Hill Equity Partners V	Wilmington	DE	Capital Distribution	10/01/2016	08/02/2017	1,995,000	0	0	0	0	0	0	1,995,000	798,000	0	0	0	1,197,000
719100 00 0	Greenbriar Equity Fund III	Wilmington	DE	Capital Distribution	07/01/2016	09/28/2017	7,873	0	0	0	0	0	0	7,873	0	0	0	0	7,873
719100 00 0	Greenbriar Equity Fund III	Wilmington	DE	Capital Distribution	07/01/2016	07/10/2017	42,406	0	0	0	0	0	0	42,406	0	0	0	0	42,406
719100 00 0	Greenbriar Equity Fund III	Wilmington	DE	Capital Distribution	07/01/2016	08/01/2017	12,611	0	0	0	0	0	0	12,611	12,611	0	0	0	0
715700 00 1	Littlejohn Fund IV	Wilmington	DE	Capital Distribution	07/01/2015	09/15/2017	44,123	0	0	0	0	0	0	44,123	0	0	0	0	44,123
715700 00 1	Littlejohn Fund IV	Wilmington	DE	Capital Distribution	07/01/2015	07/14/2017	10,738	0	0	0	0	0	0	10,738	10,738	0	0	0	0
715700 00 1	Littlejohn Fund IV	Wilmington	DE	Capital Distribution	07/01/2015	08/10/2017	248,451	0	0	0	0	0	0	248,451	248,451	0	0	0	0
721200 00 4	Lovell Minnick Equity Ptnr IV	Dover	DE	Capital Distribution	12/01/2015	09/22/2017	28,610	0	0	0	0	0	0	28,610	28,610	0	0	0	0
721200 00 4	Lovell Minnick Equity Ptnr IV	Dover	DE	Capital Distribution	12/01/2015	07/19/2017	15,128	0	0	0	0	0	0	15,128	15,128	0	0	0	0
719800 00 5	New Mountain Partners IV LP	Wilmington	DE	Capital Distribution	10/14/2016	08/28/2017	642,300	0	0	0	0	0	0	642,300	636,644	0	0	0	5,656
723200 00 2	Newstone Capital Partners III	Wilmington	DE	Capital Distribution	12/27/2016	07/19/2017	296,671	0	0	0	0	0	0	296,671	41,629	0	0	0	255,042
718200 00 9	Pamlico Capital III LP	Wilmington	DE	Capital Distribution	10/01/2016	09/13/2017	553,631	0	0	0	0	0	0	553,631	433,404	0	0	0	120,227
718200 00 9	Pamlico Capital III LP	Wilmington	DE	Capital Distribution	10/01/2016	07/21/2017	797,727	0	0	0	0	0	0	797,727	608,273	0	0	0	982,134
718000 00 3	Pine Brook Capital Partners II	Wilmington	DE	Capital Distribution	07/01/2016	09/15/2017	238,285	0	0	0	0	0	0	238,285	233,801	0	0	0	4,484

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
723100 00 4	Vista Credit Opp FUnd II LP	Wilmington	DE	Capital Distribution	12/12/2016	07/25/2017	2,238,862	0	0	0	0	0	0	2,238,862	1,875,505	0	0	0	363,357
723100 00 4	Vista Credit Opp FUnd II LP	Wilmington	DE	Capital Distribution	12/12/2016	08/23/2017	61,439	0	0	0	0	0	0	61,439	61,439	0	0	0	0
722500 00 6	Vista Equity Partners Fund VI	Wilmington	DE	Capital Distribution	06/28/2016	08/18/2017	31,878	0	0	0	0	0	0	31,878	31,878	0	0	0	0
722700 00 2	Penfund Capital Fund V	Toronto	ON	Capital Distribution	08/19/2016	09/13/2017	306,620	0	0	0	0	0	(17,651)	306,620	93,489	17,651	0	17,651	213,131
722700 00 2	Penfund Capital Fund V	Toronto	ON	Capital Distribution	08/19/2016	07/14/2017	77,698	0	0	0	0	0	(912)	77,698	1,907	912	0	912	75,791
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							15,423,062	0	0	0	0	0	(18,563)	15,423,062	7,917,621	18,563	0	18,563	7,498,030
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
720100 00 7	CrossHarbor Instit Ptners 2014	Wilmington	DE	Capital Distribution	07/01/2015	08/14/2017	900,000	0	0	0	0	0	0	900,000	306,000	0	0	0	594,000
721300 00 2	Crow Holdings Realty Ptr VII	Wilmington	DE	Capital Distribution	01/14/2016	09/27/2017	514,550	0	0	0	0	0	0	514,550	220,385	0	0	0	294,165
721300 00 2	Crow Holdings Realty Ptr VII	Wilmington	DE	Capital Distribution	01/14/2016	07/27/2017	71,093	0	0	0	0	0	0	71,093	0	0	0	0	71,093
721300 00 2	Crow Holdings Realty Ptr VII	Wilmington	DE	Capital Distribution	01/14/2016	08/31/2017	177,462	0	0	0	0	0	0	177,462	0	0	0	0	177,462
721000 00 8	Waterton Residential Property Venture XI	Wilmington	DE	Capital Distribution	10/21/2015	07/31/2017	156,323	0	0	0	0	0	0	156,323	0	0	0	0	156,323
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							1,819,428	0	0	0	0	0	0	1,819,428	526,385	0	0	0	1,293,043
Any Other Class of Asset - Unaffiliated																			
717700 00 9	GLC Solar Gen II LLC	Waterbury	VT	Capital Distribution	01/07/2013	09/12/2017	738	0	0	0	0	0	0	738	738	0	0	0	0
717700 00 9	GLC Solar Gen II LLC	Waterbury	VT	Capital Distribution	01/07/2013	07/05/2017	1,040	0	0	0	0	0	0	1,040	1,040	0	0	0	0
717700 00 9	GLC Solar Gen II LLC	Waterbury	VT	Capital Distribution	01/07/2013	08/07/2017	1,040	0	0	0	0	0	0	1,040	1,040	0	0	0	0
4299999. Total - Any Other Class of Asset - Unaffiliated							2,818	0	0	0	0	0	0	2,818	2,818	0	0	0	0
4499999. Subtotal - Unaffiliated							17,245,308	0	0	0	0	0	(18,563)	17,245,308	8,446,824	18,563	0	18,563	8,791,073
4699999. Totals							17,245,308	0	0	0	0	0	(18,563)	17,245,308	8,446,824	18,563	0	18,563	8,791,073

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 T4 2	United States Treasury 0.750% 09/30/18		09/07/2017	Citigroup Global		109,433	110,000	363	1
0599999.	Total - Bonds - U.S. Government					109,433	110,000	363	XXX
Bonds - U.S. Special Revenue and Special Assessment									
3136A1 SB 2	Federal Natl Mtg Assn REMIC Ser 2011-9		09/01/2017	Interest Capitalization		351,404	351,404	0	1
3136AJ RR 9	Federal Natl Mtg Assn REMIC Ser 2014-14		09/01/2017	Interest Capitalization		78,610	78,610	0	1
35563P AM 1	Freddie Mac - SCRT SERIES 20171 CLASS MB		09/21/2017	Banc of America Securities		17,134,702	18,332,500	39,165	1
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					17,564,716	18,762,514	39,165	XXX
Bonds - Industrial and Miscellaneous									
000000 00 0	VALEANT PHARMACEUTICALS SYNDICATED BANK		09/08/2017	Morgan Stanley DWD		503,125	500,000	0	3FE
00122@ AA 9	AES Southland ENERGY 4.500% 02/29/40		08/31/2017	Direct-Private Placement		1,859,847	1,859,847	0	2FE
00507V AN 9	Activision Blizzard Inc 4.500% 06/15/4		08/15/2017	Various		10,435,656	10,200,000	98,925	2FE
025816 AZ 2	American Express Co 8.150% 03/19/38		09/29/2017	Various		16,744,027	10,927,000	57,520	1FE
025932 AL 8	American Financial Group 4.500% 06/15/		08/15/2017	Various		10,262,703	9,911,000	94,155	2FE
039483 BM 3	Archer Daniels Midland 3.750% 09/15/47		09/12/2017	Credit Suisse		9,917,900	10,000,000	0	1FE
05526D BE 4	BAT CAPITAL CORP 4.540% 08/15/47		08/08/2017	Banc of America Securities		10,000,000	10,000,000	0	2FE
06051G GR 4	Bank of America Corp 3.593% 07/21/28		07/18/2017	Banc of America Securities		30,000,000	30,000,000	0	2FE
070101 AH 3	BASIN ELECTRIC PWR COOP 4.750% 04/26/4		09/22/2017	Various		10,068,528	9,200,000	179,708	1FE
075887 BX 6	Becton Dickinson 4.669% 06/06/47		07/25/2017	Credit Suisse		5,826,232	5,548,000	37,416	2FE
39808C A@ 4	GRIDIRON FUNDING LLC SYNDICATED BANK LOA		08/07/2017	Direct-Private Placement		9,937,500	10,000,000	0	1FE
115637 AP 5	BROWN-FORMAN CORP 4.500% 07/15/45		09/15/2017	JP Morgan		1,604,384	1,462,000	11,696	1FE
124857 AN 3	CBS CORP 4.600% 01/15/45		07/28/2017	Liquidnet		2,056,340	2,000,000	4,344	2FE
12515H BB 0	CD COMMERCIAL MORTGAGE TRUST SERIES 2017		07/24/2017	Citigroup Global		5,149,763	5,000,000	7,163	1AM
125333 AE 4	CITIGROUP COMMERCIAL MORTGAGE SERIES 201		07/24/2017	Citigroup Global		22,281,363	22,758,000	73,527	1AM
125333 AG 9	CITIGROUP COMMERCIAL MORTGAGE SERIES 201		07/24/2017	Citigroup Global		4,371,770	4,585,000	14,813	1AM
12543K AN 4	CHS/COMMUNITY HEALTH SYS IN SYNDICATED B		08/31/2017	Tax Free Exchange		227,304	239,296	2,575	3FE
126408 HG 1	CSX Corp 4.250% 11/01/66		07/27/2017	Citigroup Global		4,860,000	5,000,000	53,125	2FE
149123 CE 9	Caterpillar Inc 4.750% 05/15/64		07/26/2017	Robert W. Baird & Co		6,257,874	5,555,000	55,704	1FE
172062 AD 3	CINCINNATI FINL CORP 6.125% 11/01/34		09/20/2017	Stifel, Nicolaus and Co		12,343,000	10,000,000	239,896	1FE
172967 BL 4	Citigroup Inc 6.625% 06/15/32		07/27/2017	Banc of America Securities		6,354,400	5,000,000	42,326	2FE
185508 AG 3	Cleco Power LLC 6.000% 12/01/40		08/02/2017	Stifel, Nicolaus and Co		3,574,018	2,900,000	31,900	2FE
209111 FK 4	Consolidated Edison 4.300% 12/01/56		09/27/2017	Various		7,475,529	6,908,000	94,353	1FE
224044 CK 1	Cox Communications Inc 4.600% 08/15/47		08/15/2017	Various		9,988,800	10,000,000	7,028	2FE
233046 AF 8	DB Master Finance LLC SERIES 20171A CLAS		09/14/2017	Guggenheim		12,000,000	12,000,000	0	1FE
25470D AT 6	DISCOVERY COMMUNICATIONS 5.200% 09/20/		09/07/2017	Goldman Sachs & Company		998,790	1,000,000	0	2FE
257375 AF 2	DOMINION ENERGY GAS HOLDINGS 4.800% 11		09/29/2017	Wells Fargo Funds		1,632,300	1,500,000	30,400	1FE
260003 AG 3	Dover Corp 6.600% 03/15/38		09/15/2017	Morgan Stanley DWD		1,473,810	1,085,000	796	1FE
260543 CE 1	Dow Chem Co 5.250% 11/15/41		07/31/2017	Various		6,765,381	5,860,000	66,658	2FE
294429 AG 0	Equifax Inc 7.000% 07/01/37		09/26/2017	Morgan Stanley DWD		4,118,708	3,499,000	59,191	2FE
29736R AK 6	ESTEE LAUDER CO INC 4.150% 03/15/47		08/08/2017	Credit Suisse		3,170,100	3,000,000	62,942	1FE
30161M AG 8	Exelon Generation Co LLC 6.250% 10/01/		08/15/2017	JP Morgan		2,790,600	2,500,000	59,462	2FE
30251B AB 4	FMR LLC 6.450% 11/15/39		09/29/2017	Various		918,458	690,000	16,544	1FE
30251B AE 8	FMR LLC 5.150% 02/01/43		09/19/2017	Jefferies & Co		287,383	250,000	1,788	1FE
33616C AB 6	First Republic Bank 4.375% 08/01/46		07/26/2017	Stifel, Nicolaus and Co		12,391,464	12,555,000	274,641	2FE
345370 CS 7	Ford Mtr Co 5.291% 12/08/46		08/15/2017	BNP Paribas		1,012,980	1,000,000	10,288	2FE
36253X AN 5	GS MORTGAGE SECURITIES TRUST SERIES 2017		07/26/2017	Goldman Sachs & Company		6,250,000	6,250,000	0	2AM
36253X AQ 8	GS MORTGAGE SECURITIES TRUST SERIES 2017		07/26/2017	Goldman Sachs & Company		4,000,000	4,000,000	0	3AM

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)
36253X AS 4	GS MORTGAGE SECURITIES TRUST SERIES 2017		07/26/2017	Goldman Sachs & Company		2,250,000	2,250,000	0	4AM
375558 BK 8	Gilead Sciences Inc 4.150% 03/01/47		07/27/2017	Citigroup Global		5,053,150	5,000,000	86,458	1FE
39950# AA 2	MARRIOTT GROUND 4.480% 11/15/39		08/31/2017	Direct-Private Placement		17,500,000	17,500,000	0	1FE
42771L AC 6	HERO Funding Trust SERIES 20172A CLASS A		07/26/2017	Morgan Stanley DWD		5,124,368	5,000,000	0	1FE
42806D BH 1	Hertz Vehicle Financing LLC SERIES 20172		09/14/2017	Citigroup Global		6,461,515	6,463,000	0	1FE
459200 JH 5	IBM Corp 4.700% 02/19/46		09/18/2017	Various		10,011,180	9,000,000	110,058	1FE
459506 AE 1	Intl Flavors & Fragrances Inc 4.375% 0		07/26/2017	Various		12,922,266	12,575,000	107,468	2FE
46631B AM 7	JP Morgan Chase Com Mtg Sec Co REMIC Ser		09/01/2017	Interest Capitalization		144,054	144,054	0	6FM
46647P AA 4	JPMORGAN CHASE & CO 4.260% 02/22/48		07/26/2017	Banc of America Securities		10,419,700	10,000,000	188,150	1FE
47232M AD 4	JEFFERIES FIN LLC / JFIN 7.250% 08/15/		07/20/2017	Jefferies & Co		1,500,000	1,500,000	0	4FE
478165 AG 8	JOHNSON (S.C.) & SON INC 4.800% 09/01/		09/14/2017	Citigroup Global		4,209,194	3,700,000	8,387	1FE
48203R AD 6	Juniper Networks Inc 5.950% 03/15/41		07/25/2017	Barclays Capital		3,287,891	2,920,000	64,187	2FE
49338C AA 1	KEYSPAN GAS EAST CORP 5.819% 04/01/41		08/08/2017	Jefferies & Co		2,629,919	2,048,000	43,035	1FE
501044 DG 3	Kroger Co 4.450% 02/01/47		07/20/2017	Citigroup Global		9,884,050	10,000,000	223,118	2FE
50587K AB 7	LAFARGEHOLCIM FINANCE US 4.750% 09/22/		08/04/2017	Barclays Capital		8,439,440	8,000,000	144,611	2FE
55375K AG 1	MORGAN STANLEY MORTGAGE CAPIT SERIES 201		08/11/2017	Morgan Stanley DWD		4,598,096	4,500,000	10,628	1AM
55375K AJ 5	MORGAN STANLEY MORTGAGE CAPIT SERIES 201		08/11/2017	Morgan Stanley DWD		11,326,042	11,500,000	27,161	2AM
582839 AG 1	Mead Johnson Nutrition C 4.600% 06/01/		09/14/2017	Barclays Capital		4,765,583	4,265,000	58,312	1FE
59562V BD 8	MidAmerican Energy Holdings 5.150% 11/		09/20/2017	Various		1,911,339	1,608,000	29,004	1FE
631005 BC 8	NARRAGANSETT ELECTRIC 5.638% 03/15/40		08/08/2017	Jefferies & Co		2,570,406	2,060,000	47,102	1FE
638612 AL 5	Nationwide Financial Services 5.300% 1		07/25/2017	Jefferies & Co		7,632,014	6,670,000	68,738	2FE
64758# AA 4	NEW ORGANIC 6.250% 09/15/38		09/28/2017	Direct-Private Placement		8,000,000	8,000,000	0	2FE
67085K AA 0	OFFUTT AFB AMERICA FIRST 5.460% 09/01/		07/27/2017	Stifel, Nicolaus and Co		1,524,996	1,440,225	32,765	2FE
678858 BL 4	Oklahoma Gas & Elec Co 5.850% 06/01/40		08/15/2017	Susquehanna Intl		4,625,782	3,647,000	45,633	1FE
678858 BM 2	Oklahoma Gas & Elec Co 5.250% 05/15/41		08/15/2017	Susquehanna Intl		1,887,523	1,595,000	21,632	1FE
68233J AS 3	Oncore Electric 5.300% 06/01/42		09/21/2017	Citigroup Global		12,338,400	10,000,000	167,833	1FE
68389X BG 9	Oracle Corp 4.375% 05/15/55		09/19/2017	US Bancorp Piper Jaffrey		3,988,353	3,703,000	56,702	1FE
68389X BJ 3	Oracle Corp 4.000% 07/15/46		08/04/2017	Stifel, Nicolaus and Co		2,036,220	2,000,000	5,333	1FE
690742 AG 6	OWENS CORNING INC 4.300% 07/15/47		07/27/2017	Various		15,025,424	15,580,000	62,596	2FE
693506 BE 6	PPG Inds Inc 5.500% 11/15/40		09/22/2017	Various		2,952,183	2,455,000	46,690	1FE
701094 AK 0	Parker Hannifin Corp 4.100% 03/01/47		09/28/2017	Various		7,293,333	7,051,000	18,304	1FE
737679 DC 1	Potomac Elec Pwr Co 7.900% 12/15/38		08/04/2017	Pierpont		1,528,910	1,000,000	11,850	1FE
78413K AB 8	SES GLOBAL AMERICAS HLDG 5.300% 03/25/		07/27/2017	Various		11,460,180	12,000,000	215,975	2FE
828807 CZ 8	Simon Property Group LP 4.250% 11/30/4		09/27/2017	US Bancorp Piper Jaffrey		1,024,498	1,000,000	14,049	1FE
837004 CJ 7	South Carolina Elec & Gas Co 5.100% 06		08/08/2017	Banc of America Securities		3,535,830	3,000,000	29,750	1FE
88642R AA 7	TIDEWATER INC 8.000% 08/01/22		08/01/2017	Restructured		2,901,090	2,872,366	0	3Z
907818 ER 5	Union Pacific Corp 4.100% 09/15/67		09/18/2017	Various		13,064,926	13,000,000	569	1FE
920253 AF 8	VALMONT INDUSTRIES 5.000% 10/01/44		07/20/2017	MIZUHO		2,514,150	2,500,000	39,583	2FE
92345Y AE 6	Verisk Analytics Inc 5.500% 06/15/45		08/15/2017	Various		4,590,360	4,000,000	34,375	2FE
92783# AB 2	VA INTL GATEWAY Series A1 3.720% 11/03		09/29/2017	Direct-Private Placement		1,442,308	1,442,308	0	1FE
928563 AC 9	VMware Inc 3.900% 08/21/27		08/16/2017	JP Morgan		4,983,200	5,000,000	0	2FE
931427 AC 2	WALGREENS BOOTS ALLIANCE 4.800% 11/18/		07/20/2017	Deutsche Bank		5,433,050	5,000,000	44,667	2FE
96038# AA 8	WESTIN 4.453% 07/15/47		08/10/2017	Various		15,000,000	15,000,000	0	1FE
976826 BF 3	Wisconsin Pwr & Lt Co 7.600% 10/01/38		09/19/2017	Various		5,261,820	3,493,000	121,573	1FE
01626P AG 1	ALIMENTATION COUCHE-TARD 4.500% 07/26/	A	07/27/2017	Various		17,408,630	17,000,000	3,125	2FE
11271L AB 8	BROOKFIELD FINANCE INC 4.700% 09/20/47	A	09/11/2017	Various		2,986,122	3,000,000	0	2FE

SCHEDULE D - PART 3

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

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257559 AK 0	Domtar Corp 6.750% 02/15/44		07/27/2017	Various		1,472,181	1,345,000	41,071	2FE
775109 BB 6	Rogers Communications 5.000% 03/15/44	A	07/25/2017	Jefferies & Co.		5,743,550	5,000,000	92,361	2FE
98417E AN 0	Xstrata Finance Canada 6.000% 11/15/41	A	07/20/2017	Stifel, Nicolaus and Co.		3,459,930	3,000,000	35,000	2FE
12117# AA 9	Bureau Veritas 3.670% 09/01/27	D	09/01/2017	Direct-Private Placement		6,000,000	6,000,000	0	2Z
191241 AF 5	COCA-COLA FEMSA SAB CV 5.250% 11/26/43	D	09/28/2017	Banc of America Securities		2,208,750	1,900,000	34,913	1FE
2027A0 JN 0	COMMONWEALTH BANK AUST 3.900% 07/12/47	D	09/08/2017	Various		16,041,910	16,000,000	48,425	1FE
40052V AD 6	GRUPO BIMBO SAB DE CV 4.875% 06/27/44	D	08/15/2017	Deutsche Bank		1,014,840	1,000,000	6,906	2FE
43475D AA 5	HOLCIM CAPITAL CORP 6.500% 09/12/43	D	07/25/2017	Stifel, Nicolaus and Co.		2,837,819	2,265,000	55,618	2FE
46132F AC 4	INVESCO FINANCE PLC 5.375% 11/30/43	D	09/11/2017	FTN Financial Capital Markets		6,267,900	5,100,000	78,430	1FE
53944Y AB 9	LLOYDS BANKING GROUP PLC 4.650% 03/24/	D	07/27/2017	Citigroup Global		5,264,150	5,000,000	82,021	2FE
60162P AC 6	Milos CLO LTD 3.564% 10/20/30	D	08/09/2017	Barclays Capital		8,000,000	8,000,000	0	1FE
61033R AE 3	Monroe Capital MML CLO SERIES 20171A CLA	D	09/22/2017	BNP Paribas		5,000,000	5,000,000	0	1FE
61033R AG 8	Monroe Capital MML CLO SERIES 20171A CLA	D	09/22/2017	BNP Paribas		19,500,000	19,500,000	0	1FE
61033T AA 7	Monroe Capital MML CLO SERIES 20171A CLA	D	09/22/2017	BNP Paribas		8,006,150	8,500,000	0	1FE
63859W AE 9	NATIONWIDE BLDG SOCIETY 4.000% 09/14/2	D	08/04/2017	Various		9,044,610	9,000,000	140,556	2FE
67107K AV 8	OCP CLO Ltd SERIES 20147A CLASS B2R 4	D	09/15/2017	Natixis		4,000,000	4,000,000	0	1FE
67110D AU 1	OCP CLO Ltd SERIES 201611A CLASS BR 3	D	07/25/2017	Citigroup Global		14,500,000	14,500,000	0	1FE
67573C AG 4	Octagon Investment Partners 3 SERIES 201	D	07/25/2017	Morgan Stanley DWD		2,125,000	2,125,000	0	1FE
67573C AJ 8	Octagon Investment Partners 3 SERIES 201	D	07/25/2017	Morgan Stanley DWD		5,000,000	5,000,000	0	1FE
682336 AA 0	One Eleven Funding I LTD SERIES 20171A C	D	09/01/2017	Citigroup Global		15,000,000	15,000,000	0	1FE
714295 AA 0	PERRIGO FINANCE PLC 4.900% 12/15/44	D	07/20/2017	Credit Suisse		5,170,900	5,000,000	27,222	2FE
853254 AN 0	STANDARD CHARTERED PLC 5.700% 03/26/44	D	07/25/2017	Deutsche Bank		5,856,750	5,000,000	96,583	2FE
88167A AE 1	TEVA PHARMACEUTICALS NE 3.150% 10/01/2	D	08/04/2017	Various		1,838,970	2,000,000	22,400	2FE
88167A AF 8	TEVA PHARMACEUTICALS NE 4.100% 10/01/4	D	07/25/2017	Banc of America Securities		4,563,000	5,000,000	66,625	2FE
902133 AG 2	Tyco Electronics 7.125% 10/01/37	D	09/19/2017	Susquehanna Intl.		2,855,940	2,000,000	67,292	1FE
91911T AK 9	VALE OVERSEAS LIMITED 6.875% 11/10/39	D	07/20/2017	Banc of America Securities		2,750,000	2,500,000	35,807	2FE
92331D AG 3	Venture CDO Ltd SERIES 201728AA CLASS B	D	07/07/2017	Jefferies & Co.		7,409,000	7,409,000	0	1FE
92936M AD 9	WPP FINANCE 2010 5.125% 09/07/42	D	08/03/2017	Various		2,739,359	2,560,000	54,604	2FE
92936M AE 7	WPP FINANCE 2010 5.625% 11/15/43	D	08/15/2017	Barclays Capital		2,799,448	2,452,000	35,631	2FE
3899999.	Total - Bonds - Industrial and Miscellaneous					721,827,689	687,380,096	4,899,770	XXX
8399997.	Total - Bonds - Part 3					739,501,838	706,252,610	4,939,298	XXX
8399999.	Total - Bonds					739,501,838	706,252,610	4,939,298	XXX
Common Stocks - Industrial and Miscellaneous									
31338$ 11 2	FHLB - Dallas Class B		09/27/2017	Direct	39,221.000	3,922,100	XXX	0	
428337 10 9	Hi-Crush Partners LP		08/18/2017	Distribution	53,679.000	452,782	XXX	0	L
817270 23 4	Sentinel Group Fds Inc Unconstrained Bon		08/24/2017	Sentinel Group Fds	6,356.410	63,213	XXX	0	U
817270 24 2	Sentinel Group Fds Inc Unconstrained Bon		08/24/2017	Sentinel Group Fds	356.720	3,531	XXX	0	U
817270 25 9	Sentinel Group Fds Inc Unconstrained Bon		08/24/2017	Sentinel Group Fds	1,512.620	15,020	XXX	0	U
817270 26 7	Sentinel Group Fds Inc Total Return Bond		09/21/2017	Sentinel Group Fds	437.490	4,569	XXX	0	U
817270 27 5	Sentinel Group Fds Inc Total Return Bond		09/21/2017	Sentinel Group Fds	413.320	4,312	XXX	0	U
817270 29 1	Sentinel Group Fds Inc Common Stock Fund		09/21/2017	Sentinel Group Fds	52.610	2,412	XXX	0	U
817270 31 7	Sentinel Group Fds Inc Low Duration Bond		09/21/2017	Sentinel Group Fds	2,554.680	21,689	XXX	0	U
81728B 81 7	Sentinel Group Fds Inc Balanced Fund I		09/21/2017	Sentinel Group Fds	272.910	5,829	XXX	0	U
88642R 10 9	Tidewater Inc.		08/01/2017	Restructured	233,893.000	5,847,325	XXX	0	L
000000 00 0	ConvaTec Group Plc	D	06/30/2017	Direct	107,122.000	442,735	XXX	0	L
9099999.	Total - Common Stocks - Industrial and Miscellaneous					10,785,517	XXX	0	XXX

SCHEDULE D - PART 3

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

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9799997.	Total - Common Stocks - Part 3					10,785,517	XXX	0	XXX
9799999.	Total - Common Stocks					10,785,517	XXX	0	XXX
9899999.	Total - Preferred and Common Stocks					10,785,517	XXX	0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					750,287,355	XXX	4,939,298	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.	..	09/01/2017.	Paydown		309,535	309,535	324,770	324,027	0	(14,493)	0	(14,493)	0	309,535	0	0	0	8,771	09/15/2041.	1
36225A PD 6	Government Natl Mtg Assn Pool 780420 7	..	09/01/2017.	Paydown		673	673	691	684	0	(11)	0	(11)	0	673	0	0	0	33	08/15/2026.	1
36225A UH 1	Government Natl Mtg Assn Pool 780584 7	..	09/01/2017.	Paydown		1,655	1,655	1,671	1,663	0	(9)	0	(9)	0	1,655	0	0	0	77	06/15/2027.	1
36230K L4 1	Government National Mortgage A 751247.	..	09/01/2017.	Paydown		890,571	890,571	931,203	930,565	0	(39,994)	0	(39,994)	0	890,571	0	0	0	24,634	10/15/2040.	1
38373A EF 9	Government National Mortgage A REMIC Se	..	09/01/2017.	Paydown		571,422	571,422	552,762	563,903	0	7,520	0	7,520	0	571,422	0	0	0	17,173	08/20/2039.	1
38373M 4Z 0	Government Natl Mtg Assn SERIES 20093 CL	..	09/01/2017.	Paydown		0	0	2,549	2,441	0	(2,441)	0	(2,441)	0	0	0	0	0	292	10/16/2048.	1
38374U N7 2	Government Natl Mtg Assn REMIC Ser 2009	..	09/01/2017.	Paydown		374,666	374,665	357,806	368,307	0	6,358	0	6,358	0	374,666	0	0	0	11,233	06/20/2039.	1
38374U S2 8	Government Natl Mtg Assn REMIC Ser 200	..	09/01/2017.	Paydown		1,062,480	1,062,480	1,012,013	1,043,843	0	18,637	0	18,637	0	1,062,480	0	0	0	31,917	06/20/2039.	1
38374V AX 7	Government Natl Mtg Assn REMIC Ser 2009	..	09/01/2017.	Paydown		8,262,275	8,262,275	8,275,185	8,253,086	0	9,190	0	9,190	0	8,262,275	0	0	0	248,218	07/20/2037.	1
38374V HM 4	Government Natl Mtg Assn REMIC Ser 200	..	09/01/2017.	Paydown		2,843,939	2,843,939	2,884,820	2,844,381	0	(443)	0	(443)	0	2,843,939	0	0	0	93,593	06/20/2038.	1
38374V WK 1	Government Natl Mtg Assn REMIC Ser 2009	..	09/01/2017.	Paydown		1,287,314	1,287,314	1,304,210	1,286,721	0	593	0	593	0	1,287,314	0	0	0	42,859	06/20/2038.	1
38376E J2 2	Government Natl Mtg Assn REMIC Ser 200	..	09/01/2017.	Paydown		1,272,630	1,272,630	1,212,180	1,248,187	0	24,443	0	24,443	0	1,272,630	0	0	0	34,174	11/16/2024.	1
38376F FD 9	Government Natl Mtg Assn REMIC Ser 200	..	09/01/2017.	Paydown		483,489	483,489	467,171	476,805	0	6,684	0	6,684	0	483,489	0	0	0	14,399	08/20/2039.	1
38376G GN 4	Government Natl Mtg Assn SERIES 201040 C	..	09/01/2017.	Paydown		0	0	205,981	187,463	0	(187,463)	0	(187,463)	0	0	0	0	0	77,852	12/16/2043.	1
38376P 4N 7	Government Natl Mtg Assn REMIC Ser 200	..	09/01/2017.	Paydown		962,515	962,515	957,077	959,122	0	3,393	0	3,393	0	962,515	0	0	0	29,002	12/20/2039.	1
38376Y D7 3	Government Natl Mtg Assn REMIC Ser 201	..	09/01/2017.	Paydown		5,262,753	5,262,753	5,262,753	5,262,753	0	0	0	0	0	5,262,753	0	0	0	158,846	09/20/2038.	1
38377E HD 9	Government Natl Mtg Assn REMIC Ser 201	..	09/01/2017.	Paydown		2,043,455	2,043,455	2,058,781	2,044,744	0	(1,289)	0	(1,289)	0	2,043,455	0	0	0	61,689	04/20/2039.	1
38377Y W4 8	Government National Mortgage A SERIES 20	..	09/20/2017.	Paydown		0	0	90,657	83,757	0	(83,757)	0	(83,757)	0	0	0	0	0	13,439	10/20/2041.	1
585995 AA 1	Northeast 1985-1 FHA Project Pool 1985-1	..	08/01/2017.	Paydown		16,087	16,087	16,544	16,134	0	(47)	0	(47)	0	16,087	0	0	0	1,751	12/24/2020.	1
0599999.	Total - Bonds - U.S. Government					25,645,459	25,645,458	25,918,824	25,898,586	0	(253,129)	0	(253,129)	0	25,645,459	0	0	0	869,952	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
3128M8 2R 4	FREDDIE MAC G06784 3.500% 10/01/41	..	09/01/2017.	Paydown		1,448,268	1,448,268	1,483,540	1,476,839	0	(28,572)	0	(28,572)	0	1,448,268	0	0	0	33,270	10/01/2041.	1
3128M8 FH 2	FREDDIE MAC G06168 3.500% 11/01/40	..	09/01/2017.	Paydown		395,062	395,062	385,247	385,703	0	9,359	0	9,359	0	395,062	0	0	0	9,316	11/01/2040.	1
3128M9 CN 0	FREDDIE MAC G06977 3.000% 04/01/42	..	09/01/2017.	Paydown		563,168	563,168	575,047	574,477	0	(11,310)	0	(11,310)	0	563,168	0	0	0	11,425	04/01/2042.	1
3128MJ MB 3	4.5	..	09/01/2017.	Paydown		345,280	345,280	344,903	344,891	0	390	0	390	0	345,280	0	0	0	10,347	07/01/2039.	1
3128MJ Q9 4	3.5	..	09/01/2017.	Paydown		163,827	163,827	168,588	168,386	0	(4,559)	0	(4,559)	0	163,827	0	0	0	3,753	03/01/2042.	1
3128MJ VM 9	3.0	..	09/01/2017.	Paydown		149,512	149,512	153,040	152,951	0	(3,439)	0	(3,439)	0	149,512	0	0	0	2,959	12/01/2044.	1
3128S2 SH 5	FREDDIE MAC T61420 3.000% 11/01/42	..	09/01/2017.	Paydown		141,009	141,009	144,864	144,743	0	(3,735)	0	(3,735)	0	141,009	0	0	0	2,812	11/01/2042.	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)
31292H X3 3	5.000	..	09/01/2017.	Paydown		82,345	82,345	85,144	84,863	0	(2,518)	0	(2,518)	0	82,345	0	0	0	2,758	08/01/2033.	1
31292S A3 4	FREDDIE MAC C09026 2.500% 01/01/43	..	09/01/2017.	Paydown		87,031	87,031	86,215	86,259	0	773	0	773	0	87,031	0	0	0	1,413	01/01/2043.	1
312933 NC 4	FREDDIE MAC A86687 4.500% 06/01/39	..	09/01/2017.	Paydown		422,795	422,795	415,793	416,051	0	6,744	0	6,744	0	422,795	0	0	0	12,277	06/01/2039.	1
312939 3G 4	FREDDIE MAC A91699 5.000% 04/01/40	..	09/01/2017.	Paydown		461,873	461,873	478,038	477,234	0	(15,362)	0	(15,362)	0	461,873	0	0	0	14,464	04/01/2040.	1
312942 FT 7	FREDDIE MAC A93778 4.000% 09/01/40	..	09/01/2017.	Paydown		1,064,083	1,064,083	1,096,671	1,094,982	0	(30,899)	0	(30,899)	0	1,064,083	0	0	0	27,174	09/01/2040.	1
312945 2S 6	FREDDIE MAC A97085 4.500% 02/01/41	..	09/01/2017.	Paydown		8,040	8,040	8,125	8,110	0	(70)	0	(70)	0	8,040	0	0	0	241	02/01/2041.	1
312946 P5 9	FREDDIE MAC A97644 4.000% 03/01/41	..	09/01/2017.	Paydown		762,323	762,323	790,910	789,563	0	(27,240)	0	(27,240)	0	762,323	0	0	0	20,069	03/01/2041.	1
31296R PL 6	Federal Home Ln Mtg Corp A16727 5.000	..	09/01/2017.	Paydown		58,052	58,052	59,988	59,823	0	(1,771)	0	(1,771)	0	58,052	0	0	0	1,947	12/01/2033.	1
3132GS EU 9	FREDDIE MAC Q07047 3.000% 03/01/42	..	09/01/2017.	Paydown		1,607,761	1,607,761	1,607,761	1,607,761	0	0	0	0	0	1,607,761	0	0	0	32,575	03/01/2042.	1
3132GS TW 9	FREDDIE MAC Q07465 3.500% 04/01/42	..	09/01/2017.	Paydown		789,438	789,438	814,848	813,629	0	(24,191)	0	(24,191)	0	789,438	0	0	0	18,520	04/01/2042.	1
3132HP Z7 2	Federal Home Ln Mtg Corp Q13466 3.000%	..	09/01/2017.	Paydown		930,630	930,630	971,636	968,878	0	(38,248)	0	(38,248)	0	930,630	0	0	0	18,448	11/01/2042.	1
3132J6 GQ 1	2.5	..	09/01/2017.	Paydown		640,589	640,589	625,775	626,666	0	13,923	0	13,923	0	640,589	0	0	0	10,311	01/01/2043.	1
31368H NW 9	Federal Natl Mtg Assn 190405 4.000% 1	..	09/01/2017.	Paydown		338,066	338,066	334,157	334,241	0	3,825	0	3,825	0	338,066	0	0	0	9,033	10/01/2040.	1
3137A8 EJ 3	Federal Home Ln Mtg Corp REMIC Ser 382	..	09/01/2017.	Paydown		157,315	157,315	166,950	162,375	0	(5,060)	0	(5,060)	0	157,315	0	0	0	4,450	03/15/2041.	1
3137AM M6 1	Federal Home Ln Mtg Corp REMIC Ser 402	..	09/01/2017.	Paydown		824,722	824,722	829,361	827,182	0	(2,460)	0	(2,460)	0	824,722	0	0	0	21,101	02/15/2042.	1
31385X NR 4	Federal Natl Mtg Assn Pool 555800 5.50.	..	09/01/2017.	Paydown		52,946	52,946	54,783	54,600	0	(1,653)	0	(1,653)	0	52,946	0	0	0	1,936	10/01/2033.	1
3138A4 4Z 5	Fannie Mae AH3539 4.000% 02/01/41	..	09/01/2017.	Paydown		874,990	874,990	866,650	866,946	0	8,044	0	8,044	0	874,990	0	0	0	22,056	02/01/2041.	1
3138AX CF 6	Fannie Mae AJ5469 3.500% 11/01/41	..	09/01/2017.	Paydown		351,737	351,737	355,144	354,982	0	(3,245)	0	(3,245)	0	351,737	0	0	0	8,344	11/01/2041.	1
3138EK RA 5	Fannie Mae AL3180 3.000% 01/01/43	..	09/01/2017.	Paydown		377,214	377,214	371,615	371,786	0	5,428	0	5,428	0	377,214	0	0	0	7,499	01/01/2043.	1
3138EN 2P 3	Fannie Mae AL6181 3.000% 11/01/44	..	09/01/2017.	Paydown		186,359	186,359	189,969	189,863	0	(3,504)	0	(3,504)	0	186,359	0	0	0	3,709	11/01/2044.	1
3138EP QJ 6	FNMA AL 6756 3.900% 03/01/45	..	09/01/2017.	Paydown		79,701	79,701	86,874	86,532	0	(6,830)	0	(6,830)	0	79,701	0	0	0	2,091	03/01/2045.	1
3138L3 Q6 5	FN AM3176 3.770% 05/01/43	..	09/01/2017.	Paydown		19,889	19,889	20,455	20,426	0	(537)	0	(537)	0	19,889	0	0	0	500	05/01/2043.	1
3138L6 5P 9	Fannie Mae 4.130% 07/01/44	..	09/01/2017.	Paydown		30,717	30,717	34,154	33,980	0	(3,263)	0	(3,263)	0	30,717	0	0	0	846	07/01/2044.	1
3138L7 LJ 3	Fannie Mae 3.700% 10/01/29	..	09/01/2017.	Paydown		41,473	41,473	44,661	44,273	0	(2,800)	0	(2,800)	0	41,473	0	0	0	1,031	10/01/2029.	1
3138L7 W2 8	Fannie Mae 4.090% 11/01/39	..	09/01/2017.	Paydown		35,140	35,140	38,264	38,080	0	(2,940)	0	(2,940)	0	35,140	0	0	0	966	11/01/2039.	1
3138L8 6R 0	FNMA 3.430% 03/01/40	..	09/01/2017.	Paydown		33,981	33,981	36,020	35,888	0	(1,907)	0	(1,907)	0	33,981	0	0	0	785	03/01/2040.	1
3138L8 VF 8	FNMA 3.670% 01/01/45	..	09/01/2017.	Paydown		77,049	77,049	79,431	79,311	0	(2,262)	0	(2,262)	0	77,049	0	0	0	1,723	01/01/2045.	1
3138M0 BE 9	Fannie Mae AO8136 3.000% 08/01/42	..	09/01/2017.	Paydown		1,682,697	1,682,697	1,726,079	1,724,380	0	(41,684)	0	(41,684)	0	1,682,697	0	0	0	32,544	08/01/2042.	1
3138NY GE 9	Fannie Mae AR1996 3.000% 02/01/43	..	09/01/2017.	Paydown		801,740	801,740	781,386	782,125	0	19,615	0	19,615	0	801,740	0	0	0	16,172	02/01/2043.	1
3138W1 F4 4	Fannie Mae AR3786 3.000% 02/01/43	..	09/01/2017.	Paydown		66,072	66,072	64,792	64,826	0	1,246	0	1,246	0	66,072	0	0	0	1,328	02/01/2043.	1
3138W9 G8 7	Fannie Mae AS0222 4.000% 08/01/43	..	09/01/2017.	Paydown		633,404	633,404	661,808	660,664	0	(27,260)	0	(27,260)	0	633,404	0	0	0	16,353	08/01/2043.	1
3138WT UM 6	Fannie Mae AT5987 3.000% 04/01/43	..	09/01/2017.	Paydown		1,658,117	1,658,117	1,600,990	1,602,456	0	55,661	0	55,661	0	1,658,117	0	0	0	31,593	04/01/2043.	1
3138Y1 6W 0	Fannie mae pool 4.500% 10/01/44	..	09/01/2017.	Paydown		129,695	129,695	141,469	141,198	0	(11,503)	0	(11,503)	0	129,695	0	0	0	3,695	10/01/2044.	1
31392G DB 8	Federal Natl Mtg Assn REMIC Ser 2002-8	..	09/01/2017.	Paydown		39,715	39,715	40,696	40,383	0	(668)	0	(668)	0	39,715	0	0	0	1,421	12/25/2032.	1
31394C GA 4	Federal Natl Mtg Assn REMIC Ser 2005-1	..	09/01/2017.	Paydown		1,681,125	1,681,125	1,723,153	1,695,360	0	(14,235)	0	(14,235)	0	1,681,125	0	0	0	55,755	02/25/2035.	1
31394D QA 1	Federal Natl Mtg Assn REMIC Ser 2005-4	..	09/01/2017.	Paydown		1,393,098	1,393,098	1,427,925	1,404,906	0	(11,808)	0	(11,808)	0	1,393,098	0	0	0	46,697	05/25/2035.	1
31395N Y2 7	Federal Natl Mtg Assn REMIC Ser 2006-5	..	09/01/2017.	Paydown		5,109	5,109	5,252	5,186	0	(77)	0	(77)	0	5,109	0	0	0	221	07/25/2036.	1
31396C 7M 6	Federal Home Ln Mtg Corp SERIES 3057 CLA	..	09/01/2017.	Paydown		119,951	119,951	118,864	119,384	0	567	0	567	0	119,951	0	0	0	3,453	10/15/2025.	1

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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)
31396K KS 0	Federal Natl Mtg Assn REMIC Ser 2006-7	..	09/01/2017.	Paydown		12,719	12,719	12,980	12,957	0	(238)	0	(238)	0	12,719	0	0	0	551	08/25/2036.	1
31396K ZX 3	Federal Natl Mtg Assn REMIC Ser 2006-82	..	09/01/2017.	Paydown		332,868	332,868	339,525	333,518	0	(650)	0	(650)	0	332,868	0	0	0	14,750	09/25/2036.	1
31396P K7 5	Federal Natl Mtg Assn REMIC Ser 2007-1	..	09/01/2017.	Paydown		12,874	12,874	12,826	12,822	0	52	0	52	0	12,874	0	0	0	555	08/25/2036.	1
31396Q GV 5	Federal Natl Mtg Assn REMIC Ser 2009-4	..	09/01/2017.	Paydown		602,491	602,491	629,603	614,030	0	(11,539)	0	(11,539)	0	602,491	0	0	0	18,696	07/25/2039.	1
31396Q Q9 3	Federal Natl Mtg Assn REMIC Ser 2009-6	..	09/01/2017.	Paydown		601,391	601,391	568,314	583,302	0	18,089	0	18,089	0	601,391	0	0	0	15,970	09/25/2029.	1
31396X FK 5	Federal Natl Mtg Assn REMIC Ser 2007-7	..	09/01/2017.	Paydown		919,235	919,235	919,025	917,260	0	1,975	0	1,975	0	919,235	0	0	0	40,483	08/25/2037.	1
31396Y F7 2	Federal Natl Mtg Assn REMIC 2008-29 Cl	..	09/01/2017.	Paydown		370,195	370,195	343,800	356,228	0	13,967	0	13,967	0	370,195	0	0	0	11,174	04/25/2038.	1
31397A 5L 3	Federal Home Ln Mtg Corp REMIC Ser 320	..	09/01/2017.	Paydown		105,151	105,151	106,531	106,174	0	(1,023)	0	(1,023)	0	105,151	0	0	0	3,750	08/15/2036.	1
31397A GM 9	Federal Home Ln Mtg Corp REMIC Ser 320	..	09/01/2017.	Paydown		494,945	494,945	522,167	508,774	0	(13,829)	0	(13,829)	0	494,945	0	0	0	17,974	08/15/2036.	1
31397A RM 7	Federal Home Ln Mtg Corp SERIES 3203 CLA	..	09/01/2017.	Paydown		475,288	475,288	464,984	469,527	0	5,761	0	5,761	0	475,288	0	0	0	16,007	08/15/2036.	1
31397F L8 3	FREDDIE MAC REMIC Ser 3284 Cl BZ 4.	..	09/01/2017.	Paydown		480,858	480,858	447,431	462,768	0	18,090	0	18,090	0	480,858	0	0	0	14,105	03/15/2037.	1
31397N 5E 1	Federal Natl Mtg Assn REMIC Ser 2009-4	..	09/01/2017.	Paydown		898,285	898,285	847,195	877,608	0	20,677	0	20,677	0	898,285	0	0	0	23,278	04/25/2029.	1
31397Q WF 1	Federal Natl Mtg Assn REMIC Ser 2011-2	..	09/01/2017.	Paydown		899,003	899,003	876,668	889,526	0	9,477	0	9,477	0	899,003	0	0	0	23,839	03/25/2026.	1
31397W UV 5	Federal Home Ln Mtg Corp REMIC Ser 346	..	09/01/2017.	Paydown		85,666	85,666	84,876	85,318	0	348	0	348	0	85,666	0	0	0	2,769	07/15/2038.	1
31398E 6W 9	Federal Home Ln Mtg Corp REMIC Ser 354	..	09/01/2017.	Paydown		1,057,669	1,057,669	1,026,931	1,045,515	0	12,154	0	12,154	0	1,057,669	0	0	0	28,302	06/15/2024.	1
31398G R4 3	Federal Natl Mtg Assn REMIC Ser 2010-1	..	09/01/2017.	Paydown		826,405	826,405	831,570	827,060	0	(655)	0	(655)	0	826,405	0	0	0	27,491	02/25/2040.	1
31398J U5 0	Federal Home Ln Mtg Corp REMIC Ser 357	..	09/01/2017.	Paydown		362,919	362,919	346,361	357,102	0	5,818	0	5,818	0	362,919	0	0	0	9,796	09/15/2024.	1
31398M GG 5	Federal Natl Mtg Assn REMIC Ser 2010-1	..	09/01/2017.	Paydown		392,975	392,975	410,659	401,719	0	(8,744)	0	(8,744)	0	392,975	0	0	0	12,404	03/25/2040.	1
31398S MR 1	Federal Natl Mtg Assn REMIC Ser 2010-13	..	09/25/2017.	Paydown		0	0	373,501	482,862	0	(482,862)	0	(482,862)	0	0	0	0	0	81,975	12/25/2040.	1
31402C PL 0	Federal Natl Mtg Assn 725027 5.000% 1	..	09/01/2017.	Paydown		171,728	171,728	176,837	176,328	0	(4,600)	0	(4,600)	0	171,728	0	0	0	5,737	11/01/2033.	1
31412P YR 6	Federal Natl Mtg Assn 931420 4.000% 0	..	09/01/2017.	Paydown		308,822	308,822	316,157	315,742	0	(6,920)	0	(6,920)	0	308,822	0	0	0	8,090	06/01/2039.	1
31416H 4X 0	Fannie Mae AA0837 4.500% 01/01/39....	..	09/01/2017.	Paydown		7,913	7,913	7,838	7,842	0	71	0	71	0	7,913	0	0	0	238	01/01/2039.	1
31416M 3A 0	Fannie Mae AA4392 4.000% 04/01/39....	..	09/01/2017.	Paydown		274,087	274,087	276,999	276,823	0	(2,736)	0	(2,736)	0	274,087	0	0	0	7,336	04/01/2039.	1
31416W 7D 8	Fannie Mae AB1791 3.500% 11/01/40....	..	09/01/2017.	Paydown		313,777	313,777	311,718	311,783	0	1,994	0	1,994	0	313,777	0	0	0	7,041	11/01/2040.	1
31416W FW 7	Fannie Mae AB1080 4.500% 05/01/40....	..	09/01/2017.	Paydown		101,577	101,577	103,069	102,987	0	(1,410)	0	(1,410)	0	101,577	0	0	0	3,004	05/01/2040.	1
31417A JM 2	Fannie Mae AB3867 3.500% 11/01/41....	..	09/01/2017.	Paydown		437,863	437,863	454,146	453,455	0	(15,592)	0	(15,592)	0	437,863	0	0	0	10,382	11/01/2041.	1
31417A LS 6	Fannie Mae AB3936 3.500% 11/01/41....	..	09/01/2017.	Paydown		989,475	989,475	1,014,289	1,013,288	0	(23,813)	0	(23,813)	0	989,475	0	0	0	23,359	11/01/2041.	1
31417C UY 9	Fannie Mae AB5998 3.500% 08/01/42....	..	09/01/2017.	Paydown		69,969	69,969	73,216	73,096	0	(3,126)	0	(3,126)	0	69,969	0	0	0	1,632	08/01/2042.	1
31417D ZZ 9	Fannie Mae AB7059 2.500% 11/01/42....	..	09/01/2017.	Paydown		478,179	478,179	489,835	489,046	0	(10,867)	0	(10,867)	0	478,179	0	0	0	8,004	11/01/2042.	1
31417E WF 4	Fannie Mae AB7845 3.000% 02/01/43....	..	09/01/2017.	Paydown		649,049	649,049	632,440	633,000	0	16,050	0	16,050	0	649,049	0	0	0	12,517	02/01/2043.	1
31417E ZA 2	Fannie Mae AB7936 3.000% 02/01/43....	..	09/01/2017.	Paydown		159,769	159,769	155,650	155,805	0	3,964	0	3,964	0	159,769	0	0	0	3,356	02/01/2043.	1
31417K LX 3	Fannie Mae AC1241 5.000% 07/01/39....	..	09/01/2017.	Paydown		237,852	237,852	242,907	242,634	0	(4,782)	0	(4,782)	0	237,852	0	0	0	8,263	07/01/2039.	1
31418A DB 1	Fannie Mae MA0997 3.000% 02/01/42....	..	09/01/2017.	Paydown		710,641	710,641	709,753	709,738	0	903	0	903	0	710,641	0	0	0	14,215	02/01/2042.	1
31418A DV 7	Fannie Mae MA1015 3.000% 03/01/42....	..	09/01/2017.	Paydown		493,039	493,039	492,150	492,146	0	892	0	892	0	493,039	0	0	0	10,255	03/01/2042.	1
31418A N6 1	Federal Natl Mtg Assn MA1312 2.500% 1	..	09/01/2017.	Paydown		1,080,825	1,080,825	1,092,309	1,091,176	0	(10,351)	0	(10,351)	0	1,080,825	0	0	0	19,199	12/01/2042.	1
31419C 2B 8	Fannie Mae AE2569 3.500% 09/01/40....	..	09/01/2017.	Paydown		164,183	164,183	155,576	155,902	0	8,281	0	8,281	0	164,183	0	0	0	3,905	09/01/2040.	1

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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)
31419C 3V 3	Fannie Mae AE2611 3.500% 09/01/40		09/01/2017.	Paydown		328,393	328,393	306,637	307,552	0	20,841	0	20,841	0	328,393	0	0	0	7,238	09/01/2040.	1
31419C BX 0	Fannie Mae AE1853 4.000% 08/01/40		09/01/2017.	Paydown		176,273	176,273	173,574	173,675	0	2,599	0	2,599	0	176,273	0	0	0	4,699	08/01/2040.	1
31419C Z4 8	Fannie Mae AE2562 4.000% 09/01/40		09/01/2017.	Paydown		13,566	13,566	13,358	13,367	0	199	0	199	0	13,566	0	0	0	362	09/01/2040.	1
31419D LQ 2	Fannie Mae AE3034 3.500% 09/01/40		09/01/2017.	Paydown		4,930	4,930	4,647	4,671	0	259	0	259	0	4,930	0	0	0	115	09/01/2040.	1
31419E XR 5	Fannie Mae AE4287 3.500% 09/01/40		09/01/2017.	Paydown		314,385	314,385	304,119	304,501	0	9,884	0	9,884	0	314,385	0	0	0	7,671	09/01/2040.	1
31419G YQ 1	Fannie Mae AE6118 3.500% 10/01/40		09/01/2017.	Paydown		272,244	272,244	276,242	276,101	0	(3,857)	0	(3,857)	0	272,244	0	0	0	6,383	10/01/2040.	1
31419K KE 4	Fannie Mae AE8392 3.500% 11/01/40		09/01/2017.	Paydown		1,178,058	1,178,058	1,171,962	1,172,103	0	5,956	0	5,956	0	1,178,058	0	0	0	27,647	11/01/2040.	1
31419L XJ 7	Fannie Mae AE9680 4.000% 12/01/40		09/01/2017.	Paydown		189,445	189,445	184,472	184,754	0	4,691	0	4,691	0	189,445	0	0	0	5,473	12/01/2040.	1
717883 TZ 5	PHILADELPHIA PA SCH DIST 6.765% 06/01/		08/17/2017.	Call 100.0000		55,000	55,000	67,210	6,721	0	(119)	0	(119)	0	67,086	0	(12,086)	(12,086)	2,646	06/01/2040.	1FE
911760 TN 6	US Dept Veterans Affairs REMIC Ser 200		09/01/2017.	Paydown		0	0	106,484	90,787	0	(90,787)	0	(90,787)	0	0	0	0	0	17,246	05/15/2033.	1
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.					39,925,087	39,925,087	40,575,576	40,602,235	0	(725,543)	0	(725,543)	0	39,937,173	0	(12,086)	(12,086)	1,119,263	XXX	XXX
Bonds - Industrial and Miscellaneous																					
000000 00 0	CHS/COMMUNITY HEALTH SYS IN SYNDICATED B		07/07/2017.	Redemption 100.0000		30,755	30,755	29,357	0	0	23	0	23	0	29,380	0	1,375	1,375	136	01/27/2021.	3FE
000000 00 0	CHS/COMMUNITY HEALTH SYS IN SYNDICATED B		08/31/2017.	Tax Free Exchange		229,007	239,296	228,419	0	0	588	0	588	0	229,007	0	0	0	3,366	01/27/2021.	3FE
000000 00 0	VALEANT PHARMACEUTICALS SYNDICATED BANK		09/08/2017.	Redemption 100.0000		80,724	80,724	81,228	0	0	0	0	0	0	81,228	0	(505)	(505)	1,250	04/01/2022.	3FE
00111@ AA 2	AES Hawaii Inc 6.870% 06/30/22		09/30/2017.	Redemption 100.0000		85,500	85,500	85,500	85,500	0	0	0	0	0	85,500	0	0	0	4,405	06/30/2022.	5
00434N AA 3	ACCESS MIDSTREAM PARTNER 4.875% 05/15/		07/03/2017.	Call 100.0000		2,500,000	2,500,000	2,368,750	2,407,653	0	6,181	0	6,181	0	2,413,833	0	86,167	86,167	172,962	05/15/2023.	2FE
02660T EQ 2	AMERICAN HOME MORTGAGE INVESTM SERIES 20		09/01/2017.	Paydown		520,155	520,155	506,748	509,082	0	11,073	0	11,073	0	520,155	0	0	0	9,817	09/25/2045.	1FM
03040# AD 4	American Water Capital Corp Ser C 5.62.		09/14/2017.	Redemption 100.0000		3,150,000	3,150,000	3,150,000	3,150,000	0	0	0	0	0	3,150,000	0	0	0	196,076	12/21/2018.	1
04004# AA 2	Center Operating Company AKA Dallas Aren		09/30/2017.	Redemption 100.0000		30,072	30,072	30,072	29,260	0	812	0	812	0	30,072	0	0	0	1,849	09/30/2023.	2FE
05377J AN 2	AVIS BUDGET CAR RENTAL LLC SYNDICATED BA		09/29/2017.	Redemption 100.0000		50,031	50,031	50,125	0	0	(11)	0	(11)	0	50,114	0	(83)	(83)	790	03/15/2022.	2FE
059513 AG 6	Banc of America Comm Mtg Inc REMIC Ser		07/01/2017.	Paydown		11,649,483	11,649,483	8,343,616	11,272,882	0	376,601	0	376,601	0	11,649,483	0	0	0	405,651	02/10/2051.	1FM
100137 84 2	GRIDIRON FUNDING LLC SYNDICATED BANK LOA		09/30/2017.	Redemption 100.0000		692,280	692,280	684,925	0	0	631	0	631	0	685,555	0	6,725	6,725	6,930	06/30/2024.	1FE
118230 AE 1	Buckeye Partners 5.125% 07/01/17		07/01/2017.	Maturity		4,000,000	4,000,000	3,872,800	3,991,416	0	8,584	0	8,584	0	4,000,000	0	0	0	205,000	07/01/2017.	2FE
12542R C@ 7	CHS INC Note RM-20 4.520% 06/09/21		07/28/2017.	SG Cowen Securities Corp		7,016,800	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	16,800	16,800	204,781	06/09/2021.	2Z
12543K AN 4	CHS/COMMUNITY HEALTH SYS IN SYNDICATED B		09/29/2017.	Redemption 100.0000		214,026	214,026	202,635	0	0	1,093	0	1,093	0	203,728	0	10,298	10,298	2,781	01/27/2021.	3FE
126410 LM 9	CSX Equipment Trust Cert 6.251% 01/15/		07/15/2017.	Redemption 100.0000		250,658	250,658	250,658	250,658	0	0	0	0	0	250,658	0	0	0	15,669	01/15/2023.	1FE
12647G BF 4	CREDIT SUISSE MORTGAGE TRUST SERIES 2013		09/01/2017.	Paydown		226,244	226,244	226,385	226,350	0	(106)	0	(106)	0	226,244	0	0	0	4,406	07/25/2043.	1FM
12649R BF 8	Credit Suisse Mortgage Trust 3.500% 02.		09/01/2017.	Paydown		144,148	144,148	146,671	145,791	0	(1,643)	0	(1,643)	0	144,148	0	0	0	3,404	02/25/2045.	1FM
12656* AF 9	CSLB HOLDINGS INC Series F No. F-16 2.		09/27/2017.	Direct-Private Placement		6,037,500	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	37,500	37,500	154,628	03/26/2020.	1

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12656* AG 7	CSLB HOLDINGS INC Series G No. G-33 3.	..	09/13/2017.	Direct-Private Placement		4,085,280	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	85,280	85,280	128,356	03/26/2023.	1
12669E QK 5	COUNTRY HOME LOANS CL 7A1 3.695% 11/19	..	09/01/2017.	Paydown		198,734	198,734	195,641	196,351	0	2,384	0	2,384	0	198,734	0	0	0	3,937	11/19/2033.	1FM
12680@ AF 7	Cabelas Inc Tranche B No. BR-12/BR-13	..	09/25/2017.	Redemption 100.0000		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	626,261	08/04/2022.	2
12681# AC 1	Cabelas Inc Ser 2008-A 7.200% 01/16/18	..	09/25/2017.	Redemption 100.0000		714,286	714,286	714,286	714,286	0	0	0	0	0	714,286	0	0	0	61,286	01/16/2018.	2
14040H AR 6	Capital One Financial 6.750% 09/15/17	..	09/15/2017.	Maturity		5,000,000	5,000,000	4,985,800	4,998,689	0	1,311	0	1,311	0	5,000,000	0	0	0	337,500	09/15/2017.	2FE
16725* AA 8	CHICAGO BRIDGE & IRON COMPANY Series A N	..	07/28/2017.	Redemption 100.0000		1,891,000	1,891,000	1,891,000	1,891,000	0	0	0	0	0	1,891,000	0	0	0	65,772	12/27/2017.	2
17311Q BM 1	Citigroup Commercial Mtg Trust SERIES 20	..	07/01/2017.	Paydown		13,245,000	13,245,000	7,797,103	12,697,524	0	547,476	0	547,476	0	13,245,000	0	0	0	445,888	12/10/2049.	1FM
201723 AH 6	Commercial Metals 6.500% 07/15/17	..	07/15/2017.	Maturity		2,000,000	2,000,000	1,998,120	1,999,865	0	135	0	135	0	2,000,000	0	0	0	130,000	07/15/2017.	3FE
201723 AJ 2	Commercial Metals 7.350% 08/15/18	..	08/31/2017.	Call 100.0000		2,000,000	2,000,000	1,996,560	1,999,280	0	285	0	285	0	1,999,565	0	435	435	259,533	08/15/2018.	3FE
20173V AG 5	GREENWICH CAPITAL COMMERCIAL F SERIES 20	..	08/01/2017.	Paydown		11,500,000	11,500,000	5,591,875	10,718,973	0	781,027	0	781,027	0	11,500,000	0	0	0	442,794	12/10/2049.	1FM
21925A AA 3	CORNERSTONE CHEMICAL CO 9.375% 03/15/1	..	09/15/2017.	Call 100.0000		2,000,000	2,000,000	2,090,000	2,017,224	0	(17,224)	0	(17,224)	0	2,000,000	0	0	0	187,500	03/15/2018.	4FE
22541S RR 1	CSFB 2004-AR7 4A1 2004-AR7 3.424% 11/2	..	09/01/2017.	Paydown		384,973	384,973	386,176	386,094	0	(1,121)	0	(1,121)	0	384,973	0	0	0	8,417	11/25/2034.	1FM
24702N AU 4	DELL INTERNATIONAL LLC SYNDICATED BANK L	..	07/31/2017.	Redemption 100.0000		37,406	37,406	37,252	0	0	8	0	8	0	37,260	0	146	146	532	09/07/2023.	2FE
251563 FB 3	DEUTSCHE MORTGAGE SEC INC 2004-4- 5AR1	..	09/01/2017.	Paydown		137,695	137,695	129,520	135,124	0	2,572	0	2,572	0	137,695	0	0	0	3,347	06/25/2034.	1FM
25179M AP 8	Devon Energy Corp 3.250% 05/15/22	..	09/18/2017.	State Street Global		10,125,100	10,000,000	10,266,500	10,153,274	0	(20,110)	0	(20,110)	0	10,133,164	0	(8,064)	(8,064)	275,347	05/15/2022.	2FE
27004@ AA 5	EAGLES STADIUM INC Series A No. RA-17	..	07/15/2017.	Redemption 100.0000		170,469	170,469	170,469	170,469	0	0	0	0	0	170,469	0	0	0	7,807	01/15/2039.	2FE
27965# AB 8	Edens & Avant Investments Tranche B 5.	..	08/01/2017.	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	114,400	08/01/2017.	2
294429 AF 2	Equifax Inc 6.300% 07/01/17	..	07/01/2017.	Maturity		3,500,000	3,500,000	3,492,265	3,499,491	0	510	0	510	0	3,500,000	0	0	0	220,500	07/01/2017.	2FE
29587# AF 3	Ernst & Young LLP Series C 7.660% 07/2	..	07/25/2017.	Redemption 100.0000		1,003,168	1,003,168	1,071,785	1,012,245	0	(9,077)	0	(9,077)	0	1,003,168	0	0	0	76,843	07/25/2017.	1
30257G AA 9	FPL Energy National Wind 144A 5.608% 0	..	09/10/2017.	Redemption 100.0000		82,696	82,696	83,321	82,983	0	(27)	0	(27)	0	82,955	0	(259)	(259)	4,638	03/10/2024.	3FE
32051D 3J 9	First Horizon Asset Sec Inc SERIES 2004-	..	09/01/2017.	Paydown		148,306	148,306	143,022	143,266	0	5,040	0	5,040	0	148,306	0	0	0	2,882	06/25/2034.	1FM
345397 VP 5	Ford Mtr Cr Co 6.625% 08/15/17	..	08/15/2017.	Maturity		2,000,000	2,000,000	1,981,100	1,997,956	0	2,044	0	2,044	0	2,000,000	0	0	0	132,500	08/15/2017.	2FE
361452 AA 3	GATX Rail Corp 8.100% 01/13/20	..	07/13/2017.	Redemption 100.0000		145,782	145,782	145,782	145,782	0	0	0	0	0	145,782	0	0	0	14,902	01/13/2020.	2FE
36804P AF 3	GATX Financial 144A 5.697% 01/02/25	..	07/02/2017.	Redemption 100.0000		65,625	65,625	65,625	65,625	0	0	0	0	0	65,625	0	0	0	3,739	01/02/2025.	2FE
36877* AA 2	GENCONN ENRGY LLC No. R-28 4.730% 07/2	..	07/15/2017.	Redemption 100.0000		287,595	287,595	287,595	287,595	0	0	0	0	0	287,595	0	0	0	13,603	07/25/2041.	1FE
38081E AA 9	Golden Bear SERIES 20161A CLASS A 3.75	..	09/22/2017.	Paydown		309,411	309,411	309,411	309,411	0	0	0	0	0	309,411	0	0	0	11,603	09/20/2047.	1FE
38217V AA 8	Goodgreen Trust SERIES 20171A CLASS A	..	09/15/2017.	Paydown		100,163	100,163	100,117	0	0	47	0	47	0	100,163	0	0	0	1,000	10/15/2052.	1FE
40417Q AA 3	HERO Funding Trust SERIES 20164A CLASS A	..	09/20/2017.	Paydown		188,622	188,622	188,356	0	0	265	0	265	0	188,622	0	0	0	2,331	09/20/2047.	1FE

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40417Q AC 9	HERO Funding Trust SERIES 20164A CLASS A	..	09/20/2017.	Paydown		150,897	150,897	154,629	154,624	0	(3,726)	0	(3,726)	0	150,897	0	0	0	4,347	09/20/2047.	1FE
418056 AP 2	Hasbro Inc 6.300% 09/15/17	..	09/15/2017.	Maturity		10,000,000	10,000,000	9,967,100	9,996,965	0	3,035	0	3,035	0	10,000,000	0	0	0	630,000	09/15/2017.	2FE
421924 BK 6	HEALTHSOUTH CORP 5.750% 11/01/24	..	09/19/2017.	Jefferies & Co.		2,060,000	2,000,000	2,055,000	2,041,408	0	(7,179)	0	(7,179)	0	2,034,229	0	25,771	25,771	102,222	11/01/2024.	4FE
42208@ AA 8	Home Depot (HD Salem) Notes 2 and 5 6.	..	09/30/2017.	Redemption 100.0000		90,298	90,298	90,298	90,298	0	0	0	0	0	90,298	0	0	0	3,764	11/30/2030.	1
42770L AA 1	Hero Funding Trust SERIES 20151A CLASS A	..	09/20/2017.	Paydown		1,304,452	1,304,452	1,303,862	1,303,900	0	552	0	552	0	1,304,452	0	0	0	35,553	09/20/2040.	1FE
42770U AA 1	Hero Funding Trust SERIES 20152A CLASS A	..	09/20/2017.	Paydown		1,086,728	1,086,728	1,086,605	1,086,608	0	120	0	120	0	1,086,728	0	0	0	30,594	09/20/2040.	1FE
42770V AA 9	Hero Funding Trust SERIES 20161A CLASS A	..	09/20/2017.	Paydown		591,479	591,479	591,426	591,426	0	53	0	53	0	591,479	0	0	0	16,804	09/20/2041.	1FE
42770W AA 7	HERO Funding Trust SERIES 20162A CLASS A	..	09/20/2017.	Paydown		1,450,982	1,450,982	1,457,013	967,013	0	(6,040)	0	(6,040)	0	1,450,982	0	0	0	43,121	09/20/2041.	1FE
42770X AC 1	Hero Funding Trust SERIES 20163A CLASS A	..	09/22/2017.	Paydown		347,314	347,314	355,990	355,908	0	(8,594)	0	(8,594)	0	347,314	0	0	0	9,241	09/20/2042.	1FE
42771L AC 6	HERO Funding Trust SERIES 20172A CLASS A	..	09/20/2017.	Paydown		58,802	58,802	60,265	0	0	(1,463)	0	(1,463)	0	58,802	0	0	0	312	09/20/2048.	1FE
42771T AA 3	Hero Funding Trust SERIES 20153A CLASS A	..	09/20/2017.	Paydown		1,442,579	1,442,579	1,442,685	1,442,680	0	(102)	0	(102)	0	1,442,579	0	0	0	43,467	09/20/2041.	1FE
43739E AJ 6	HOMEBANC MORTGAGE TRUST SERIES 20042 CLA	..	09/25/2017.	Paydown		370,882	370,882	333,330	335,173	0	35,709	0	35,709	0	370,882	0	0	0	4,277	12/25/2034.	1FM
44416* AB 2	HUDSON TRANS LLC 4.420% 05/31/33.	..	08/31/2017.	Redemption 100.0000		27,000	27,000	17,550	17,550	0	0	0	0	0	17,550	0	9,450	9,450	895	05/31/2033.	2Z
459200 GJ 4	IBM Corp 5.700% 09/14/17	..	09/14/2017.	Maturity		500,000	500,000	534,775	503,508	0	(3,508)	0	(3,508)	0	500,000	0	0	0	28,500	09/14/2017.	1FE
46186J AA 5	Invitations Home Trust 2015-SFR2 2.587.	..	08/17/2017.	Paydown		7,015	7,015	6,790	5,511	0	1,504	0	1,504	0	7,015	0	0	0	584	06/17/2032.	1FE
46186Y AA 2	Invitations Home Trust 2015-SFR3 2.537.	..	09/17/2017.	Paydown		37,532	37,532	36,211	36,275	0	1,257	0	1,257	0	37,532	0	0	0	591	08/17/2032.	1FE
46627Q BC 1	JP Morgan Chase Comm Mtg Sec REMIC Ser	..	09/01/2017.	Paydown		647,073	647,073	585,399	640,116	0	6,957	0	6,957	0	647,073	0	0	0	25,235	06/12/2043.	1FM
46631B AM 7	JP Morgan Chase Com Mtg Sec Co REMIC Ser	..	09/30/2017.	Basis Adjustment		314,833	5,419,085	314,833	(306,213)	602,863	0	0	602,863	0	314,833	0	0	0	0	06/15/2049.	6FM
46640M AA 8	JP MORGAN MORTGAGE TRUST SERIES 20133 CL	..	09/01/2017.	Paydown		174,403	174,403	173,994	173,996	0	407	0	407	0	174,403	0	0	0	3,559	07/25/2043.	1FM
501044 CG 4	Kroger Co 6.400% 08/15/17	..	08/15/2017.	Maturity		2,000,000	2,000,000	1,988,800	1,999,078	0	922	0	922	0	2,000,000	0	0	0	128,000	08/15/2017.	2FE
52109R BP 5	Lehman UBS Comm Mtg Trust REMIC Ser 20	..	09/11/2017.	Paydown		4,430,997	4,430,997	4,185,215	4,398,137	0	32,860	0	32,860	0	4,430,997	0	0	0	208,234	09/15/2045.	1FM
521865 AU 9	Lear Corp 4.750% 01/15/23	..	09/18/2017.	Call 100.0000		1,450,000	1,450,000	1,382,938	1,401,848	0	4,932	0	4,932	0	1,406,781	0	43,219	43,219	130,141	01/15/2023.	2FE
52467@ AJ 4	Stop & Shop 7.539% 11/15/26	..	09/15/2017.	Redemption 100.0000		50,172	50,172	50,690	50,453	0	(16)	0	(16)	0	50,437	0	(265)	(265)	2,516	11/15/2026.	2FE
549271 AG 9	Lubrizol Corp 8.875% 02/01/19	..	07/14/2017.	Call 100.0000		10,000,000	10,000,000	10,070,216	10,019,887	0	(4,771)	0	(4,771)	0	10,015,115	0	(15,115)	(15,115)	1,871,893	02/01/2019.	1FE
565849 AF 3	Marathon Oil Corp 5.900% 03/15/18	..	08/14/2017.	Call 100.0000		10,000,000	10,000,000	9,290,800	9,875,872	0	62,053	0	62,053	0	9,937,925	0	62,075	62,075	792,780	03/15/2018.	3FE
576434 CU 6	MASTR ALTERNATIVE LOANS TRUST SERIES 200	..	09/01/2017.	Paydown		261,295	261,295	273,707	271,787	0	(10,491)	0	(10,491)	0	261,295	0	0	0	11,078	03/25/2033.	1FM
59511F AB 0	MICRON TECHNOLOGY SYNDICATED BANK LOAN	..	09/30/2017.	Redemption 100.0000		1,750	1,750	1,758	0	0	(1)	0	(1)	0	1,757	0	(7)	(7)	38	04/26/2022.	2FE
59524E AC 6	MID-ATLANTIC MILITARY CO 5.300% 08/01/	..	08/01/2017.	Redemption 100.0000		92,379	92,379	93,398	93,396	0	(8)	0	(8)	0	93,388	0	(1,009)	(1,009)	4,896	08/01/2050.	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)
64079* AB 8	Neptune Regional Transmission 6.210% 0	..	09/30/2017.	Redemption 100.0000		55,664	55,664	55,664	55,664	0	0	0	0	0	55,664	0	0	0	2,593	06/30/2027.	1FE
64110L AG 1	NetFlix Inc 5.750% 03/01/24	..	09/19/2017.	Barclays Capital		545,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	45,000	45,000	30,347	03/01/2024.	4FE
64760@ AA 2	NEW ORLEANS ENY 4.270% 08/15/32	..	09/15/2017.	Redemption 100.0000		3,785	3,785	3,785	0	0	0	0	0	0	3,785	0	0	0	34	08/15/2032.	2Z
67085K AA 0	OFFUTT AFB AMERICA FIRST 5.460% 09/01/	..	09/01/2017.	Redemption 100.0000		6,363	6,363	6,738	0	0	(1)	0	(1)	0	6,737	0	(374)	(374)	174	09/01/2050.	2FE
67389M AC 5	Oaks 2015-1 3.500% 04/25/46	..	09/01/2017.	Paydown		343,596	343,596	344,509	344,471	0	(875)	0	(875)	0	343,596	0	0	0	8,206	04/25/2046.	1FM
72650R AZ 5	Plains All Amer Pipeline 3.650% 06/01/	..	08/29/2017.	Wells Fargo Funds		3,533,005	3,500,000	3,493,805	3,496,599	0	384	0	384	0	3,496,983	0	36,022	36,022	95,813	06/01/2022.	2FE
75973L AA 6	Renew 2017-1 SERIES 20171A CLASS A 3.6	..	09/20/2017.	Paydown		88,768	88,768	88,745	0	0	23	0	23	0	88,768	0	0	0	1,041	09/20/2052.	1FE
75974@ AA 0	RENEWABLE ENGY 4.110% 03/31/35	..	09/30/2017.	Redemption 100.0000		612,746	612,746	612,746	612,746	0	0	0	0	0	612,746	0	0	0	25,184	03/31/2035.	2FE
78512* AA 5	S&E REPLACEMENT POWER 4.120% 05/31/29	..	09/30/2017.	Redemption 100.0000		65,840	65,840	65,840	0	0	0	0	0	0	65,840	0	0	0	1,907	05/31/2029.	1FE
795770 AN 6	Salton Sea Funding 7.475% 11/30/18	..	07/31/2017.	Redemption 104.1733		436,443	418,959	433,413	420,845	0	(562)	0	(562)	0	420,283	0	16,160	16,160	20,617	11/30/2018.	4FE
80851Q DA 9	Charles Schwab Corp 6.375% 09/01/17	..	09/01/2017.	Maturity		7,000,000	7,000,000	6,952,400	6,994,869	0	5,131	0	5,131	0	7,000,000	0	0	0	446,250	09/01/2017.	1FE
81744F HK 6	SEQUOIA MORTGAGE TRUST SERIES 20053 CLAS	..	09/20/2017.	Paydown		140,564	140,564	127,518	129,752	0	10,812	0	10,812	0	140,564	0	0	0	1,355	05/20/2035.	1FM
81744Y AB 2	SEQUOIA MORTGAGE TRUST SERIES 20134 CLAS	..	09/01/2017.	Paydown		65,949	65,949	59,150	60,080	0	5,869	0	5,869	0	65,949	0	0	0	1,144	04/25/2043.	1FM
81745A AB 3	SEQUOIA MORTGAGE TRUST SERIES 20135 CLAS	..	09/01/2017.	Paydown		159,750	159,750	150,072	151,597	0	8,152	0	8,152	0	159,750	0	0	0	3,287	05/25/2043.	1FM
81745F AB 2	SEQUOIA MORTGAGE TRUST SERIES 20123 CLAS	..	09/01/2017.	Paydown		477,664	477,664	452,885	455,890	0	21,774	0	21,774	0	477,664	0	0	0	9,509	07/25/2042.	1FM
84474Y AA 4	SW AIRLINES 07-1 TRUST 6.150% 08/01/22	..	08/01/2017.	Redemption 100.0000		254,128	254,128	224,539	240,387	0	1,704	0	1,704	0	242,092	0	12,037	12,037	15,629	08/01/2022.	1FE
84860* AB 9	Spirits of St. Louis BB Club No. R-22	..	09/30/2017.	Redemption 100.0000		14,216	14,216	14,216	14,216	0	0	0	0	0	14,216	0	0	0	410	03/31/2033.	2FE
848609 AA 1	SPIRITS NEWCO No. R-43 5.300% 06/30/36	..	09/30/2017.	Redemption 100.0000		21,721	21,721	21,721	21,721	0	0	0	0	0	21,721	0	0	0	863	03/31/2033.	2FE
867914 AZ 6	Suntrust Banks 6.000% 09/11/17	..	09/11/2017.	Maturity		6,000,000	6,000,000	5,999,520	5,999,958	0	42	0	42	0	6,000,000	0	0	0	360,000	09/11/2017.	2FE
87305N AV 0	TTX Ser 2004-A1 5.453% 01/02/22	..	07/03/2017.	Redemption 100.0000		1,340	1,340	1,340	1,340	0	0	0	0	0	1,340	0	0	0	73	01/02/2022.	1
87342R AB 0	Taco Bell Funding LLC SERIES 20161A CLAS	..	08/25/2017.	Paydown		46,250	46,250	46,371	46,368	0	(118)	0	(118)	0	46,250	0	0	0	1,518	05/25/2046.	2FE
87342R AC 8	Taco Bell Funding LLC SERIES 20161A CLAS	..	08/25/2017.	Paydown		19,375	19,375	20,614	0	0	(1,239)	0	(1,239)	0	19,375	0	0	0	241	05/25/2046.	2FE
878237 AF 3	TECH DATA CORP 3.750% 09/21/17	..	09/21/2017.	Maturity		3,000,000	3,000,000	2,988,630	2,998,234	0	1,766	0	1,766	0	3,000,000	0	0	0	112,500	09/21/2017.	2FE
88031V AA 7	Tenaska Gateway Partners 144A 6.052% 1	..	09/30/2017.	Redemption 100.0000		93,456	93,456	93,456	93,456	0	0	0	0	0	93,456	0	0	0	4,242	12/30/2023.	2FE
88643@ AP 1	Tidewater Inc Series 2013-B No. BR-8 5	..	08/01/2017.	Restructured		10,594,936	17,000,000	12,750,000	12,750,000	0	0	0	0	0	12,750,000	0	(2,155,064)	(2,155,064)	0	11/15/2023.	6
89307# AA 7	TRANS BAY CABLE 2.930% 06/30/47	..	09/30/2017.	Redemption 100.0000		116,160	116,160	116,160	0	0	0	0	0	0	116,160	0	0	0	860	06/30/2047.	1FE
90783W AA 1	UNP RR CO 2006 PASS TRST 5.866% 07/02/	..	07/02/2017.	Redemption 100.0000		135,174	135,174	133,336	134,145	0	67	0	67	0	134,212	0	962	962	7,929	07/02/2030.	1FE
910637 N* 4	United Illum Co Ser A 6.060% 09/05/17	..	09/05/2017.	Maturity		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	242,400	09/05/2017.	2

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)
91845# AA 2	Verizon Communications Inc Series A1 No.	..	09/15/2017.	Redemption 100.0000		37,680	37,680	37,680	37,680	0	0	0	0	0	37,680	0	0	0	958	05/15/2035.	2
925524 AU 4	CBS/Viacom Inc 4.625% 05/15/18	..	07/26/2017.	Call 100.0000		3,000,000	3,000,000	2,621,430	2,939,929	0	24,244	0	24,244	0	2,964,173	0	35,827	35,827	174,260	05/15/2018.	2FE
92783# AA 4	VA INTL GATEWAY No. 62 3.930% 06/30/30	..	09/30/2017.	Redemption 100.0000		24,584	24,584	24,584	24,584	0	0	0	0	0	24,584	0	0	0	725	06/30/2030.	1FE
92922F 4M 7	WAMU Mortgage Pass-Through Cer 1.524%	..	09/25/2017.	Paydown		110,705	110,705	105,135	106,405	0	4,299	0	4,299	0	110,705	0	0	0	1,141	10/25/2045.	1FM
95829T AA 3	WESTERN GROUP HOUSING LP 6.750% 03/15/	..	09/15/2017.	Redemption 100.0000		12,812	12,812	17,697	17,680	0	(30)	0	(30)	0	17,650	0	(4,838)	(4,838)	865	03/15/2057.	1FE
96038# AA 8	WESTIN 4.453% 07/15/47	..	09/15/2017.	Redemption 100.0000		52,657	52,657	52,657	0	0	0	0	0	0	52,657	0	0	0	48	07/15/2047.	1FE
96928* FP 7	KRAFT FOODS GRP 4.470% 01/15/35	..	09/15/2017.	Redemption 100.0000		115,292	115,292	115,292	115,292	0	0	0	0	0	115,292	0	0	0	3,437	01/15/2035.	2
97314@ AA 3	WIND ENERGY TRANSMISSION TEXAS No. 33	..	09/30/2017.	Redemption 100.0000		111,111	111,111	111,111	111,111	0	0	0	0	0	111,111	0	0	0	3,058	12/18/2034.	1
97652P AA 9	Winwater Mortgage Loan Trust SERIES 2014	..	09/01/2017.	Paydown		74,540	74,540	77,172	77,006	0	(2,466)	0	(2,466)	0	74,540	0	0	0	1,978	06/20/2044.	1FM
97653B AC 5	WINWATER Mortgage Loan Trust 3.500% 08	..	09/01/2017.	Paydown		346,131	346,131	346,997	346,933	0	(802)	0	(802)	0	346,131	0	0	0	8,264	08/20/2034.	1FM
98385X AL 0	XTO Energy Inc 6.250% 08/01/17	..	08/01/2017.	Maturity		5,000,000	5,000,000	5,074,100	5,005,704	0	(5,704)	0	(5,704)	0	5,000,000	0	0	0	312,500	08/01/2017.	1FE
067901 AQ 1	BARRICK GOLD CORP 4.100% 05/01/23	A	09/21/2017.	Call 100.0000		4,500,000	4,500,000	3,770,730	3,981,326	0	49,185	0	49,185	0	4,030,511	0	469,489	469,489	610,097	05/01/2023.	2FE
097751 BF 7	BOMBARDIER INC 6.125% 01/15/23	A	09/26/2017.	Citigroup Global		2,067,825	2,094,000	2,209,170	2,173,119	0	(8,424)	0	(8,424)	0	2,164,696	0	(96,871)	(96,871)	154,265	01/15/2023.	4FE
87951Y AS 0	TELESAT CANADA INC SYNDICATED BANK LOAN	..	09/29/2017.	Redemption 100.0000		1,875	1,875	1,898	0	0	(6)	0	(6)	0	1,892	0	(17)	(17)	20	11/17/2023.	3FE
03328Q AA 9	Anchorage Capital CLO LTD SERIES 20156A	D	07/15/2017.	Call 100.0000		20,000,000	20,000,000	19,994,000	19,994,433	0	333	0	333	0	19,994,766	0	5,234	5,234	388,269	04/15/2027.	1FE
38137D AA 5	GOLDENTREE LOAN OPPORTUNITIES 2013-7A	D	07/25/2017.	Paydown		160,250	160,250	155,924	156,321	0	3,929	0	3,929	0	160,250	0	0	0	2,643	04/25/2025.	1FE
705011 AA 2	PEARSON FUNDING FOUR PLC 3.750% 05/08/	D	08/15/2017.	Redemption 103.7500		5,187,500	5,000,000	4,968,250	4,981,528	0	1,954	0	1,954	0	4,983,482	0	204,018	204,018	144,271	05/08/2022.	2FE
70501V AA 6	PEARSON FUNDING FIVE PLC 3.250% 05/08/	D	08/15/2017.	Redemption 100.0000		10,000,000	10,000,000	9,764,860	9,824,646	0	15,305	0	15,305	0	9,839,950	0	160,050	160,050	250,069	05/08/2023.	2FE
74981H AA 8	Race Point CLO LTD 2015-9A 2.814% 04/1	D	09/21/2017.	Call 100.0000		20,000,000	20,000,000	19,622,000	19,650,508	0	22,352	0	22,352	0	19,672,860	0	327,140	327,140	486,884	04/15/2027.	1FE
853250 AB 4	[illegible] 09	D	09/26/2017.	Maturity		7,200,000	7,200,000	7,654,980	7,255,880	0	(55,880)	0	(55,880)	0	7,200,000	0	0	0	460,800	09/26/2017.	2FE
893830 BC 2	Transocean Inc 3.800% 10/15/22	D	09/26/2017.	Various		2,932,500	3,000,000	3,092,910	3,056,673	0	(6,947)	0	(6,947)	0	3,049,726	0	(117,226)	(117,226)	162,033	10/15/2022.	4FE
91911T AJ 2	VALE OVERSEAS LIMITED 5.625% 09/15/19	D	09/28/2017.	Call 100.0000		2,295,000	2,295,000	2,352,318	2,314,171	0	(4,967)	0	(4,967)	0	2,309,204	0	(14,204)	(14,204)	305,648	09/15/2019.	2FE
3899999.	Total - Bonds - Industrial and Miscellaneous					276,239,911	287,245,522	261,209,915	271,931,570	602,863	1,893,137	0	2,496,000	0	276,956,632	0	(716,721)	(716,721)	13,976,120	XXX	XXX
8399997.	Total - Bonds - Part 4					341,810,457	352,816,067	327,704,315	338,432,391	602,863	914,465	0	1,517,328	0	342,539,264	0	(728,807)	(728,807)	15,965,335	XXX	XXX
8399999.	Total - Bonds					341,810,457	352,816,067	327,704,315	338,432,391	602,863	914,465	0	1,517,328	0	342,539,264	0	(728,807)	(728,807)	15,965,335	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
817270 23 4	Sentinel Group Fds Inc Unconstrained Bon	..	08/25/2017.	Sentinel Group Fds	1,980,167.050	19,682,860	XXX	19,789,641	19,228,329	362,473	0	0	362,473	0	19,789,641	0	(106,781)	(106,781)	198,840	XXX	U
817270 24 2	Sentinel Group Fds Inc Unconstrained Bon	..	08/25/2017.	Sentinel Group Fds	153,794.170	1,521,024	XXX	1,534,450	1,492,835	33,337	0	0	33,337	0	1,534,450	0	(13,425)	(13,425)	8,278	XXX	U
817270 25 9	Sentinel Group Fds Inc Unconstrained Bon	..	08/25/2017.	Sentinel Group Fds	519,059.200	5,149,067	XXX	5,187,546	5,036,563	105,537	0	0	105,537	0	5,187,546	0	(38,479)	(38,479)	45,446	XXX	U
88642R 10 9	Tidewater Inc	..	09/11/2017.	Various	233,893.000	6,704,067	XXX	5,847,325	0	0	0	0	0	0	5,847,325	0	856,742	856,742	0	XXX	L

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					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)
920999 A9 0	ValuTeachers Inc.	..	07/19/2017.	Direct	2,500.000	2,500	XXX	0	0	0	0	0	0	0	0	0	2,500	2,500	0	XXX	A
9099999.	Total - Common Stocks - Industrial and Miscellaneous					33,059,518	XXX	32,358,962	25,757,727	501,347	0	0	501,347	0	32,358,962	0	700,557	700,557	252,564	XXX	XXX
9799997.	Total - Common Stocks - Part 4					33,059,518	XXX	32,358,962	25,757,727	501,347	0	0	501,347	0	32,358,962	0	700,557	700,557	252,564	XXX	XXX
9799999.	Total - Common Stocks					33,059,518	XXX	32,358,962	25,757,727	501,347	0	0	501,347	0	32,358,962	0	700,557	700,557	252,564	XXX	XXX
9899999.	Total - Preferred and Common Stocks					33,059,518	XXX	32,358,962	25,757,727	501,347	0	0	501,347	0	32,358,962	0	700,557	700,557	252,564	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					374,869,975	XXX	360,063,277	364,190,118	1,104,210	914,465	0	2,018,675	0	374,898,226	0	(28,250)	(28,250)	16,217,899	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues: 3.

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 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (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)
Purchased Options - Hedging Effective - Call Options and Warrants																						
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	1,318,419		1,318,419	400,500	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	2,049,933		2,049,933	608,264	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	950,463		950,463	278,276	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	1,173,714		1,173,714	333,074	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	1,142,305		1,142,305	321,728	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	1,289,834		1,289,834	353,265	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	388,190		388,190	102,199	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	606,454		606,454	149,562	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	452,540		452,540	99,617	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	1,058,002		1,058,002	239,614	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	389,108		389,108	79,908	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	373,214		373,214	82,091	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	406,331		406,331	155,156	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	768,924		768,924	282,639	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	192,348		192,348	86,098	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	354,736		354,736	138,326	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	254,233		254,233	109,308	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	801,228		801,228	240,738	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	198,955		198,955	48,845	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	482,019		482,019	171,259	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	473,284		473,284	191,339	0	0	0	0		0001
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	981,290		981,290	440,945	0	0	0	0		0001

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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	536,100		536,100	266,565	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	554,663		554,663	248,153	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	650,774		650,774	245,972	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	1,550,791		1,550,791	791,316	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	373,736		373,736	159,366	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	454,156		454,156	167,026	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	552,477		552,477	212,987	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	1,352,499		1,352,499	587,839	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	485,209		485,209	233,439	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	677,123		677,123	302,613	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	391,034		391,034	161,619	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	1,019,870		1,019,870	356,105	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	533,964		533,964	222,949	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	477,984		477,984	162,464	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0AK	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	08/28/2017	08/28/2018	3,610	4,990,000	1,382.0000	0	306,850	0	615,025		615,025	308,175	0	0	0	0		0001
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	423,914		423,914	226,024	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	6,405,545		6,405,545	3,300,802	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	368,268		368,268	188,327	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	10,420,303		10,420,303	5,215,718	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	12,900,163		12,900,163	6,428,224	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	8,693,958		8,693,958	4,332,248	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	4,550,904		4,550,904	2,383,588	0	0	0	0		0001

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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	16,547,880		16,547,880	8,239,705	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	2,661,848		2,661,848	1,326,414	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	8,028,757		8,028,757	3,997,768	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	19,069,067		19,069,067	9,491,463	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	579,749		579,749	288,892	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	14,962,238		14,962,238	7,408,187	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	6,484,230		6,484,230	3,147,115	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	856,512		856,512	437,628	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	550,410		550,410	285,813	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	3,103,766		3,103,766	1,515,422	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	3,151,134		3,151,134	1,538,549	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	395,379		395,379	218,534	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	1,608,763		1,608,763	800,374	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	7,724,050		7,724,050	3,838,421	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	473,659		473,659	242,673	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	11,740,325		11,740,325	6,021,448	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	9,987,298		9,987,298	5,111,633	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	16,433,746		16,433,746	8,428,639	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	10,662,559		10,662,559	5,468,678	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	6,343,931		6,343,931	3,250,238	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	3,943,182		3,943,182	2,296,951	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	7,406,695		7,406,695	3,798,791	0	0	0	0		0001

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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	2,162,768		2,162,768	1,106,934	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	3,960,893		3,960,893	2,019,026	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	542,975		542,975	317,873	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	2,623,577		2,623,577	1,378,439	0	0	0	0		0001
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	303,165		303,165	184,860	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	1,103,178		1,103,178	579,615	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	6,345,963		6,345,963	3,302,570	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	264,425		264,425	162,695	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	1,362,843		1,362,843	709,499	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	13,421,785		13,421,785	7,080,800	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	1,835,794		1,835,794	967,517	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	2,997,382		2,997,382	1,854,430	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	12,009,796		12,009,796	6,329,509	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	11,191,346		11,191,346	5,904,109	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	24,431	56,560,000	2,265.0000	3,247,369	0	0	6,377,121		6,377,121	3,360,927	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	8,733,606		8,733,606	4,598,418	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	429,909		429,909	226,575	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	69,290		69,290	53,838	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	3,508,557		3,508,557	1,803,894	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	524,103		524,103	320,725	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	2,971,278		2,971,278	1,670,308	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	67,148		67,148	41,854	0	0	0	0		0001

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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	250,133		250,133	145,885	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	161,911		161,911	97,210	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	5,980,713		5,980,713	3,160,953	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	15,482,124		15,482,124	7,963,278	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	3,108,505		3,108,505	1,956,629	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	1,970,920		1,970,920	1,011,969	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	11,176,017		11,176,017	5,739,028	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	7,184,637		7,184,637	3,688,954	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	579,561		579,561	297,576	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	8,267,466		8,267,466	4,244,933	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	8,549,965		8,549,965	4,397,701	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	3,038,585		3,038,585	1,635,425	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	454,154		454,154	269,339	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	275,404		275,404	168,636	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	2,991,373		2,991,373	1,631,443	0	0	0	0		0001
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	4,844,783		4,844,783	2,254,723	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	171,236		171,236	82,682	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	259,751		259,751	84,070	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	4,786,693		4,786,693	1,549,658	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	11,211,435		11,211,435	3,642,718	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	1,232,713		1,232,713	398,975	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	1,610,468		1,610,468	532,731	0	0	0	0		0001

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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	6,538,398		6,538,398	2,116,760	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	6,186,070		6,186,070	2,002,697	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	3,505,618		3,505,618	1,134,919	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	568,758		568,758	234,578	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	234,532		234,532	69,574	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	1,843,877		1,843,877	760,487	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	664,714		664,714	264,314	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	139,449		139,449	41,439	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	1,322,307		1,322,307	525,797	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	4,219,825		4,219,825	1,771,445	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	827,168		827,168	347,238	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	123,997		123,997	39,870	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	4,831,325		4,831,325	1,794,374	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	2,122,126		2,122,126	1,015,079	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	8,934,113		8,934,113	3,315,396	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	24,905	59,040,000	2,344.0000	0	3,239,891	0	5,151,631		5,151,631	1,911,739	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	5,957,584		5,957,584	2,210,342	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	1,579,313		1,579,313	585,946	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	8,992,116		8,992,116	3,336,193	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	7,927,161		7,927,161	2,941,722	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	345,028		345,028	128,038	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	351,669		351,669	155,188	0	0	0	0		0001

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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	2,794,913		2,794,913	1,243,693	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	2,016,810		2,016,810	922,200	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	1,240,771		1,240,771	567,351	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	259,163		259,163	121,887	0	0	0	0		0001
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	6,081,258		6,081,258	3,117,968	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	206,850		206,850	113,046	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	1,218,328		1,218,328	624,658	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	26,036	62,530,000	2,349.0000	0	3,283,660	0	5,492,668		5,492,668	2,209,008	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	10,608,975		10,608,975	4,266,653	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	7,521,723		7,521,723	3,025,041	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	9,325,613		9,325,613	3,751,235	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	1,732,278		1,732,278	698,599	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	4,867,152		4,867,152	1,957,816	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	7,909,016		7,909,016	3,181,408	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	2,561,080		2,561,080	1,331,988	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	379,947		379,947	152,805	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	2,972,911		2,972,911	1,210,491	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	346,055		346,055	145,189	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	178,371		178,371	63,869	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	1,601,580		1,601,580	596,180	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	739,811		739,811	275,391	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	128,297		128,297	50,451	0	0	0	0		0001

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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	4,638,928		4,638,928	1,896,848	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	972,150		972,150	397,510	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	344,688		344,688	111,099	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	1,420,387		1,420,387	457,815	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	3,713,920		3,713,920	1,197,060	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	8,345,861		8,345,861	2,687,224	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	12,772,834		12,772,834	4,116,903	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	7,243,015		7,243,015	2,332,126	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	23,936	58,660,000	2,382.0000	0	3,141,121	0	4,635,090		4,635,090	1,493,969	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	2,221,497		2,221,497	956,408	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	2,419,452		2,419,452	861,302	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	276,101		276,101	84,106	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	1,648,941		1,648,941	515,061	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	996,115		996,115	311,145	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	123,385		123,385	22,942	0	0	0	0		0001
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	705,729		705,729	218,429	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	146,997		146,997	23,247	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	3,880,236		3,880,236	1,200,966	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	1,620,400		1,620,400	357,393	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	10,852,368		10,852,368	2,137,045	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	24,760	61,620,000	2,436.0000	0	3,238,360	0	4,032,424		4,032,424	794,064	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	6,895,307		6,895,307	1,348,241	0	0	0	0		0001

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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	6,356,931		6,356,931	1,251,805	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	3,551,867		3,551,867	694,498	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	268,068		268,068	52,788	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	1,168,849		1,168,849	230,169	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	269,835		269,835	63,260	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	2,823,860		2,823,860	903,040	0	0	0	0		0001
S&P 500 OTC Call Option 9RMLS0BA	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	07/07/2017	07/06/2018	3,023	4,280,000	1,416.0000	0	256,955	0	415,040		415,040	158,085	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0AR	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	07/07/2017	07/06/2018	2,342	5,680,000	2,425.0000	0	152,722	0	224,825		224,825	72,103	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0DW	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	07/07/2017	07/06/2018	11,463	27,800,000	2,425.0000	0	1,260,930	0	1,980,509		1,980,509	719,579	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0DU	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	07/07/2017	07/06/2018	3,126	7,580,000	2,425.0000	0	343,860	0	540,092		540,092	196,232	0	0	0	0		0001
S&P 500 OTC Call Option 9RMLS0BC	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	07/14/2017	07/13/2018	7,888	11,270,000	1,429.0000	0	670,480	0	1,022,266		1,022,266	351,786	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0AS	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	07/14/2017	07/13/2018	1,574	3,870,000	2,459.0000	0	95,258	0	118,128		118,128	22,869	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0DY	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	07/14/2017	07/13/2018	6,055	14,890,000	2,459.0000	0	666,050	0	920,468		920,468	254,418	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0BC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/14/2017	07/13/2018	23,661	58,190,000	2,459.0000	0	2,602,710	0	3,598,667		3,598,667	995,957	0	0	0	0		0001
S&P 500 OTC Call Option 9RBCS0AO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/21/2017	07/20/2018	3,252	4,670,000	1,436.0000	0	260,160	0	408,293		408,293	148,133	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0BI	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/21/2017	07/20/2018	39,854	98,540,000	2,473.0000	0	4,986,134	0	5,713,971		5,713,971	727,837	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0BE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/21/2017	07/20/2018	40,226	99,460,000	2,473.0000	0	5,032,675	0	5,767,306		5,767,306	734,631	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0EC	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	07/21/2017	07/20/2018	7,664	18,950,000	2,473.0000	0	958,843	0	1,098,266		1,098,266	139,423	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0BK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/21/2017	07/20/2018	38,527	95,260,000	2,473.0000	0	4,820,113	0	5,523,716		5,523,716	703,603	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0AT	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	07/21/2017	07/20/2018	18,358	45,390,000	2,473.0000	0	1,082,204	0	1,271,824		1,271,824	189,620	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0CC	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	07/21/2017	07/20/2018	2,249	5,560,000	2,473.0000	0	281,372	0	322,245		322,245	40,872	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0BG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/21/2017	07/20/2018	37,184	91,940,000	2,473.0000	0	4,652,090	0	5,331,167		5,331,167	679,076	0	0	0	0		0001

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S&P 500 OTC Call Option 9SMLS0EA	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	07/21/2017	07/20/2018	27,199	67,250,000	2,473.0000	0	3,402,867	0	3,897,668		3,897,668	494,802	0	0	0	0		0001
S&P 500 OTC Call Option 9RRBS0AG	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	07/28/2017	07/27/2018	3,652	5,220,000	1,429.0000	0	310,420	0	482,834		482,834	172,414	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0AU	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	07/28/2017	07/27/2018	3,730	9,220,000	2,472.0000	0	222,495	0	268,330		268,330	45,835	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0EG	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	07/28/2017	07/27/2018	15,473	38,250,000	2,472.0000	0	1,702,030	0	2,249,403		2,249,403	547,373	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0EE	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	07/28/2017	07/27/2018	3,762	9,300,000	2,472.0000	0	413,820	0	546,905		546,905	133,085	0	0	0	0		0001
S&P 500 OTC Call Option 9RDBS0AU	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	08/07/2017	08/07/2018	4,335	6,130,000	1,414.0000	0	368,475	0	623,599		623,599	255,124	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0AV	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	08/07/2017	08/07/2018	2,205	5,470,000	2,481.0000	0	131,837	0	155,309		155,309	23,472	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0BC	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	08/07/2017	08/07/2018	6,211	15,410,000	2,481.0000	0	683,210	0	894,180		894,180	210,970	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBS0AE	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	08/07/2017	08/07/2018	14,136	35,070,000	2,481.0000	0	1,554,960	0	2,026,849		2,026,849	471,889	0	0	0	0		0001
S&P 500 OTC Call Option 9RRBS0AI	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	08/14/2017	08/14/2018	7,021	9,790,000	1,394.0000	0	596,785	0	1,116,830		1,116,830	520,045	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0BM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/14/2017	08/14/2018	5,382	13,270,000	2,466.0000	0	592,020	0	844,680		844,680	252,660	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBA0AD	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	08/14/2017	08/14/2018	1,748	4,310,000	2,466.0000	0	116,382	0	142,853		142,853	26,471	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0BO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/14/2017	08/14/2018	21,737	53,600,000	2,466.0000	0	2,391,070	0	3,411,522		3,411,522	1,020,452	0	0	0	0		0001
S&P 500 OTC Call Option 9RMLS0BE	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	08/21/2017	08/21/2018	2,830	3,840,000	1,357.0000	0	240,550	0	527,867		527,867	287,317	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0EK	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	08/21/2017	08/21/2018	18,984	46,100,000	2,428.0000	0	2,496,396	0	3,465,623		3,465,623	969,227	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0EI	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	08/21/2017	08/21/2018	1,581	3,840,000	2,428.0000	0	207,902	0	288,619		288,619	80,718	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0CE	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/21/2017	08/21/2018	6,453	15,670,000	2,428.0000	0	848,570	0	1,177,875		1,177,875	329,306	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0EO	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	08/21/2017	08/21/2018	31,746	77,090,000	2,428.0000	0	4,174,599	0	5,795,389		5,795,389	1,620,790	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0EM	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	08/21/2017	08/21/2018	44,643	108,410,000	2,428.0000	0	5,870,555	0	8,149,800		8,149,800	2,279,245	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0CG	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/21/2017	08/21/2018	22,249	54,030,000	2,428.0000	0	2,925,744	0	4,061,142		4,061,142	1,135,399	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0CI	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/21/2017	08/21/2018	55,992	135,970,000	2,428.0000	0	7,362,948	0	10,220,301		10,220,301	2,857,353	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0AW	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	08/21/2017	08/21/2018	20,042	48,670,000	2,428.0000	0	1,382,698	0	2,188,726		2,188,726	806,029	0	0	0	0		0001

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S&P 500 OTC Call Option 9SCSM0AA	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/21/2017	08/21/2018	589	1,430,000	2,428.0000	0	21,736	0	21,841		21,841	105	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0AX	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	08/28/2017	08/28/2018	2,987	7,300,000	2,444.0000	0	202,967	0	302,448		302,448	99,481	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0BQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/28/2017	08/28/2018	17,007	41,570,000	2,444.0000	0	1,870,770	0	2,928,175		2,928,175	1,057,405	0	0	0	0		0001
S&P 500 OTC Call Option 9RMLS0BG	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	09/07/2017	09/07/2018	3,017	4,220,000	1,399.0000	0	256,445	0	524,698		524,698	268,253	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBA0AE	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	09/07/2017	09/07/2018	1,521	3,750,000	2,465.0000	0	106,865	0	139,492		139,492	32,627	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0EQ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	09/07/2017	09/07/2018	4,410	10,870,000	2,465.0000	0	485,100	0	721,000		721,000	235,900	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0ES	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	09/07/2017	09/07/2018	11,123	27,420,000	2,465.0000	0	1,223,530	0	1,818,521		1,818,521	594,991	0	0	0	0		0001
S&P 500 OTC Call Option 9RMLS0BI	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	09/14/2017	09/14/2018	6,624	9,440,000	1,425.0000	0	529,920	0	950,035		950,035	420,115	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0BS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/14/2017	09/14/2018	20,668	51,580,000	2,496.0000	0	2,273,480	0	2,955,259		2,955,259	681,779	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCA0AB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/14/2017	09/14/2018	1,547	3,860,000	2,496.0000	0	105,784	0	119,416		119,416	13,632	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0EU	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	09/14/2017	09/14/2018	4,464	11,140,000	2,496.0000	0	491,040	0	637,980		637,980	146,940	0	0	0	0		0001
S&P 500 OTC Call Option 9RDBS0AW	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	09/21/2017	09/21/2018	2,666	3,850,000	1,444.0000	0	226,610	0	352,963		352,963	126,353	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0CK	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	09/21/2017	09/21/2018	1,668	4,170,000	2,501.0000	0	220,643	0	237,422		237,422	16,779	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0BY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2017	09/21/2018	38,591	96,500,000	2,501.0000	0	5,104,817	0	5,496,434		5,496,434	391,616	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0EW	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	09/21/2017	09/21/2018	5,883	14,710,000	2,501.0000	0	778,203	0	837,490		837,490	59,287	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0BW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2017	09/21/2018	30,649	76,640,000	2,501.0000	0	4,054,250	0	4,365,272		4,365,272	311,022	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0AY	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	09/21/2017	09/21/2018	16,804	42,020,000	2,501.0000	0	1,084,194	0	1,292,967		1,292,967	208,773	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0CM	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	09/21/2017	09/21/2018	21,843	54,620,000	2,501.0000	0	2,889,392	0	3,109,118		3,109,118	219,726	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0EY	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	09/21/2017	09/21/2018	23,014	57,550,000	2,501.0000	0	3,044,292	0	3,276,219		3,276,219	231,927	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0FA	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	09/21/2017	09/21/2018	40,278	100,720,000	2,501.0000	0	5,327,974	0	5,733,881		5,733,881	405,907	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0BU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2017	09/21/2018	23,386	58,480,000	2,501.0000	0	3,093,500	0	3,330,818		3,330,818	237,318	0	0	0	0		0001
S&P 500 OTC Call Option 9RMLS0BK	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	09/28/2017	09/28/2018	3,264	4,860,000	1,489.0000	0	261,120	0	349,447		349,447	88,327	0	0	0	0		0001

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S&P 500 OTC Call Option 9SMLA0AZ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	09/28/2017	09/28/2018	3,092	7,760,000	2,510.0000	0	206,453	0	230,657		230,657	24,204	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0FC	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	09/28/2017	09/28/2018	15,669	39,330,000	2,510.0000	0	1,566,900	0	2,189,062		2,189,062	622,162	0	0	0	0		0001
0019999. Total-Purchased Options-Hedging Effective-Call Options and Warrants										109,271,113	314,201,737	0	764,813,897	XX	764,813,897	307,711,891	0	0	0	0	XXX	XXX
0079999. Total-Purchased Options-Hedging Effective										109,271,113	314,201,737	0	764,813,897	XX	764,813,897	307,711,891	0	0	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants										109,271,113	314,201,737	0	764,813,897	XX	764,813,897	307,711,891	0	0	0	0	XXX	XXX
0429999. Total-Purchased Options										109,271,113	314,201,737	0	764,813,897	XX	764,813,897	307,711,891	0	0	0	0	XXX	XXX
Written Options - Hedging Effective - Call Options and Warrants																						
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	(1,057,102)		(1,057,102)	(313,292)	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	(1,749,640)		(1,749,640)	(518,546)	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	(792,114)		(792,114)	(231,998)	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	(1,011,520)		(1,011,520)	(289,412)	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	(939,087)		(939,087)	(263,697)	0	0	0	0		0001
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	(1,003,565)		(1,003,565)	(240,019)	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	(273,396)		(273,396)	(55,398)	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	(426,919)		(426,919)	(79,210)	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	(307,879)		(307,879)	(39,751)	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	(745,922)		(745,922)	(110,270)	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	(261,030)		(261,030)	(27,296)	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	(269,671)		(269,671)	(38,756)	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	(291,031)		(291,031)	(112,986)	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	(564,984)		(564,984)	(216,060)	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	(146,967)		(146,967)	(69,779)	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	(262,424)		(262,424)	(106,736)	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	(186,866)		(186,866)	(85,794)	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	(568,906)		(568,906)	(172,345)	0	0	0	0		0001

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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	(136,314)		(136,314)	(33,278)	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	(352,614)		(352,614)	(132,084)	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	(343,771)		(343,771)	(151,211)	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	(745,225)		(745,225)	(364,669)	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	(408,502)		(408,502)	(222,657)	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	(405,786)		(405,786)	(198,188)	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	(481,117)		(481,117)	(190,027)	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	(1,230,201)		(1,230,201)	(682,273)	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	(274,880)		(274,880)	(129,762)	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	(333,450)		(333,450)	(134,114)	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	(395,533)		(395,533)	(168,193)	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	(1,051,836)		(1,051,836)	(505,488)	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	(352,204)		(352,204)	(192,789)	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	(498,575)		(498,575)	(251,354)	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	(286,177)		(286,177)	(135,708)	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	(772,393)		(772,393)	(307,914)	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	(397,796)		(397,796)	(188,684)	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	(342,801)		(342,801)	(135,634)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0AL	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	08/28/2017	08/28/2018	3,610	4,990,000	1,435.0000	0	(205,048)	0	(477,845)		(477,845)	(272,797)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0BH	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	09/07/2017	09/07/2018	3,017	4,220,000	1,449.0000	0	(171,788)	0	(414,842)		(414,842)	(243,055)	0	0	0	0		0001
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	(4,846,802)		(4,846,802)	(2,708,334)	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	(8,349,379)		(8,349,379)	(4,434,202)	0	0	0	0		0001

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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	(15,614,978)		(15,614,978)	(8,216,806)	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	(12,461,328)		(12,461,328)	(6,691,710)	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	(5,669,865)		(5,669,865)	(3,103,179)	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	(10,231,660)		(10,231,660)	(5,597,525)	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	(7,761,236)		(7,761,236)	(4,385,340)	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	(1,416,278)		(1,416,278)	(808,806)	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	(2,786,468)		(2,786,468)	(1,606,738)	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	(5,105,049)		(5,105,049)	(2,665,788)	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	(2,572,039)		(2,572,039)	(1,324,849)	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	(2,192,884)		(2,192,884)	(1,174,699)	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	(6,275,888)		(6,275,888)	(3,277,487)	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	(1,075,399)		(1,075,399)	(579,333)	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	(9,357,448)		(9,357,448)	(5,030,025)	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	(5,538,429)		(5,538,429)	(2,963,004)	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	(7,477,997)		(7,477,997)	(4,053,785)	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	(10,393,204)		(10,393,204)	(5,687,771)	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	(5,337,483)		(5,337,483)	(2,992,996)	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	(981,454)		(981,454)	(547,893)	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	(1,455,972)		(1,455,972)	(714,708)	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	(2,914,357)		(2,914,357)	(1,578,202)	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	(1,971,831)		(1,971,831)	(1,070,243)	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	(634,815)		(634,815)	(346,996)	0	0	0	0		0001

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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	(4,796,187)		(4,796,187)	(2,561,289)	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	(771,784)		(771,784)	(423,026)	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	(8,943,687)		(8,943,687)	(4,835,988)	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	(7,336,291)		(7,336,291)	(3,981,142)	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	(7,562,155)		(7,562,155)	(4,088,696)	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	(3,842,835)		(3,842,835)	(2,058,180)	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	(639,052)		(639,052)	(328,095)	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	24,431	56,560,000	2,537.0000	(632,030)	0	0	(825,524)		(825,524)	(223,394)	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	(2,539,868)		(2,539,868)	(1,367,072)	0	0	0	0		0001
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	(2,022,333)		(2,022,333)	(1,273,447)	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	(4,369,911)		(4,369,911)	(2,485,606)	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	(6,458,256)		(6,458,256)	(3,565,234)	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	(7,502,083)		(7,502,083)	(4,243,692)	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	(9,066,510)		(9,066,510)	(5,239,266)	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	(3,322,393)		(3,322,393)	(1,946,956)	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	(735,794)		(735,794)	(434,612)	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	(1,339,394)		(1,339,394)	(722,092)	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	(2,119,398)		(2,119,398)	(1,267,424)	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	(2,104,952)		(2,104,952)	(1,276,631)	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	(3,281,791)		(3,281,791)	(1,675,954)	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	(4,197,600)		(4,197,600)	(1,321,825)	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	(3,720,918)		(3,720,918)	(1,137,661)	0	0	0	0		0001

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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	(5,272,120)		(5,272,120)	(1,516,353)	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	(1,563,299)		(1,563,299)	(330,093)	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	(304,846)		(304,846)	(55,971)	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	(278,715)		(278,715)	46,728	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	(1,245,498)		(1,245,498)	(563,680)	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	(251,591)		(251,591)	(119,190)	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	(923,985)		(923,985)	(410,453)	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	(328,418)		(328,418)	(156,282)	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	(2,929,129)		(2,929,129)	(1,359,940)	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	(414,918)		(414,918)	(210,555)	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	(5,792,882)		(5,792,882)	(2,298,591)	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	(5,642,241)		(5,642,241)	(2,271,183)	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	(4,968,661)		(4,968,661)	(2,013,529)	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	(2,960,272)		(2,960,272)	(1,171,193)	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	(1,924,952)		(1,924,952)	(764,937)	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	(509,446)		(509,446)	(196,217)	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	24,905	59,040,000	2,637.0000	0	(426,125)	0	(627,980)		(627,980)	(201,856)	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	(1,790,274)		(1,790,274)	(907,206)	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	(1,447,260)		(1,447,260)	(739,445)	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	(658,879)		(658,879)	(370,472)	0	0	0	0		0001
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	(4,521,855)		(4,521,855)	(2,606,316)	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	(719,659)		(719,659)	(450,278)	0	0	0	0		0001

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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	(5,758,851)		(5,758,851)	(2,503,279)	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	(5,964,337)		(5,964,337)	(2,660,462)	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	(6,142,153)		(6,142,153)	(2,882,485)	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	(3,930,014)		(3,930,014)	(1,844,968)	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	26,036	62,530,000	2,514.0000	0	(1,222,911)	0	(2,370,293)		(2,370,293)	(1,147,382)	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	(604,449)		(604,449)	(302,263)	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	(720,097)		(720,097)	(366,926)	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	(2,000,157)		(2,000,157)	(944,467)	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	(1,112,065)		(1,112,065)	(464,131)	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	(361,793)		(361,793)	(169,861)	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	(3,278,043)		(3,278,043)	(1,519,372)	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	(516,212)		(516,212)	(263,841)	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	(5,933,900)		(5,933,900)	(2,015,154)	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	(4,419,532)		(4,419,532)	(1,547,020)	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	(6,724,048)		(6,724,048)	(2,372,667)	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	23,936	58,660,000	2,550.0000	0	(1,231,268)	0	(1,865,940)		(1,865,940)	(634,672)	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	(472,613)		(472,613)	(163,443)	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	(483,855)		(483,855)	(136,716)	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	(1,519,690)		(1,519,690)	(633,244)	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	(1,127,076)		(1,127,076)	(411,082)	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	(473,715)		(473,715)	(210,251)	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	(2,650,089)		(2,650,089)	(972,622)	0	0	0	0		0001

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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	(347,332)		(347,332)	(152,722)	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	(4,754,822)		(4,754,822)	(964,037)	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	(3,707,245)		(3,707,245)	(779,379)	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	(5,327,275)		(5,327,275)	(1,156,528)	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	24,760	61,620,000	2,609.0000	0	(1,175,852)	0	(1,467,973)		(1,467,973)	(292,121)	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	(342,957)		(342,957)	(65,064)	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	(357,237)		(357,237)	(16,642)	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	(1,780,594)		(1,780,594)	(700,220)	0	0	0	0		0001
S&P 500 OTC Call Option 9RMLS0BB	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	07/07/2017	07/06/2018	3,023	4,280,000	1,471.0000	0	(167,081)	0	(302,988)		(302,988)	(135,907)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0DX	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	07/07/2017	07/06/2018	11,463	27,800,000	2,502.0000	0	(768,823)	0	(1,379,665)		(1,379,665)	(610,841)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0DV	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	07/07/2017	07/06/2018	3,126	7,580,000	2,568.0000	0	(118,913)	0	(264,362)		(264,362)	(145,449)	0	0	0	0		0001
S&P 500 OTC Call Option 9RMLS0BD	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	07/14/2017	07/13/2018	7,888	11,270,000	1,478.0000	0	(466,812)	0	(765,183)		(765,183)	(298,371)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0BD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/14/2017	07/13/2018	23,661	58,190,000	2,534.0000	0	(1,633,792)	0	(2,464,302)		(2,464,302)	(830,510)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0DZ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	07/14/2017	07/13/2018	6,055	14,890,000	2,589.0000	0	(271,446)	0	(456,386)		(456,386)	(184,941)	0	0	0	0		0001
S&P 500 OTC Call Option 9RBCS0AP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/21/2017	07/20/2018	3,252	4,670,000	1,488.0000	0	(171,445)	0	(304,183)		(304,183)	(132,737)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0BL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/21/2017	07/20/2018	38,527	95,260,000	2,547.0000	0	(3,229,333)	0	(3,739,592)		(3,739,592)	(510,259)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0BJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/21/2017	07/20/2018	39,854	98,540,000	2,575.0000	0	(2,798,548)	0	(3,276,004)		(3,276,004)	(477,456)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0BH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/21/2017	07/20/2018	37,184	91,940,000	2,600.0000	0	(2,206,499)	0	(2,596,979)		(2,596,979)	(390,481)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0BF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/21/2017	07/20/2018	40,226	99,460,000	2,635.0000	0	(1,860,050)	0	(2,229,396)		(2,229,396)	(369,346)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0ED	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	07/21/2017	07/20/2018	7,664	18,950,000	2,675.0000	0	(257,894)	0	(297,719)		(297,719)	(39,826)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0EB	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	07/21/2017	07/20/2018	27,199	67,250,000	2,782.0000	0	(342,163)	0	(326,289)		(326,289)	15,875	0	0	0	0		0001
S&P 500 OTC Call Option 9RRBS0AH	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	07/28/2017	07/27/2018	3,652	5,220,000	1,479.0000	0	(211,779)	0	(361,397)		(361,397)	(149,618)	0	0	0	0		0001

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S&P 500 OTC Call Option 9SMLS0EH	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	07/28/2017	07/27/2018	15,473	38,250,000	2,549.0000	0	(1,040,250)	0	(1,514,349)		(1,514,349)	(474,099)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0EF	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	07/28/2017	07/27/2018	3,762	9,300,000	2,610.0000	0	(153,866)	0	(256,962)		(256,962)	(103,096)	0	0	0	0		0001
S&P 500 OTC Call Option 9RDBS0AV	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank	7LTWFZYICNSX8D621K86	08/07/2017	08/07/2018	4,335	6,130,000	1,466.0000	0	(249,238)	0	(472,430)		(472,430)	(223,191)	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBS0AF	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank	7LTWFZYICNSX8D621K86	08/07/2017	08/07/2018	14,136	35,070,000	2,556.0000	0	(964,379)	0	(1,387,369)		(1,387,369)	(422,990)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0BD	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	08/07/2017	08/07/2018	6,211	15,410,000	2,613.0000	0	(262,539)	0	(435,253)		(435,253)	(172,714)	0	0	0	0		0001
S&P 500 OTC Call Option 9RRBS0AJ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	08/14/2017	08/14/2018	7,021	9,790,000	1,440.0000	0	(422,524)	0	(891,743)		(891,743)	(469,219)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0BP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/14/2017	08/14/2018	21,737	53,600,000	2,540.0000	0	(1,479,855)	0	(2,390,374)		(2,390,374)	(910,519)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0BN	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/14/2017	08/14/2018	5,382	13,270,000	2,596.0000	0	(228,412)	0	(419,174)		(419,174)	(190,762)	0	0	0	0		0001
S&P 500 OTC Call Option 9RMLS0BF	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	08/21/2017	08/21/2018	2,830	3,840,000	1,405.0000	0	(166,489)	0	(428,376)		(428,376)	(261,887)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0EP	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	08/21/2017	08/21/2018	31,746	77,090,000	2,501.0000	0	(2,872,378)	0	(4,226,337)		(4,226,337)	(1,353,959)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0EN	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	08/21/2017	08/21/2018	44,643	108,410,000	2,529.0000	0	(3,431,261)	0	(5,209,113)		(5,209,113)	(1,777,852)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0CJ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	08/21/2017	08/21/2018	55,992	135,970,000	2,558.0000	0	(3,596,366)	0	(5,659,224)		(5,659,224)	(2,062,857)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0CH	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	08/21/2017	08/21/2018	22,249	54,030,000	2,601.0000	0	(1,051,043)	0	(1,731,818)		(1,731,818)	(680,775)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0CF	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	08/21/2017	08/21/2018	6,453	15,670,000	2,629.0000	0	(245,279)	0	(422,365)		(422,365)	(177,086)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0EL	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	08/21/2017	08/21/2018	18,984	46,100,000	2,732.0000	0	(272,041)	0	(541,300)		(541,300)	(269,260)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0BR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/28/2017	08/28/2018	17,007	41,570,000	2,530.0000	0	(1,064,327)	0	(2,011,469)		(2,011,469)	(947,142)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0ET	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	09/07/2017	09/07/2018	11,123	27,420,000	2,541.0000	0	(754,918)	0	(1,291,324)		(1,291,324)	(536,406)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0ER	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	09/07/2017	09/07/2018	4,410	10,870,000	2,597.0000	0	(184,426)	0	(369,416)		(369,416)	(184,990)	0	0	0	0		0001
S&P 500 OTC Call Option 9RMLS0BJ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	09/14/2017	09/14/2018	6,624	9,440,000	1,473.0000	0	(354,318)	0	(749,119)		(749,119)	(394,801)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0BT	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/14/2017	09/14/2018	20,668	51,580,000	2,571.0000	0	(1,396,537)	0	(2,044,793)		(2,044,793)	(648,257)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0EV	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	09/14/2017	09/14/2018	4,464	11,140,000	2,635.0000	0	(170,212)	0	(310,731)		(310,731)	(140,518)	0	0	0	0		0001
S&P 500 OTC Call Option 9RDBS0AX	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank	7LTWFZYICNSX8D621K86	09/21/2017	09/21/2018	2,666	3,850,000	1,501.0000	0	(145,756)	0	(262,036)		(262,036)	(116,281)	0	0	0	0		0001

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S&P 500 OTC Call Option 9SMLS0FB	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	09/21/2017	09/21/2018	40,278	100,720,000	2,577.0000	0	(3,585,548)	0	(3,958,919)		(3,958,919)	(373,372)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0BZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2017	09/21/2018	38,591	96,500,000	2,605.0000	0	(2,914,392)	0	(3,268,907)		(3,268,907)	(354,514)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0BX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2017	09/21/2018	30,649	76,640,000	2,628.0000	0	(2,007,816)	0	(2,261,063)		(2,261,063)	(253,247)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0BV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2017	09/21/2018	23,386	58,480,000	2,644.0000	0	(1,368,315)	0	(1,601,507)		(1,601,507)	(233,192)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0EZ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	09/21/2017	09/21/2018	23,014	57,550,000	2,679.0000	0	(1,041,614)	0	(1,210,132)		(1,210,132)	(168,518)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0EX	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	09/21/2017	09/21/2018	5,883	14,710,000	2,707.0000	0	(214,788)	0	(252,176)		(252,176)	(37,388)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0CN	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	09/21/2017	09/21/2018	21,843	54,620,000	2,813.0000	0	(300,341)	0	(375,048)		(375,048)	(74,706)	0	0	0	0		0001
S&P 500 OTC Call Option 9RMLS0BL	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	09/28/2017	09/28/2018	3,264	4,860,000	1,541.0000	0	(168,292)	0	(256,379)		(256,379)	(88,087)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0FD	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	09/28/2017	09/28/2018	15,669	39,330,000	2,602.0000	0	(768,564)	0	(1,371,651)		(1,371,651)	(603,086)	0	0	0	0		0001
0439999. Total-Written Options-Hedging Effective-Call Options and Warrants										(56,700,419)	(151,982,260)	0	(428,418,383)	XX	(428,418,383)	(191,553,596)	0	0	0	0	XXX	XXX
0499999. Total-Written Options-Hedging Effective										(56,700,419)	(151,982,260)	0	(428,418,383)	XX	(428,418,383)	(191,553,596)	0	0	0	0	XXX	XXX
0789999. Total-Written Options-Call Options and Warrants										(56,700,419)	(151,982,260)	0	(428,418,383)	XX	(428,418,383)	(191,553,596)	0	0	0	0	XXX	XXX
0849999. Total-Written Options										(56,700,419)	(151,982,260)	0	(428,418,383)	XX	(428,418,383)	(191,553,596)	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	1.3150	0	0	79,314	0		0	0	0	0	0	125,456		102
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	504,498	(150,165)	248,856		248,856	0	0	0	0	0		102
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	1.3172	0	0	19,228	0		0	0	0	0	0	28,565		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	590,259	(41,308)	291,160		291,160	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	1.3128	0	0	76,395	0		0	0	0	0	0	119,859		101
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	514,985	(143,708)	254,029		254,029	0	0	0	0	0		101
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	1.3036	0	0	23,451	0		0	0	0	0	0	36,454		104
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	(277,879)	(41,462)	(137,071)		(137,071)	0	0	0	0	0		104
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	1.3036	0	0	39,084	0		0	0	0	0	0	60,757		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	(10,328)	(73,096)	(5,095)		(5,095)	0	0	0	0	0		103

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CITIGROUP COMMERCIAL MORT Variable Rate Interest Rate Swap	CITIGROUP COMMERCIAL MORTGAGE SERIES 2014GC23 CLASS (CMBS) A 17322VAV8	D 1	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	02/05/2015	07/10/2024	0	4,850,000	1.3041	0	0	41,939	0		0	0	0	0	0	63,133		100
CITIGROUP COMMERCIAL MORT Fixed Rate Interest Rate Swap	CITIGROUP COMMERCIAL MORTGAGE 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	(738,149)	(69,599)	(364,110)		(364,110)	0	0	0	0	0		100
CML 6400 Goldsboro 210676 Variable Rate Interest Rate Swap	CML 6400 Goldsboro - 210676	B	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	11/06/2014	11/10/2024	0	9,250,000	1.3094	0	0	78,432	0		0	0	0	0	0	123,333		113
CML 6400 Goldsboro 210676 Fixed Rate Interest Rate Swap	CML 6400 Goldsboro - 210676	B	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	11/06/2014	11/10/2024	0	9,250,000	(2.5225)	0	3,650,987	(174,998)	1,800,938		1,800,937	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	1.1846	0	0	78,807	0		0	0	0	0	0	125,333		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	(1,001,608)	(136,946)	(494,067)		(494,067)	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	1.3172	0	0	50,245	0		0	0	0	0	0	74,254		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	(919,779)	(83,605)	(453,703)		(453,703)	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	1.3172	0	0	40,041	0		0	0	0	0	0	61,940		105
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	924,055	(83,760)	455,812		455,812	0	0	0	0	0		105
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	1.2456	0	0	79,871	0		0	0	0	0	0	128,408		103
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	2,826,097	(169,795)	1,394,041		1,394,040	0	0	0	0	0		103
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	1.3150	0	0	37,969	0		0	0	0	0	0	63,140		101
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	492,491	(77,878)	242,933		242,933	0	0	0	0	0		101
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	1.3111	0	0	39,822	0		0	0	0	0	0	69,319		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	1,767,715	(87,587)	871,968		871,968	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	1.3036	0	0	56,455	0		0	0	0	0	0	90,719		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	1,799,557	(122,058)	887,675		887,675	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	1.3150	0	0	39,657	0		0	0	0	0	0	60,487		103
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	1,231,669	(83,014)	607,551		607,550	0	0	0	0	0		103
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	1.3164	0	0	35,986	0		0	0	0	0	0	58,732		101
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	(222,379)	(65,699)	(109,694)		(109,694)	0	0	0	0	0		101

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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	1.2018	0	0	77,415	0		0	0	0	0	0	134,200		105
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	325,232	(156,649)	160,428		160,428	0	0	0	0	0		105
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	1.3164	0	0	35,986	0		0	0	0	0	0	58,732		101
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	(370,220)	(64,479)	(182,620)		(182,620)	0	0	0	0	0		101
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	1.3308	0	0	81,059	0		0	0	0	0	0	113,289		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	(758,180)	(136,461)	(373,991)		(373,991)	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	1.3035	0	0	75,805	0		0	0	0	0	0	124,023		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	(308,557)	(136,566)	(152,203)		(152,203)	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	1.2018	0	0	40,172	0		0	0	0	0	0	64,262		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	(246,233)	(72,558)	(121,461)		(121,461)	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	1.3150	0	0	73,829	0		0	0	0	0	0	108,276		101
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	(151,136)	(129,413)	(74,552)		(74,552)	0	0	0	0	0		101
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	1.2018	0	0	71,138	0		0	0	0	0	0	96,630		100
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	(228,027)	(119,850)	(112,480)		(112,480)	0	0	0	0	0		100
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	1.3350	0	0	65,787	0		0	0	0	0	0	152,092		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	197,129	(56,344)	97,239		97,239	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	1.3192	0	0	38,605	0		0	0	0	0	0	65,426		102
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	(577,628)	(70,673)	(284,929)		(284,929)	0	0	0	0	0		102
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	1.3106	0	0	89,512	0		0	0	0	0	0	164,654		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	(241,872)	(178,211)	(119,309)		(119,309)	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	1.3039	0	0	23,757	0		0	0	0	0	0	38,985		101
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	(2,032,987)	(28,107)	(1,002,820)		(1,002,820)	0	0	0	0	0		101

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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	1.2018	0	0	25,108	0		0	0	0	0	0	41,541		103
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	427,239	(50,918)	210,746		210,746	0	0	0	0	0		103
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	1.2417	0	0	55,859	0		0	0	0	0	0	94,505		108
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	204,835	(110,175)	101,040		101,040	0	0	0	0	0		108
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	1.3106	0	0	89,512	0		0	0	0	0	0	144,600		97
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	(625,912)	(160,376)	(308,746)		(308,746)	0	0	0	0	0		97
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	1.3041	0	0	92,164	0		0	0	0	0	0	160,252		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	(93,590)	(173,582)	(46,166)		(46,166)	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	1.3036	0	0	46,032	0		0	0	0	0	0	77,449		102
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	443,264	(89,668)	218,651		218,651	0	0	0	0	0		102
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	1.1704	0	0	79,699	0		0	0	0	0	0	127,293		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	(468,233)	(141,317)	(230,967)		(230,967)	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	1.3200	0	0	38,764	0		0	0	0	0	0	56,062		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	(220,652)	(65,003)	(108,842)		(108,842)	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	1.3036	0	0	23,451	0		0	0	0	0	0	37,074		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	190,268	(44,308)	93,854		93,854	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	1.3308	0	0	70,141	0		0	0	0	0	0	131,149		103
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	289,469	(138,540)	142,788		142,788	0	0	0	0	0		103
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	1.3036	0	0	78,168	0		0	0	0	0	0	129,579		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	(732,391)	(144,554)	(361,269)		(361,269)	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	1.2018	0	0	14,646	0		0	0	0	0	0	22,597		100
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	209,956	(28,718)	103,566		103,566	0	0	0	0	0		100

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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	1.3091	0	0	30,333	0		0	0	0	0	0	52,083		104
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	96,665	(60,363)	47,683		47,683	0	0	0	0	0		104
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	1.2018	0	0	87,877	0		0	0	0	0	0	169,466		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	980,523	(188,764)	483,667		483,666	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	1.3161	0	0	38,728	0		0	0	0	0	0	66,270		104
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	(231,237)	(71,781)	(114,063)		(114,063)	0	0	0	0	0		104
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	1.2456	0	0	77,712	0		0	0	0	0	0	112,124		103
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	605,059	(141,615)	298,460		298,460	0	0	0	0	0		103
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	1.2456	0	0	40,583	0		0	0	0	0	0	63,094		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	(78,214)	(72,686)	(38,581)		(38,581)	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	1.3106	0	0	38,473	0		0	0	0	0	0	58,828		114
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	607,216	(77,220)	299,524		299,524	0	0	0	0	0		114
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	1.2018	0	0	37,661	0		0	0	0	0	0	61,287		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	(82,049)	(72,360)	(40,473)		(40,473)	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	1.2018	0	0	37,661	0		0	0	0	0	0	65,287		101
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	(474,800)	(71,280)	(234,206)		(234,206)	0	0	0	0	0		101
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	1.2018	0	0	71,138	0		0	0	0	0	0	121,475		103
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	198,158	(136,553)	97,746		97,746	0	0	0	0	0		103
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	1.3150	0	0	37,969	0		0	0	0	0	0	57,913		103
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	(278,492)	(65,981)	(137,373)		(137,373)	0	0	0	0	0		103
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	1.3150	0	0	37,969	0		0	0	0	0	0	50,937		97
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	(98,332)	(63,450)	(48,504)		(48,504)	0	0	0	0	0		97

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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	1.3106	0	0	76,725	0		0	0	0	0	0	101,486		100
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	(244,861)	(126,354)	(120,784)		(120,784)	0	0	0	0	0		100
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	1.3106	0	0	63,937	0		0	0	0	0	0	104,974		101
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	(758,621)	(116,438)	(374,208)		(374,208)	0	0	0	0	0		101
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	1.3125	0	0	39,957	0		0	0	0	0	0	64,293		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	454,193	(79,124)	224,041		224,041	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	1.3036	0	0	19,976	0		0	0	0	0	0	29,970		101
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	274,045	(39,418)	135,179		135,179	0	0	0	0	0		101
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	1.2018	0	0	7,114	0		0	0	0	0	0	10,340		98
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	62,667	(13,872)	30,912		30,912	0	0	0	0	0		98
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	1.2948	0	0	76,483	0		0	0	0	0	0	123,701		102
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	(1,015,967)	(136,500)	(501,150)		(501,150)	0	0	0	0	0		102
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap	CML RANCHO SAN DIEGO LNCOMM$TG 0210692	B	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	04/23/2015	06/30/2027	0	10,000,000	1.3308	0	0	87,632	0		0	0	0	0	0	156,125		117
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap	CML RANCHO SAN DIEGO LNCOMM$TG 0210692	B	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	04/23/2015	06/30/2027	0	10,000,000	(2.1805)	0	(585,800)	(163,538)	(288,960)		(288,960)	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	1.2456	0	0	37,777	0		0	0	0	0	0	58,731		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	(504,792)	(63,902)	(249,001)		(249,001)	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	1.3036	0	0	71,654	0		0	0	0	0	0	118,780		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	(4,043,052)	(104,698)	(1,994,333)		(1,994,332)	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	1.3106	0	0	78,856	0		0	0	0	0	0	123,116		102
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	(155,106)	(142,223)	(76,510)		(76,510)	0	0	0	0	0		102
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	1.2018	0	0	4,603	0		0	0	0	0	0	7,739		100
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	71,059	(9,640)	35,052		35,052	0	0	0	0	0		100

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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	1.3106	0	0	68,200	0		0	0	0	0	0	133,183		105
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	353,582	(139,414)	174,413		174,413	0	0	0	0	0		105
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	1.3106	0	0	85,250	0		0	0	0	0	0	164,591		108
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	(255,851)	(172,875)	(126,205)		(126,205)	0	0	0	0	0		108
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	1.3200	0	0	79,682	0		0	0	0	0	0	110,501		101
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	1,498,289	(152,694)	739,067		739,067	0	0	0	0	0		101
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	1.3117	0	0	119,424	0		0	0	0	0	0	154,115		102
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	(1,372,600)	(192,958)	(677,068)		(677,068)	0	0	0	0	0		102
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	1.2456	0	0	41,015	0		0	0	0	0	0	55,487		100
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	(400,187)	(68,044)	(197,402)		(197,402)	0	0	0	0	0		100
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	1.3106	0	0	30,690	0		0	0	0	0	0	47,063		104
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	427,692	(61,236)	210,970		210,970	0	0	0	0	0		104
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	1.3036	0	0	71,654	0		0	0	0	0	0	115,143		103
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	2,312,300	(155,155)	1,140,598		1,140,598	0	0	0	0	0		103
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	1.3139	0	0	39,520	0		0	0	0	0	0	64,350		101
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	529,013	(79,523)	260,949		260,949	0	0	0	0	0		101
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	1.3039	0	0	53,993	0		0	0	0	0	0	88,603		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	(367,157)	(98,351)	(181,109)		(181,109)	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	1.3150	0	0	50,626	0		0	0	0	0	0	84,187		101
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	369,375	(101,475)	182,203		182,203	0	0	0	0	0		101
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	1.3036	0	0	32,570	0		0	0	0	0	0	52,338		103
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	582,100	(66,629)	287,135		287,135	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 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 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (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	OAKLAND CA REDEV SUCCESSOR AGY 67232TAV7	D 1	Interest Rate	London Clearing House 549300035Z3DHK2T4A54	08/10/2015	09/01/2024	0	850,000	1.2018	0	0	7,114	0		0	0	0	0	0	11,180		90
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	88,151	(14,439)	43,482		43,482	0	0	0	0	0		90
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	1.2018	0	0	20,923	0		0	0	0	0	0	29,763		98
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	245,817	(39,431)	121,255		121,255	0	0	0	0	0		98
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	1.3167	0	0	38,724	0		0	0	0	0	0	62,940		100
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	440,581	(77,153)	217,327		217,327	0	0	0	0	0		100
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	1.3111	0	0	38,956	0		0	0	0	0	0	59,883		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	(183,873)	(67,838)	(90,700)		(90,700)	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	1.3106	0	0	38,362	0		0	0	0	0	0	59,894		102
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	256,856	(72,086)	126,700		126,700	0	0	0	0	0		102
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	1.3172	0	0	37,584	0		0	0	0	0	0	58,071		113
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	855,409	(77,282)	421,951		421,951	0	0	0	0	0		113
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	1.3150	0	0	31,641	0		0	0	0	0	0	50,049		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	(405,835)	(54,633)	(200,188)		(200,188)	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	1.3200	0	0	40,613	0		0	0	0	0	0	64,178		111
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	654,825	(82,274)	323,008		323,008	0	0	0	0	0		111
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	1.3150	0	0	37,236	0		0	0	0	0	0	58,724		103
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	919,975	(76,230)	453,800		453,800	0	0	0	0	0		103
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	1.3200	0	0	47,379	0		0	0	0	0	0	69,886		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	(577,505)	(81,263)	(284,868)		(284,868)	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	1.3350	0	0	30,868	0		0	0	0	0	0	59,289		104
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	1,198,234	(86,215)	591,058		591,058	0	0	0	0	0		104

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 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (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)
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	1.3106	0	0	36,231	0		0	0	0	0	0	57,556		101
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	(719,098)	(62,363)	(354,712)		(354,712)	0	0	0	0	0		101
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	1.3125	0	0	76,005	0		0	0	0	0	0	118,318		106
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	(923,247)	(133,449)	(455,414)		(455,413)	0	0	0	0	0		106
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	1.3036	0	0	34,385	0		0	0	0	0	0	52,154		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	(601,041)	(57,810)	(296,478)		(296,478)	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	1.3106	0	0	38,362	0		0	0	0	0	0	60,942		102
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	(39,193)	(72,326)	(19,333)		(19,333)	0	0	0	0	0		102
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	1.3161	0	0	39,285	0		0	0	0	0	0	67,006		104
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	2,195,214	(90,526)	1,082,842		1,082,843	0	0	0	0	0		104
0859999. Total-Swaps-Hedging Effective-Interest Rate										0	8,244,055	(3,882,165)	4,066,579	XX	4,066,579	0	0	0	0	7,219,972	XXX	XXX
0909999. Total-Swaps-Hedging Effective										0	8,244,055	(3,882,165)	4,066,579	XX	4,066,579	0	0	0	0	7,219,972	XXX	XXX
1159999. Total-Swaps-Interest Rate										0	8,244,055	(3,882,165)	4,066,579	XX	4,066,579	0	0	0	0	7,219,972	XXX	XXX
1209999. Total-Swaps										0	8,244,055	(3,882,165)	4,066,579	XX	4,066,579	0	0	0	0	7,219,972	XXX	XXX
1399999. Total-Hedging Effective										52,570,694	170,463,532	(3,882,165)	340,462,093	XX	340,462,093	116,158,295	0	0	0	7,219,972	XXX	XXX
1449999. TOTAL										52,570,694	170,463,532	(3,882,165)	340,462,093	XX	340,462,093	116,158,295	0	0	0	7,219,972	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
001	The hedge effectiveness cannot be measured at inception. At 09/30/2017 The change in fair value of the derivative hedging instrument is 99% 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	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Long Futures																					
Hedging Effective																					
MESZ	76	4,139,340	Mini MSCI EMg Mkt Dec14	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2017	NYF 549300UF4R84F48NCH34.	09/12/2017	1,100.3803	1,089.3000	406,764	406,764	(42,105)	0	0	0	(42,105)	159,600	1	50
RTAZ	51	3,807,150	RUSSELL 2000 MINI	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2017	NYF 549300UF4R84F48NCH34.	09/08/2017	1,398.7000	1,493.0000	272,960	272,960	240,465	0	0	0	240,465	112,200	1	50
ESZ7	355	#########	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2017	CME SNZ20JLFK8MNNCLQOF39	09/20/2017	2,467.7282	2,516.1000	1,900,017	1,900,017	858,600	0	0	0	858,600	1,597,500	1	50
1279999. Total-Long Futures-Hedging Effective												2,579,741	2,579,741	1,056,960	0	0	0	1,056,960	1,869,300	XXX	XXX
1329999. Total-Long Futures												2,579,741	2,579,741	1,056,960	0	0	0	1,056,960	1,869,300	XXX	XXX
1399999. Total-Hedging Effective												2,579,741	2,579,741	1,056,960	0	0	0	1,056,960	1,869,300	XXX	XXX
1449999. TOTAL												2,579,741	2,579,741	1,056,960	0	0	0	1,056,960	1,869,300	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
JP Morgan	1,905,688	633,555	1,522,781
Total Net Cash Deposits	1,905,688	633,555	1,522,781

(a)

Code	Description of Hedged Risk(s)
001	The hedge effectiveness cannot be measured at inception. At 09/30/17 The change in fair value of the derivative hedging instrument is 99% 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	2,579,741	0	2,579,741	2,579,741	0	0	1,869,300	1,869,300
NAIC 1 Designation												
Bank of America	EYKN6V0ZCB8VD9IULB80	Y	Y	134,553,046	312,718,713	(177,416,772)	748,895	312,718,713	(177,416,772)	748,895	0	0
Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	Y	Y	47,713,000	117,837,887	(68,608,684)	1,516,203	117,837,887	(68,608,684)	1,516,203	0	0
Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	Y	Y	95,961,000	205,942,188	(106,806,396)	3,174,792	205,942,188	(106,806,396)	3,174,792	0	0
Deutsche Bank	7LTWFZYICNSX8D621K86	Y	Y	6,420,000	21,020,889	(14,485,393)	115,496	21,020,889	(14,485,393)	115,496	0	0
JP Morgan Chase & Co	8I5DZWZKVSZI1NUHU748	Y	Y	-	14,962,238	(10,231,660)	4,730,578	14,962,238	(10,231,660)	4,730,578	0	0
RBC Capital Markets	ES7IP3U3RHIGC71XBU11	Y	Y	40,370,000	92,331,982	(50,869,478)	1,092,504	92,331,982	(50,869,478)	1,092,504	0	0
0299999. Total NAIC 1 Designation				325,017,046	764,813,897	(428,418,383)	11,378,468	764,813,897	(428,418,383)	11,378,468	0	0
0899999. Aggregate Sum of Central Clearinghouse	XXX	XXX	XXX	0	4,066,579	0	4,066,579	4,066,579	0	4,066,579	7,219,970	7,219,970
0999999. Gross Totals				325,017,046	771,460,217	(428,418,383)	18,024,788	771,460,217	(428,418,383)	15,445,047	9,089,270	9,089,270
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					771,460,217	(428,418,383)						

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	15,996,160	16,000,000	16,000,372	11/15/2017.	IV
J.P. Morgan Securities LLC ZBUT11V806EZRVTWT807	TREASURY	912828 H3 7	United States Treasury	5,495,655	5,500,000	5,498,968	01/15/2018.	IV
J.P. Morgan Securities LLC ZBUT11V806EZRVTWT807	CASH			4,066,578	4,066,578	4,066,578		V
J.P. Morgan Securities LLC ZBUT11V806EZRVTWT807	CASH			1,522,781	1,522,781	1,522,781		V
0199999. Totals				27,081,174	27,089,359	27,088,699	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	8,381,673	7,021,000	XXX	08/15/2040.	IV
Bank of America EYKN6V0ZCB8VD9IULB80	TREASURY	912810 RE 0	United States Treasury 3 5/8% Due 2/15/2044 FA15	13,691,519	11,870,000	XXX	02/15/2044.	IV
Bank of America EYKN6V0ZCB8VD9IULB80	TREASURY	912810 RG 5	United States Treasury 3 3/8% Due 5/15/2044 MN15	9,170,275	8,226,000	XXX	05/15/2044.	IV
Bank of America EYKN6V0ZCB8VD9IULB80	TREASURY	912828 QN 3	United States Treasury 3 1/8% Due 5/15/2021 MN15	2,115,388	1,995,000	XXX	05/15/2021.	IV
Bank of America EYKN6V0ZCB8VD9IULB80	TREASURY	912828 QY 9	United States Treasury 2 1/4% Due 7/31/2018 JJ31	110,200	109,000	XXX	07/31/2018.	IV
Bank of America EYKN6V0ZCB8VD9IULB80	TREASURY	912828 W7 1	United States Treasury 2 1/8% Due 3/31/2024 MS30	101,083,990	100,000,000	XXX	03/31/2024.	IV
Barclays Bank PLC G5GSEF7VJP5I7OUK5573	CASH		CASH	47,713,000	47,713,000	XXX		V
Credit Suisse FB Int E58DKGMJYYYJLN8C3868	CASH		CASH	95,961,000	95,961,000	XXX		V
RBC Capital Markets ES7IP3U3RHIGC71XBU11	CASH		CASH	40,370,000	40,370,000	XXX		V
Deutsche Bank 7LTWFZYICNSX8D621K86	CASH		CASH	6,420,000	6,420,000	XXX		V
0299999. Totals				325,017,046	319,685,000	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	13,210,993	9,209,188	14,236,941	XXX
JP Morgan Chase Bank Dallas, TX		0.000	0	0	5,200,800	2,525,755	2,026,318	XXX
JP Morgan Chase Bank San Antonio, TX		0.000	0	0	(20,429,578)	(17,731,929)	(21,163,552)	XXX
BNY Mellon Pittsburgh, PA		0.000	0	0	7,850,188	5,081,523	6,374,640	XXX
0199998. Deposits in 0 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories	XXX	XXX	0	0	36,792	(119,135)	(122,687)	XXX
0199999. Total Open Depositories	XXX	XXX	0	0	5,869,195	(1,034,598)	1,351,660	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	5,869,195	(1,034,598)	1,351,660	XXX
0599999. Total Cash	XXX	XXX	0	0	5,869,195	(1,034,598)	1,351,660	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

NONE