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

March 31, 2018

2018

65528201820100101

QUARTERLY STATEMENT

As of March 31, 2018
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		
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

Sarah Jean VanBeck	VP-Chief Accounting Officer & Controller	Vesta Catharine Bovair	EVP
Thomas David Anfuso	SVP & Chief Information Officer	William David Whitsell	SVP
Ataollah (nmn) Azarshahi	SVP	Gregory Donald Woodworth	SVP & General Counsel
Jason Joseph Doiron	SVP & Chief Investment Officer	David Richard Longfritz	SVP
Achim Bernd Schwetlick	SVP	Matthew Charles Frazee	SVP
Elizabeth Hill MacGowan	VP & Chief Product Officer	Alexei (nmn) Serov	VP & Chief Technology Officer
David Brian Soccodato	VP & Tax Officer	Catherine Hansen Shires	VP & Illustration Actuary
Louis Don Puglisi	VP	Pamela Newcomb Blalock	VP
Eric (nmn) Lopez	VP	Joyce Bloom LaRosa	VP
Angela Marie McCraw	VP	Alfred Joseph Foice	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.

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

Subscribed and sworn to before me
This 14th day of May 2018
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	13,592,143,176	0	13,592,143,176	13,401,741,068
2. Stocks:				
2.1 Preferred stocks	11,700,000	0	11,700,000	11,700,000
2.2 Common stocks	74,254,860	0	74,254,860	69,422,994
3. Mortgage loans on real estate:				
3.1 First liens	2,860,366,232	0	2,860,366,232	2,838,869,045
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	0
4.3 Properties held for sale (less $.........0 encumbrances)	4,340,000	0	4,340,000	4,340,000
5. Cash ($.....22,982,821), cash equivalents ($.....175,700,000) and short-term investments ($.........0)	198,682,821	0	198,682,821	103,914,532
6. Contract loans (including $.........0 premium notes)	356,054,007	0	356,054,007	347,384,878
7. Derivatives	686,796,729	0	686,796,729	916,594,409
8. Other invested assets	648,410,623	0	648,410,623	645,925,786
9. Receivables for securities	(98)	0	(98)	0
10. Securities lending reinvested collateral assets	0	0	0	0
11. Aggregate write-ins for invested assets	202,871	0	202,871	161,140
12. Subtotals, cash and invested assets (Lines 1 to 11)	18,432,951,221	0	18,432,951,221	18,340,053,852
13. Title plants less $.........0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	154,555,898	0	154,555,898	143,329,701
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	1,532,040	0	1,532,040	1,980,751
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.........0 earned but unbilled premiums)	17,625,901	0	17,625,901	17,704,896
15.3 Accrued retrospective premiums ($.........0) and contracts subject to redetermination ($.........0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	1,190,914	0	1,190,914	452,197
16.2 Funds held by or deposited with reinsured companies	2,709	0	2,709	4,690
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	32,825,799
18.2 Net deferred tax asset	65,844,065	0	65,844,065	53,433,852
19. Guaranty funds receivable or on deposit	462,169	0	462,169	462,169
20. Electronic data processing equipment and software	49,397	44,930	4,467	5,424
21. Furniture and equipment, including health care delivery assets ($.........0)	271,791	271,791	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	84,359,414	0	84,359,414	0
24. Health care ($.........0) and other amounts receivable	50,161,113	50,161,113	0	0
25. Aggregate write-ins for other than invested assets	155,236,573	1,266,607	153,969,966	153,179,818
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	18,964,243,205	51,744,441	18,912,498,764	18,743,433,149
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	18,964,243,205	51,744,441	18,912,498,764	18,743,433,149

DETAILS OF WRITE-INS

1101. Other Real Estate Deposits	202,871	0	202,871	161,140
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)	202,871	0	202,871	161,140
2501. Corporate Owned Life Insurance	153,269,739	0	153,269,739	152,813,320
2502. Items not allocated	842,305	493,310	348,995	4,224
2503. Other Assets	351,232	0	351,232	362,274
2598. Summary of remaining write-ins for Line 25 from overflow page	773,297	773,297	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	155,236,573	1,266,607	153,969,966	153,179,818

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....14,520,313,394 less $..........0 included in Line 6.3 (including $..........0 Modco Reserve)	14,520,313,394	14,236,129,900
2.	Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)	464,703	474,342
3.	Liability for deposit-type contracts (including $..........0 Modco Reserve)	1,615,939,872	1,524,429,960
4.	Contract claims:		
	4.1 Life	14,592,758	16,060,635
	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)	93,176	110,482
	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 $.....942 accident and health premiums	86,885	215,773
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	340,756	0
	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	56,474,139	58,132,453
10.	Commissions to agents due or accrued - life and annuity contracts $.....3,162,225, accident and health $..........0 and deposit-type contract funds $..........0	3,162,225	7,483,775
11.	Commissions and expense allowances payable on reinsurance assumed	0	0
12.	General expenses due or accrued	7,004,500	6,957,647
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	1,829,938	3,327,283
15.1	Current federal and foreign income taxes, including $..........0 on realized capital gains (losses)	52,229,415	0
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	1,818,059	1,972,465
17.	Amounts withheld or retained by company as agent or trustee	393,816	575,297
18.	Amounts held for agents' account, including $..........0 agents' credit balances	1,531,547	2,478,643
19.	Remittances and items not allocated	30,232,973	24,428,909
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 $..........0	0	0
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	141,729,938	130,260,341
	24.02 Reinsurance in unauthorized and certified ($..........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	29,915,354	164,321,400
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	0	0
	24.07 Funds held under coinsurance	850,078,584	776,658,295
	24.08 Derivatives	380,805,084	545,062,593
	24.09 Payable for securities	22,396,014	10,566,992
	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	23,910,239	26,150,544
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	17,755,353,369	17,535,807,729
27.	From Separate Accounts statement	0	0
28.	Total liabilities (Lines 26 and 27)	17,755,353,369	17,535,807,729
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	283,972,114	283,972,114
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	840,173,281	890,653,306
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)	1,154,145,395	1,204,625,420
38.	Totals of Lines 29, 30 and 37	1,157,145,395	1,207,625,420
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	18,912,498,764	18,743,433,149

DETAILS OF WRITE-INS

2501.	Low Income Housing Tax Credit Commitments	15,776,978	19,118,647
2502.	Uncashed checks pending escheatment	7,299,124	6,444,585
2503.	Guaranty fund	575,437	587,312
2598.	Summary of remaining write-ins for Line 25 from overflow page	258,700	0
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	23,910,239	26,150,544
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	490,248,368	440,685,410	1,769,299,350
2. Considerations for supplementary contracts with life contingencies	0	30,414	116,939
3. Net investment income	162,201,596	252,028,514	1,021,479,134
4. Amortization of Interest Maintenance Reserve (IMR)	1,408,521	1,743,577	7,402,902
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6. Commissions and expense allowances on reinsurance ceded	11,357,867	9,310,159	39,913,820
7. Reserve adjustments on reinsurance ceded	0	0	0
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	0	0	0
8.2 Charges and fees for deposit-type contracts	0	0	0
8.3 Aggregate write-ins for miscellaneous income	1,275,326	625,866	2,716,910
9. Totals (Lines 1 to 8.3)	666,491,678	704,423,939	2,840,929,055
10. Death benefits	14,756,324	18,466,202	63,478,341
11. Matured endowments (excluding guaranteed annual pure endowments)	683	209,047	1,509,702
12. Annuity benefits	22,806,086	28,320,906	92,866,514
13. Disability benefits and benefits under accident and health contracts	277,295	262,454	1,070,493
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15. Surrender benefits and withdrawals for life contracts	196,334,253	163,967,270	781,962,945
16. Group conversions	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	10,020,427	6,951,791	33,796,262
18. Payments on supplementary contracts with life contingencies	49,351	39,386	181,909
19. Increase in aggregate reserves for life and accident and health contracts	284,121,962	302,162,021	1,095,495,004
20. Totals (Lines 10 to 19)	528,366,381	520,379,076	2,070,361,170
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	107,219,382	78,211,121	381,247,769
22. Commissions and expense allowances on reinsurance assumed	0	0	0
23. General insurance expenses	55,005,045	20,279,239	228,957,589
24. Insurance taxes, licenses and fees, excluding federal income taxes	5,472,119	5,204,820	19,181,214
25. Increase in loading on deferred and uncollected premiums	182,352	263,531	(42,368)
26. Net transfers to or (from) Separate Accounts net of reinsurance	0	0	0
27. Aggregate write-ins for deductions	23,274,908	12,845,447	59,854,982
28. Totals (Lines 20 to 27)	719,520,187	637,183,235	2,759,560,356
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(53,028,509)	67,240,704	81,368,699
30. Dividends to policyholders	6,937	32,700	102,901
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	(53,035,446)	67,208,005	81,265,798
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(6,658,085)	14,607,806	(4,761,229)
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)	(46,377,361)	52,600,199	86,027,027
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....440,663 (excluding taxes of $.....(66,401) transferred to the IMR)	445,477	(3,189,271)	(24,795,776)
35. Net income (Line 33 plus Line 34)	(45,931,884)	49,410,927	61,231,251
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	1,207,625,420	1,067,881,462	1,067,881,462
37. Net income (Line 35)	(45,931,884)	49,410,927	61,231,251
38. Change in net unrealized capital gains (losses) less capital gains tax of $..........0	(4,288,682)	3,526,302	20,267,293
39. Change in net unrealized foreign exchange capital gain (loss)	(280,186)	44	450,685
40. Change in net deferred income tax	12,410,213	2,310,299	(18,388,582)
41. Change in nonadmitted assets	705,110	(2,071,267)	(10,005,837)
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	(11,469,597)	(6,341,602)	(13,810,852)
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	100,000,000
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	(1,625,000)	(1,625,000)	0
54. Net change in capital and surplus (Lines 37 through 53)	(50,480,026)	45,209,705	139,743,958
55. Capital and surplus as of statement date (Lines 36 + 54)	1,157,145,394	1,113,091,167	1,207,625,420

DETAILS OF WRITE-INS

08.301. Miscellaneous Income	818,907	673,743	2,572,487
08.302. Change in COLI	456,419	(47,878)	144,423
08.303.	0	0	0
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	1,275,326	625,866	2,716,910
2701. Funds Withheld Expense	23,274,908	12,821,625	59,750,870
2702. Changes in agents deferred comp	0	18,683	98,586
2703. Fines and penalties	0	5,139	5,526
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)	23,274,908	12,845,447	59,854,982
5301. Ceding Commission	(1,625,000)	(1,625,000)	0
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)	(1,625,000)	(1,625,000)	0

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	562,707,007	498,239,546	2,075,422,470
2. Net investment income	241,381,307	221,478,473	982,238,353
3. Miscellaneous income	1,802,819	1,125,542	4,810,813
4. Total (Lines 1 through 3)	805,891,132	720,843,562	3,062,471,637
5. Benefit and loss related payments	258,308,247	224,923,149	1,004,739,932
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	175,708,893	118,556,877	671,465,669
8. Dividends paid to policyholders	24,243	28,005	91,325
9. Federal and foreign income taxes paid (recovered) net of $.....440,663 tax on capital gains (losses)	(91,339,037)	31,268,986	93,006,491
10. Total (Lines 5 through 9)	342,702,346	374,777,016	1,769,303,417
11. Net cash from operations (Line 4 minus Line 10)	463,188,786	346,066,546	1,293,168,220
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	327,558,447	423,479,178	1,616,531,457
12.2 Stocks	3,352,689	0	42,700,834
12.3 Mortgage loans	51,502,810	35,381,790	155,136,023
12.4 Real estate	0	0	4,863,283
12.5 Other invested assets	12,725,612	32,405,349	75,724,127
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
12.7 Miscellaneous proceeds	11,829,120	57,960,386	8,523,620
12.8 Total investment proceeds (Lines 12.1 to 12.7)	406,968,678	549,226,704	1,903,479,344
13. Cost of investments acquired (long-term only):			
13.1 Bonds	522,144,268	826,945,009	2,943,659,649
13.2 Stocks	8,303,547	279,927	28,015,545
13.3 Mortgage loans	73,000,000	25,000,000	348,150,000
13.4 Real estate	0	0	0
13.5 Other invested assets	24,450,170	84,597,510	186,340,053
13.6 Miscellaneous applications	15,765,935	26,512	(31,142,792)
13.7 Total investments acquired (Lines 13.1 to 13.6)	643,663,920	936,848,958	3,475,022,455
14. Net increase or (decrease) in contract loans and premium notes	8,669,129	5,985,935	38,491,193
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(245,364,371)	(393,608,189)	(1,610,034,304)
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	0	100,000,000
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	91,509,912	(33,410,227)	260,597,566
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	(214,566,038)	(31,930,192)	(65,703,199)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(123,056,126)	(65,340,419)	294,894,367
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)	94,768,289	(112,882,061)	(21,971,716)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	103,914,533	125,886,249	125,886,249
19.2 End of period (Line 18 plus Line 19.1)	198,682,822	13,004,187	103,914,533

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	242,593,792	201,444,991	825,569,301
3. Ordinary individual annuities	310,645,307	286,063,377	1,212,109,266
4. Credit life (group and individual)	0	0	0
5. Group life insurance	741	3,095	12,986
6. Group annuities	13,897,584	14,009,449	59,882,548
7. A&H - group	0	0	0
8. A&H - credit (group and individual)	0	0	0
9. A&H - other	12,656	12,354	53,420
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	567,150,080	501,533,265	2,097,627,521
12. Deposit-type contracts	627,655	717,120	2,823,852
13. Total	567,777,735	502,250,385	2,100,451,373

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 #	2018 Period	2017
NET INCOME					
(1) Life Insurance Company of the Southwest Company state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ (45,931,884)	$ 61,231,251
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP					
				$ 0	$ 0
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP					
				$ 0	$ 0
(4) NAIC SAP (1 – 2 – 3 = 4)	XXX	XXX	XXX	$ (45,931,884)	$ 61,231,251
SURPLUS					
(5) Life Insurance Company of the Southwest Company state basis (Page 3, line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 1,157,145,395	$ 1,207,625,420
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP					
				$ 0	$ 0
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP					
				$ 0	$ 0
(8) NAIC SAP (5 – 6 – 7 = 8)	XXX	XXX	XXX	$ 1,157,145,395	$ 1,207,625,420

B. Accounting Policy

(6) Basis for Loan-Backed Securities and Adjustment Methodology

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) Description of Sources Used to Determined Prepayment Assumptions

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.

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

NOTES TO FINANCIAL STATEMENTS

(2)	1 Amortized Cost Basis Before Other-than-Temporary Impairment	2a Other-Than- Temporary Impairment Recognized in Loss Interest	2b Non- Interest	3 Fair Value 1 – (2a + 2b)
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	0	0	0	0
c. Total 1st Quarter	$ 0	$ 0	$ 0	$ 0
OTTI recognized 2nd Quarter				
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

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than-Temporary Impairment	5 Amortized Cost After Other-Than-Temporary Impairment	6 Fair Value at Time of OTTI	7 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	$	4,548,355
	2. 12 Months or Longer	$	1,004,887
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	$	193,957,148
	2. 12 Months or Longer	$	29,529,182

(5) Information Investor Considered in Reaching Conclusion that Impairments are Not Other-Than-Temporary

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

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing - N/A

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing - N/A

H. Repurchase Agreements Transactions Accounted for as a Sale - N/A

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale - N/A

M. Working Capital Finance Investments

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

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

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

NOTES TO FINANCIAL STATEMENTS

ote 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

In 2017, the Company amended and updated its expense sharing agreement with its parent, National Life Insurance Company, to allocate administrative and other general expenses on a basis more consistent with the volume of business. This update was executed in December 2017 with a January 1, 2017 effective date. Had the new agreement been in place for first quarter 2017 reporting, the general insurance expenses of the Company for the three months ended March 31, 2017 would have been approximately $35.2 million higher.

Note 11 – Debt

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

B. FHLB (Federal Home Loan Bank) Agreements

(1) Information on the Nature of the Agreement
The Company is a member of the Federal Home Loan Bank (FHLB) of Dallas which provides the Company 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. The Company has received advances from FHLB in the form of funding agreements, which are included in the liability for deposit-type contracts. The proceeds have been invested in a pool of fixed and floating rate income assets. The Company has a maximum borrowing capacity of approximately $3.9 billion, based on its membership investment base.

(2) FHLB Capital Stock

a. Aggregate Totals

1. Current Year

		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	56,050,600	56,050,600	0
(d)	Excess Stock	1,841,500	1,841,500	0
(e)	Aggregate Total (a+b+c+d)	$ 64,614,300	$ 64,614,300	$ 0
(f)	Actual or estimated borrowing capacity as determined by the insurer	3,856,481,393	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	6,722,200	6,722,200	0
(c)	Activity Stock	52,245,000	52,245,000	0
(d)	Excess Stock	489,100	489,100	0
(e)	Aggregate Total (a+b+c+d)	$ 59,456,300	$ 59,456,300	$ 0
(f)	Actual or estimated borrowing capacity as determined by the insurer	4,064,943,354	XXX	XXX

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

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

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 1,907,538,472	$ 1,889,606,394	$ 1,504,518,362

NOTES TO FINANCIAL STATEMENTS

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
Current Year General Account Total Collateral Pledged	1,907,538,472	1,889,606,394	1,504,518,362
Current Year Separate Accounts Total Collateral Pledged	0	0	0
Prior Year Total General and Separate Accounts Total Collateral Pledged	$ 1,532,772,555	$ 1,493,785,634	$ 1,411,700,362

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount of Borrowed at Time of Maximum Collateral
Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 1,907,538,472	$ 1,889,606,394	$ 1,504,518,362
Current Year General Account Total Collateral Pledged	1,907,538,472	1,889,606,394	1,504,518,362
Current Year Separate Accounts Total Collateral Pledged	0	0	0
Prior Year Total General and Separate Accounts Total Collateral Pledged	$ 1,600,384,277	$ 1,553,749,071	$ 1,379,959,438

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current 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	1,504,518,362	1,504,518,362	0	$ 1,504,518,362
(c) Other	0	0	0	XXX
(d) Aggregate Total (a+b+c)	$ 1,504,518,362	$ 1,504,518,362	$ 0	$ 1,504,518,362

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	1,411,700,362	1,411,700,362	0	$ 1,411,700,362
(c) Other	0	0	0	XXX
(d) Aggregate Total (a+b+c)	$ 1,411,700,362	$ 1,411,700,362	$ 0	$ 1,411,700,362

b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2 + 3	2 General Account	3 Separate Accounts
1. Debt	0	0	0
2. Funding Agreements	1,504,518,362	1,504,518,362	0
3. Other	0	0	0
4. Aggregate Total (Lines 1+2+3)	1,504,518,362	1,504,518,362	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

No significant change.

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

NOTES TO FINANCIAL STATEMENTS

No significant change.

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

B. Transfer and Servicing of Financial Assets - NONE

C. Wash Sales - NONE

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

No significant change.

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

No significant change.

Note 20 – Fair Value Measurements

A. Fair Value Measurements

(1) Fair Value Measurements at Reporting Date

	Level 1	Level 2	Level 3	Total	Net Asset Value (NAV) Included in Level 2
Assets at Fair Value					
Bonds	$ 0	$ 3,381,712	$ 0	$ 3,381,712	$
Common stock	$ 9,640,560	$ 0	$ 64,614,300	$ 74,254,860	$
Derivatives	$ 6,468,753	$ 680,327,976	$ 0	$ 686,796,729	$
Other invested assets	$ 0	$ 0	$ 388,227,459	$ 388,227,459	$
Cash, cash equivalents, and short-term investments	$ 198,682,821	$ 0	$ 0	$ 198,682,821	$
Total	$ 214,792,134	$ 683,709,688	$ 452,841,759	$ 1,351,343,581	$ 0
Liabilities at Fair Value					
Derivatives	$ 0	$ 380,805,084	$ 0	$ 380,805,084	$
Total	$ 0	$ 380,805,084	$ 0	$ 380,805,084	$ 0

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

	Beginning Balance at 1/1/2018	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 12/31/2018
a. Assets										
Common stock	$ 59,456,300	$ 0	$ 0	$ 0	$ 0	$ 5,158,000	$ 0	$ 0	$ 0	$ 64,614,300
Other invested assets	$ 379,774,139	$ 0	$ 0	$ 897	$ (3,271,237)	$ 29,987,491	$ 0	$ (18,263,831)	$ 0	$ 388,227,459
Total	$ 439,230,439	$ 0	$ 0	$ 897	$ (3,271,237)	$ 35,145,491	$ 0	$ (18,263,831)	$ 0	$ 452,841,759
b. Liabilities										
	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
Total	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0

(3) Policies when Transfers Between Levels are Recognized
The Company recognizes transfers between levels on the actual date of the event or change in circumstances that caused the transfer.

(4) Description of Valuation Techniques and Inputs Used in Fair Value Measurement
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 carried at fair value 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) Fair Value Disclosures
For additional information on derivatives see 20(A)1-4 above.

B. Fair Value Reporting under SSAP 100 and Other Accounting Pronouncements

C. Fair Value Level

Type of Financial Instrument	Aggregate Fair	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable	Net Asset Value

NOTES TO FINANCIAL STATEMENTS

	Value					(Carrying Value)	(NAV) Included in Level 2
Bonds	$13,820,343,934	$13,592,143,176	$ 11,443,955	$13,808,899,979	$ 0	$ 0	$
Preferred stock	$ 11,196,000	$ 11,700,000	$ 0	$ 11,196,000	$ 0	$ 0	$
Common stock	$ 74,254,860	$ 74,254,860	$ 9,640,560	$ 0	$ 64,614,300	$ 0	$
Mortgage loans	$2,905,641,887	$ 2,860,366,232	$ 0	$ 0	$2,905,641,887	$ 0	$
Real estate	$ 4,500,000	$ 4,340,000	$ 0	$ 4,500,000	$ 0	$ 0	$
Cash, cash equivalents and short-term investments	$ 198,682,821	$ 198,682,821	$ 198,682,821	$ 0	$ 0	$ 0	$
Derivative asset	$ 686,796,729	$ 686,796,729	$ 6,468,753	$ 680,327,976	$ 0	$ 0	$
Other invested assets	$ 669,704,816	$ 648,410,623	$ 0	$ 119,804,898	$ 388,227,459	$ 161,672,459	$
Derivative liability	$ 380,805,084	$ 380,805,084	$ 0	$ 380,805,084	$ 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	$ 161,672,459	0.0%		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 changes

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.

NOTES TO FINANCIAL STATEMENTS

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.

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

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.

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

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).

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 64,269,870

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

PART 1 - COMMON INTERROGATORIES

19. By self-designating 5*GI securities, the reporting entity is certifying the following elements for each self-designated 5*GI security:
    a. Documentation necessary to permit a full credit analysis of the security does not exist.
    b. Issuer or obligor is current on all contracted interest and principal payments.
    c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
    Has the reporting entity self-designated 5*GI securities? Yes [ ] No [X]

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	$2,860,366,232
1.14	Total mortgages in good standing	$2,860,366,232
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	$0
1.44	Total mortgages in process of foreclosure	$0
1.5	Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$2,860,366,232
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	
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X]	No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile or the reporting entity?	Yes [ ]	No [ ]

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

	States, Etc.	1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
		Active Status (a)	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	1,596,867	2,049,650	57	0	3,646,574	0
2.	Alaska AK	L	307,462	4,625	32	0	312,119	0
3.	Arizona AZ	L	5,691,290	4,895,988	70	0	10,587,348	238,810
4.	Arkansas AR	L	1,003,394	1,405,613	33	0	2,409,040	0
5.	California CA	L	83,295,970	88,705,310	90	0	172,001,370	136,402
6.	Colorado CO	L	5,268,040	2,924,053	245	0	8,192,337	0
7.	Connecticut CT	L	3,396,244	536,964	0	0	3,933,208	0
8.	Delaware DE	L	1,068,699	1,012,408	0	0	2,081,108	0
9.	District of Columbia DC	L	1,234,440	568,482	0	0	1,802,922	0
10.	Florida FL	L	18,920,089	32,735,360	53	0	51,655,502	0
11.	Georgia GA	L	6,573,634	10,510,972	13	0	17,084,619	0
12.	Hawaii HI	L	2,530,474	3,437,971	0	0	5,968,445	0
13.	Idaho ID	L	564,270	227,513	13	0	791,796	0
14.	Illinois IL	L	7,107,210	6,571,323	0	0	13,678,533	0
15.	Indiana IN	L	758,238	1,502,569	23	0	2,260,830	0
16.	Iowa IA	L	797,328	917,459	0	0	1,714,787	63,690
17.	Kansas KS	L	511,307	746,403	99	0	1,257,809	0
18.	Kentucky KY	L	451,387	661,980	0	0	1,113,366	0
19.	Louisiana LA	L	1,507,987	3,793,856	2,850	0	5,304,693	0
20.	Maine ME	L	178,650	78,560	0	0	257,210	0
21.	Maryland MD	L	10,198,791	6,970,590	0	0	17,169,381	0
22.	Massachusetts MA	L	3,126,769	1,245,351	0	0	4,372,121	0
23.	Michigan MI	L	3,244,571	17,839,270	13	0	21,083,854	71,043
24.	Minnesota MN	L	3,929,091	113,715	0	0	4,042,806	0
25.	Mississippi MS	L	2,147,932	501,543	150	0	2,649,624	0
26.	Missouri MO	L	1,542,765	1,066,083	23	0	2,608,870	0
27.	Montana MT	L	290,394	8,623	81	0	299,097	0
28.	Nebraska NE	L	213,264	430,650	23	0	643,936	0
29.	Nevada NV	L	5,888,715	8,382,408	0	0	14,271,123	0
30.	New Hampshire NH	L	426,259	1,010,796	0	0	1,437,056	0
31.	New Jersey NJ	L	4,881,010	6,835,200	0	0	11,716,210	0
32.	New Mexico NM	L	788,065	1,455,595	263	0	2,243,923	15,930
33.	New York NY	N	4,929,047	348,635	0	0	5,277,682	0
34.	North Carolina NC	L	6,239,889	11,245,658	13	0	17,485,559	0
35.	North Dakota ND	L	52,335	(1,213)	59	0	51,181	0
36.	Ohio OH	L	2,197,688	7,603,130	13	0	9,800,831	0
37.	Oklahoma OK	L	1,087,308	2,884,616	1,254	0	3,973,179	0
38.	Oregon OR	L	1,058,508	67,815	0	0	1,126,324	0
39.	Pennsylvania PA	L	4,547,105	4,380,596	0	0	8,927,701	0
40.	Rhode Island RI	L	672,498	42,535	0	0	715,033	0
41.	South Carolina SC	L	1,351,224	7,745,119	22	0	9,096,365	0
42.	South Dakota SD	L	107,453	1,812	0	0	109,265	0
43.	Tennessee TN	L	2,141,218	3,651,415	13	0	5,792,646	0
44.	Texas TX	L	22,587,688	60,412,358	6,919	0	83,006,964	88,543
45.	Utah UT	L	3,915,793	5,674,485	189	0	9,590,466	13,236
46.	Vermont VT	L	506,477	2,562,546	0	0	3,069,022	0
47.	Virginia VA	L	7,160,990	5,621,606	0	0	12,782,596	0
48.	Washington WA	L	2,245,989	1,072,727	13	0	3,318,729	0
49.	West Virginia WV	L	84,524	491,383	0	0	575,907	0
50.	Wisconsin WI	L	1,795,521	1,543,546	0	0	3,339,067	0
51.	Wyoming WY	L	380,782	22,317	36	0	403,135	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	3,031	50	0	0	3,081	0
55.	US Virgin Islands VI	N	452	0	0	0	452	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	120,446	24,876	0	0	145,322	0
59.	Subtotal	XXX	242,626,574	324,542,891	12,658	0	567,182,123	627,655
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	8,537	0	0	0	8,537	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	194,815	0	0	0	194,815	0
94.	Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX	242,829,926	324,542,891	12,658	0	567,385,476	627,655
96.	Plus Reinsurance Assumed	XXX	0	0	0	0	0	0
97.	Totals (All Business)	XXX	242,829,926	324,542,891	12,658	0	567,385,476	627,655
98.	Less Reinsurance Ceded	XXX	76,920,641	0	0	0	76,920,641	0
99.	Totals (All Business) less Reinsurance Ceded	XXX	165,909,285	324,542,891	12,658	0	490,464,835	627,655

DETAILS OF WRITE-INS

58001.	Other Alien	XXX	120,446	24,876	0	0	145,322	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	120,446	24,876	0	0	145,322	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

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG: 50

E - Eligible - Reporting entities eligible or approved to write surplus lines in the state: 0

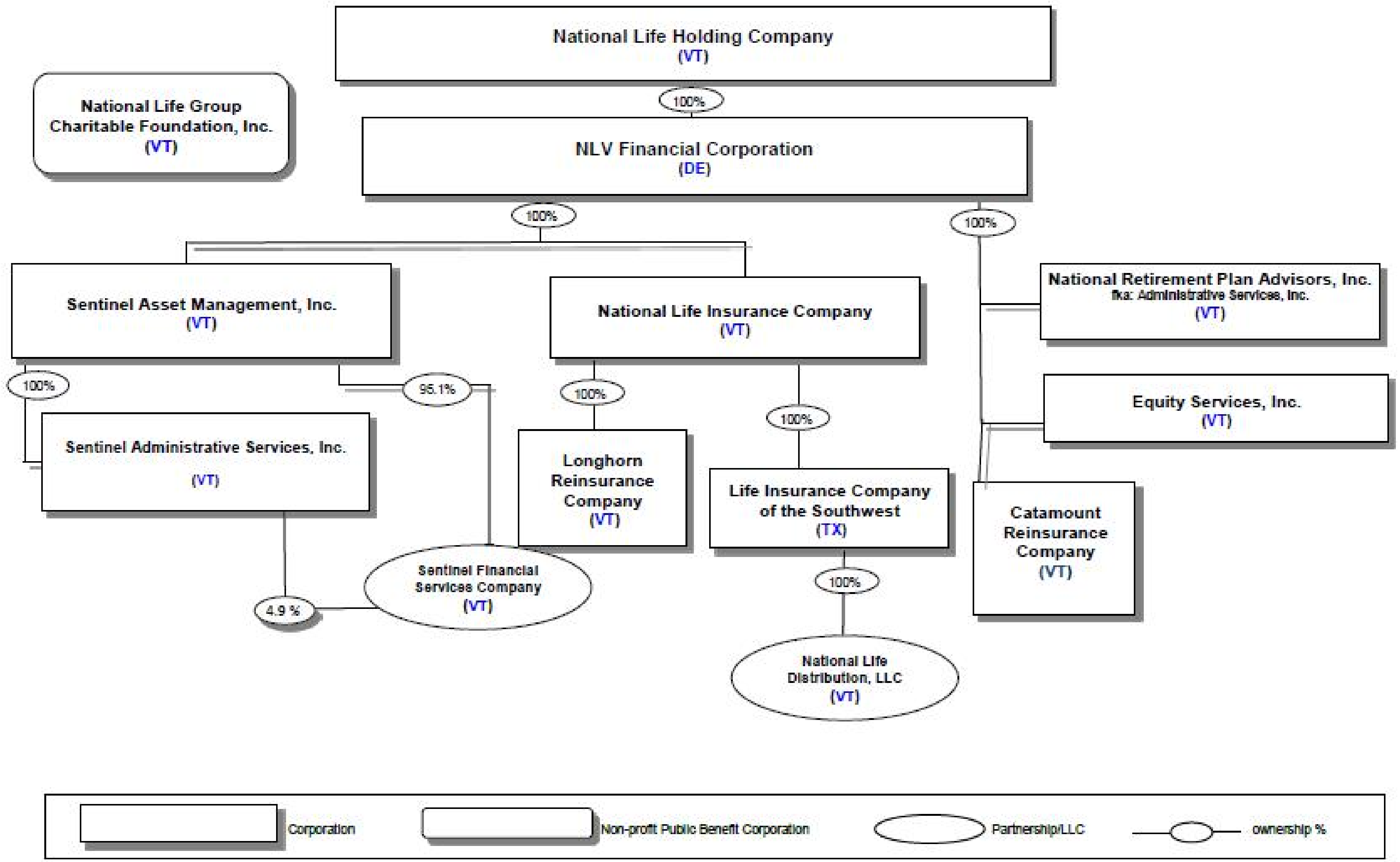
R - Registered - Non-domiciled RRGs: 0

Q - Qualified - Qualified or accredited reinsurer: 0

N - None of the above - Not allowed to write business in the state: 7

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	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
Members															
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:

65528201849000001

65528201844700001

65528201836500001

65528201844800001

65528201844500001

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31, Prior Year Net Admitted Assets
2504. Leasehold Improvements	304,043	304,043	0	0
2505. Miscellaneous Receivables	1,925	1,925	0	0
2506. Prepaid Expenses	467,329	467,329	0	0
2597. Summary of remaining write-ins for Line 25	773,297	773,297	0	0

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Accrued interest on death claims	258,700	0
2597. Summary of remaining write-ins for Line 25	258,700	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	4,340,001	6,044,327
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	4,500,000
2.2 Additional investment made after acquisition	0	0
3. Current year change in encumbrances	0	0
4. Total gain (loss) on disposals	0	(1,122,715)
5. Deduct amounts received on disposals	0	4,863,283
6. Total foreign exchange change in book/adjusted carrying value	0	0
7. Deduct current year's other-than-temporary impairment recognized	0	160,000
8. Deduct current year's depreciation	0	58,329
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	4,340,001	4,340,001
10. Deduct total nonadmitted amounts	0	0
11. Statement value at end of current period (Line 9 minus Line 10)	4,340,001	4,340,001

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	2,838,869,049	2,651,586,508
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	73,000,000	348,150,000
2.2 Additional investment made after acquisition	0	0
3. Capitalized deferred interest and other	0	247,931
4. Accrual of discount	0	0
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals	0	(1,479,367)
7. Deduct amounts received on disposals	51,502,810	159,636,023
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	0	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)	2,860,366,239	2,838,869,049
12. Total valuation allowance	0	0
13. Subtotal (Line 11 plus Line 12)	2,860,366,239	2,838,869,049
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	2,860,366,239	2,838,869,049

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	645,925,784	537,367,140
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	2,020,202	35,365,066
2.2 Additional investment made after acquisition	22,429,968	150,974,987
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	22,797	87,342
5. Unrealized valuation increase (decrease)	(2,991,948)	18,446,096
6. Total gain (loss) on disposals	897	1,089,224
7. Deduct amounts received on disposals	12,725,612	75,724,127
8. Deduct amortization of premium and depreciation	5,991,281	22,113,649
9. Total foreign exchange change in book/adjusted carrying value	(280,186)	433,704
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)	648,410,621	645,925,784
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	648,410,621	645,925,784

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	13,482,864,061	12,172,202,262
2. Cost of bonds and stocks acquired	530,447,811	2,971,675,194
3. Accrual of discount	2,629,092	16,001,500
4. Unrealized valuation increase (decrease)	(1,297,632)	1,821,198
5. Total gain (loss) on disposals	535,660	8,985,944
6. Deduct consideration for bonds and stocks disposed of	330,911,139	1,659,232,291
7. Deduct amortization of premium	6,169,819	25,029,138
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	3,560,608
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	13,678,098,034	13,482,864,061
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	13,678,098,034	13,482,864,061

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)	7,424,932,987	379,943,286	138,045,044	(169,406,926)	7,497,424,303			7,424,932,987
2. NAIC 2 (a)	5,266,475,188	134,114,765	150,604,241	119,083,177	5,369,068,889			5,266,475,188
3. NAIC 3 (a)	573,125,926	6,523,734	20,580,029	27,881,868	586,951,499			573,125,926
4. NAIC 4 (a)	114,963,535	1,562,480	13,696,310	17,332,471	120,162,176			114,963,535
5. NAIC 5 (a)	14,529,210	0	1,564,556	1,568,685	14,533,339			14,529,210
6. NAIC 6 (a)	7,714,222	0	2,557,500	(1,153,750)	4,002,972			7,714,222
7. Total Bonds	13,401,741,068	522,144,265	327,047,680	(4,694,475)	13,592,143,178	0	0	13,401,741,068
PREFERRED STOCK								
8. NAIC 1	11,700,000	0	0	0	11,700,000			11,700,000
9. NAIC 2	0	0	0	0	0			0
10. NAIC 3	0	0	0	0	0			0
11. NAIC 4	0	0	0	0	0			0
12. NAIC 5	0	0	0	0	0			0
13. NAIC 6	0	0	0	0	0			0
14. Total Preferred Stock	11,700,000	0	0	0	11,700,000	0	0	11,700,000
15. Total Bonds and Preferred Stock	13,413,441,068	522,144,265	327,047,680	(4,694,475)	13,603,843,178	0	0	13,413,441,068

(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 $............0; 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	0	XXX	0	15,690	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	0	86,500,000
2. Cost of short-term investments acquired	0	1,010,500,000
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	0	1,097,000,000
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)	0	0
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	0

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)	369,868,972
2.	Cost paid/(consideration received) on additions	61,464,037
3.	Unrealized valuation increase/(decrease)	(81,051,103)
4.	Total gain (loss) on termination recognized	59,235,684
5.	Considerations received/(paid) on terminations	109,994,708
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)	299,522,882
10.	Deduct nonadmitted assets	0
11.	Statement value at end of current period (Line 9 minus Line 10)	299,522,882

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year)				1,662,850
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				4,805,788
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges:				
3.11	Section 1, Column 15, current year to date minus	(908,337)			
3.12	Section 1, Column 15, prior year	286,950	(1,195,287)		
	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	(1,195,287)	
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	(908,337)			
3.24	Section 1, Column 19, prior year	286,950	(1,195,287)	(1,195,287)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		2,023,520		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item	0			
4.22	Amount recognized	2,023,520	2,023,520		
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)				6,468,638
7.	Deduct nonadmitted assets				0
8.	Statement value at end of current period (Line 6 minus Line 7)				6,468,638

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	299,522,894	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	6,468,753	
3.	Total (Line 1 plus Line 2)		305,991,647
4.	Part D, Section 1, Column 5	686,796,729	
5.	Part D, Section 1, Column 6	(380,805,082)	
6.	Total (Line 3 minus Line 4 minus Line 5)		(0)
		Fair Value Check	
7.	Part A, Section 1, Column 16	315,911,697	
8.	Part B, Section 1, Column 13	6,468,753	
9.	Total (Line 7 plus Line 8)		322,380,450
10.	Part D, Section 1, Column 8	703,185,532	
11.	Part D, Section 1, Column 9	(380,805,082)	
12.	Total (Line 9 minus Line 10 minus Line 11)		(0)
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	6,974,870	
14.	Part B, Section 1, Column 20	3,837,200	
15.	Part D, Section 1, Column 11	10,812,070	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	113,000,000	17,999,151
2. Cost of cash equivalents acquired	523,000,000	8,440,387,345
3. Accrual of discount	0	458
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	460,300,000	8,345,386,954
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)	175,700,000	113,000,000
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	175,700,000	113,000,000

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

NONE

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								
0210763	Los Angeles	CA		01/11/2018	3.640	22,500,000	0	64,000,000
0210765	POOLER	GA		01/12/2018	4.050	27,500,000	0	40,500,000
0210781	HARTLAND	WI		03/30/2018	4.280	9,500,000	0	13,960,000
0210782	ELLICOTT CITY	MD		03/09/2018	3.860	13,500,000	0	24,500,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	73,000,000	0	142,960,000
0899999. Total - Mortgages in Good Standing				XXX	XXX	73,000,000	0	142,960,000
3399999. Total Mortgages				XXX	XXX	73,000,000	0	142,960,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
0210240	PITTSBURGH	PA		02/20/1998	03/15/2018	18,902	0	0	0	0	0	0	6,343	6,343	0	0	0
0210342	PORT ARTHUR	TX		12/20/2002	01/26/2018	26,400	0	0	0	0	0	0	26,400	26,400	0	0	0
0210506	W DES MOINES	IA		03/24/2008	03/30/2018	7,752,623	0	0	0	0	0	0	7,705,994	7,705,994	0	0	0
0210512	FREDERICKSBURG	TX		04/11/2008	02/09/2018	1,093,571	0	0	0	0	0	0	1,081,878	1,081,878	0	0	0
0210513	HIALEAH	FL		02/26/2008	03/20/2018	2,992,352	0	0	0	0	0	0	2,974,569	2,974,569	0	0	0
0210533	BELLEVUE	WA		06/01/2010	02/15/2018	7,947,346	0	0	0	0	0	0	7,932,914	7,932,914	0	0	0
0210603	VIRGINIA BEACH	VA		06/29/2012	01/17/2018	7,178,000	0	0	0	0	0	0	7,178,000	7,178,000	0	0	0
0210609	BOYNTON BEACH	FL		09/20/2012	03/14/2018	10,804,197	0	0	0	0	0	0	10,760,109	10,760,109	0	0	0
0199999. Total - Mortgages Closed by Repayment						37,813,391	0	0	0	0	0	0	37,666,207	37,666,207	0	0	0
Mortgages With Partial Repayments																	
0210240	PITTSBURGH	PA		02/20/1998		18,902	0	0	0	0	0	0	0	12,559	0	0	0
0210261	NORCROSS	GA		08/18/1998		104,296	0	0	0	0	0	0	0	34,132	0	0	0
0210292	VIRGINIA BEACH	VA		03/28/2001		1,621,116	0	0	0	0	0	0	0	34,211	0	0	0
0210313	CHARLOTTE	NC		06/08/2001		242,240	0	0	0	0	0	0	0	38,419	0	0	0
0210324	INWOOD	WV		02/13/2003		1,714,349	0	0	0	0	0	0	0	26,916	0	0	0
0210326	NORFOLK	VA		12/18/2001		898,149	0	0	0	0	0	0	0	47,344	0	0	0
0210375	BURIEN	WA		05/13/2004		2,312,570	0	0	0	0	0	0	0	45,069	0	0	0
0210386	SAN ANTONIO	TX		10/29/2004		2,303,374	0	0	0	0	0	0	0	22,893	0	0	0
0210411	ABERDEEN	MD		09/28/2005		3,109,350	0	0	0	0	0	0	0	36,941	0	0	0
0210421	CENTERVILLE	OH		02/28/2006		1,747,181	0	0	0	0	0	0	0	123,616	0	0	0
0210430	OAK PARK	IL		12/08/2005		5,371,665	0	0	0	0	0	0	0	94,269	0	0	0
0210439	AUSTIN	TX		01/30/2006		2,595,675	0	0	0	0	0	0	0	569,599	0	0	0
0210446	LONGVIEW	WA		08/02/2006		5,581,392	0	0	0	0	0	0	0	65,216	0	0	0
0210469	GASTONIA	NC		12/11/2006		1,479,461	0	0	0	0	0	0	0	10,189	0	0	0
0210471	LOVELAND	CO		12/20/2006		4,567,373	0	0	0	0	0	0	0	50,373	0	0	0

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0210487	MASON	OH		09/28/2007		2,987,570	0	0	0	0	0	0	0	30,644	0	0	0
0210491	VANDALIA	OH		10/30/2007		1,715,982	0	0	0	0	0	0	0	11,160	0	0	0
0210506	W DES MOINES	IA		03/24/2008		7,752,623	0	0	0	0	0	0	0	46,628	0	0	0
0210509	WOODLAWN	MD		01/18/2008		3,583,636	0	0	0	0	0	0	0	35,150	0	0	0
0210512	FREDERICKSBURG	TX		04/11/2008		1,093,571	0	0	0	0	0	0	0	11,693	0	0	0
0210513	HIALEAH	FL		02/26/2008		2,992,352	0	0	0	0	0	0	0	17,783	0	0	0
0210515	ORLANDO	FL		06/05/2008		4,151,538	0	0	0	0	0	0	0	23,395	0	0	0
0210517	DALLAS	TX		12/30/2008		9,843,572	0	0	0	0	0	0	0	82,431	0	0	0
0210518	DALLAS	TX		12/30/2008		3,937,429	0	0	0	0	0	0	0	32,972	0	0	0
0210522	BELLEVUE	WA		12/08/2008		5,599,157	0	0	0	0	0	0	0	30,066	0	0	0
0210528	SANDY SPRINGS	GA		04/28/2010		8,856,458	0	0	0	0	0	0	0	69,146	0	0	0
0210529	SAN ANTONIO	TX		05/26/2010		2,635,255	0	0	0	0	0	0	0	19,896	0	0	0
0210533	BELLEVUE	WA		06/01/2010		7,947,346	0	0	0	0	0	0	0	14,431	0	0	0
0210534	SUNNYVALE	TX		06/02/2010		6,703,798	0	0	0	0	0	0	0	219,976	0	0	0
0210537	MOON TOWNSHIP	PA		07/29/2010		4,686,759	0	0	0	0	0	0	0	35,271	0	0	0
0210540	BRECKSVILLE	OH		08/17/2010		10,379,164	0	0	0	0	0	0	0	77,489	0	0	0
0210541	BRECKSVILLE	OH		08/17/2010		950,508	0	0	0	0	0	0	0	11,249	0	0	0
0210542	HOUSTON	TX		11/05/2010		12,224,604	0	0	0	0	0	0	0	60,517	0	0	0
0210543	MECHANICSVILLE	VA		08/05/2010		6,963,706	0	0	0	0	0	0	0	35,675	0	0	0
0210544	SPOKANE	WA		09/14/2010		5,088,092	0	0	0	0	0	0	0	126,939	0	0	0
0210547	HUNTINGTON BEACH	CA		10/19/2010		4,026,962	0	0	0	0	0	0	0	20,638	0	0	0
0210548	COLUMBUS	OH		11/24/2010		7,205,191	0	0	0	0	0	0	0	92,266	0	0	0
0210550	KATY	TX		04/06/2011		12,323,483	0	0	0	0	0	0	0	98,129	0	0	0
0210551	W CONSHOHOCKEN	PA		02/07/2011		9,749,288	0	0	0	0	0	0	0	54,702	0	0	0
0210552	KNOXVILLE	TN		12/30/2010		7,058,924	0	0	0	0	0	0	0	56,703	0	0	0
0210554	CYPRESS	TX		03/03/2011		10,507,591	0	0	0	0	0	0	0	42,878	0	0	0
0210556	BUFFALO GROVE	IL		07/07/2011		5,164,597	0	0	0	0	0	0	0	39,185	0	0	0
0210557	WOODLAWN	MD		03/30/2011		5,894,224	0	0	0	0	0	0	0	45,714	0	0	0
0210558	ROCHESTER HILLS	MI		06/02/2011		4,061,221	0	0	0	0	0	0	0	161,986	0	0	0
0210561	LOUISVILLE	KY		06/15/2011		10,719,457	0	0	0	0	0	0	0	82,296	0	0	0
0210562	INDIAN LAND	SC		06/29/2011		7,726,442	0	0	0	0	0	0	0	40,592	0	0	0
0210563	JOHNSON CITY	TN		06/02/2011		9,465,296	0	0	0	0	0	0	0	70,430	0	0	0
0210564	SEATTLE	WA		07/01/2011		9,100,767	0	0	0	0	0	0	0	38,590	0	0	0
0210566	COLUMBUS	OH		07/21/2011		13,265,083	0	0	0	0	0	0	0	172,221	0	0	0
0210567	OWINGS MILLS	MD		09/23/2011		14,634,452	0	0	0	0	0	0	0	113,338	0	0	0
0210568	LEXINGTON	KY		10/06/2011		8,522,270	0	0	0	0	0	0	0	69,714	0	0	0
0210569	MILWAUKEE	WI		09/08/2011		9,044,380	0	0	0	0	0	0	0	42,217	0	0	0
0210570	TULSA	OK		09/01/2011		7,155,761	0	0	0	0	0	0	0	39,555	0	0	0
0210572	HANOVER	MD		11/01/2011		9,197,582	0	0	0	0	0	0	0	72,360	0	0	0
0210573	LEXINGTON	KY		10/31/2011		6,734,899	0	0	0	0	0	0	0	35,709	0	0	0
0210574	ALBUQUERQUE	NM		10/17/2011		8,244,624	0	0	0	0	0	0	0	47,628	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
0210575	SPRINGBORO	OH		11/14/2011		10,588,978	0	0	0	0	0	0	0	54,504	0	0	0
0210577	LOVELAND	CO		12/08/2011		5,229,615	0	0	0	0	0	0	0	27,796	0	0	0
0210579	WATAUGA	TX		11/30/2011		14,114,972	0	0	0	0	0	0	0	76,854	0	0	0
0210580	WAUWATOSA	WI		12/28/2011		11,061,019	0	0	0	0	0	0	0	89,640	0	0	0
0210584	STERLING HEIGHTS	MI		02/01/2012		3,757,461	0	0	0	0	0	0	0	37,176	0	0	0
0210585	STERLING HEIGHTS	MI		02/01/2012		3,757,461	0	0	0	0	0	0	0	37,176	0	0	0
0210586	COLUMBUS	OH		12/27/2011		5,023,193	0	0	0	0	0	0	0	60,681	0	0	0
0210587	SAN DIEGO	CA		01/31/2012		10,515,359	0	0	0	0	0	0	0	58,459	0	0	0
0210588	COLUMBUS	OH		02/15/2012		8,091,432	0	0	0	0	0	0	0	61,257	0	0	0
0210589	BOULDER	CO		04/11/2012		14,739,219	0	0	0	0	0	0	0	74,086	0	0	0
0210590	GRESHAM	OR		05/02/2012		8,940,922	0	0	0	0	0	0	0	42,664	0	0	0
0210591	ALBUQUERQUE	NM		03/19/2012		12,827,073	0	0	0	0	0	0	0	71,757	0	0	0
0210592	PLANO	TX		04/12/2012		12,219,759	0	0	0	0	0	0	0	65,816	0	0	0
0210594	SILVER SPRING	MD		04/20/2012		14,143,206	0	0	0	0	0	0	0	81,517	0	0	0
0210595	DES PLAINES	IL		04/30/2012		9,733,836	0	0	0	0	0	0	0	46,128	0	0	0
0210597	ALISO VIEJO	CA		06/19/2012		10,116,680	0	0	0	0	0	0	0	56,645	0	0	0
0210600	BELLEVUE	OH		06/29/2012		1,011,000	0	0	0	0	0	0	0	193,806	0	0	0
0210602	TUCSON	AZ		06/29/2012		4,701,000	0	0	0	0	0	0	0	882,894	0	0	0
0210604	WESTERVILLE	OH		08/31/2012		10,698,060	0	0	0	0	0	0	0	59,235	0	0	0
0210605	MILFORD	MI		05/31/2012		5,084,646	0	0	0	0	0	0	0	105,349	0	0	0
0210606	WESTERVILLE	OH		08/31/2012		11,785,999	0	0	0	0	0	0	0	65,259	0	0	0
0210607	BIG BEAR LAKE	CA		07/30/2012		6,354,953	0	0	0	0	0	0	0	34,378	0	0	0
0210608	DALLAS	TX		08/02/2012		12,617,185	0	0	0	0	0	0	0	72,814	0	0	0
0210609	BOYNTON BEACH	FL		09/20/2012		10,804,197	0	0	0	0	0	0	0	44,089	0	0	0
0210610	ROLLING HILLS ESTATES	CA		10/10/2012		9,676,607	0	0	0	0	0	0	0	78,136	0	0	0
0210611	PORTLAND	OR		09/21/2012		16,634,162	0	0	0	0	0	0	0	80,495	0	0	0
0210612	MOHEGAN LAKE	NY		11/29/2012		6,470,074	0	0	0	0	0	0	0	33,736	0	0	0
0210613	TULSA	OK		10/04/2012		14,607,567	0	0	0	0	0	0	0	85,814	0	0	0
0210614	NASHVILLE	TN		12/11/2012		11,553,923	0	0	0	0	0	0	0	92,935	0	0	0
0210615	COLUMBIA	MO		12/10/2012		12,379,801	0	0	0	0	0	0	0	76,352	0	0	0
0210617	NASHVILLE	TN		12/26/2012		12,750,932	0	0	0	0	0	0	0	99,428	0	0	0
0210618	BELLBROOK	OH		12/26/2012		10,900,414	0	0	0	0	0	0	0	62,120	0	0	0
0210619	PALM BEACH GARDENS	FL		02/11/2013		12,291,672	0	0	0	0	0	0	0	99,179	0	0	0
0210621	GARNER	NC		12/31/2012		6,511,071	0	0	0	0	0	0	0	41,021	0	0	0
0210622	LAJOLLA	CA		02/15/2013		17,284,639	0	0	0	0	0	0	0	99,612	0	0	0
0210623	ROANOKE	TX		03/06/2013		12,645,078	0	0	0	0	0	0	0	72,874	0	0	0
0210624	SANDY	UT		06/03/2013		6,654,132	0	0	0	0	0	0	0	51,777	0	0	0
0210625	GREENWICH	CT		06/13/2013		5,790,567	0	0	0	0	0	0	0	44,271	0	0	0
0210626	ASHBURN	VA		06/20/2013		9,688,157	0	0	0	0	0	0	0	75,367	0	0	0
0210628	ROCHESTER HILLS	MI		05/28/2013		6,795,244	0	0	0	0	0	0	0	133,412	0	0	0
0210630	VERONA	WI		06/19/2013		9,608,086	0	0	0	0	0	0	0	55,194	0	0	0
0210631	JACKSONVILLE BEACH	FL		07/01/2013		18,482,795	0	0	0	0	0	0	0	106,254	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
0210632	FULTON	MD		07/25/2013		5,447,976	0	0	0	0	0	0	0	41,400	0	0	0
0210633	E SETAUKET	NY		06/27/2013		9,149,899	0	0	0	0	0	0	0	52,601	0	0	0
0210635	GARDEN CITY	NY		07/31/2013		8,247,668	0	0	0	0	0	0	0	47,346	0	0	0
0210637	LITHIA SPRINGS	GA		10/08/2013		7,814,192	0	0	0	0	0	0	0	40,754	0	0	0
0210638	COLUMBIA	MO		08/23/2013		10,194,624	0	0	0	0	0	0	0	63,570	0	0	0
0210639	MORRISVILLE	NC		08/22/2013		11,216,907	0	0	0	0	0	0	0	63,121	0	0	0
0210640	SHELBY TOWNSHIP	MI		08/29/2013		7,170,122	0	0	0	0	0	0	0	53,715	0	0	0
0210641	ATLANTA	GA		08/28/2013		10,560,438	0	0	0	0	0	0	0	51,386	0	0	0
0210642	ATLANTA	GA		08/28/2013		13,296,551	0	0	0	0	0	0	0	64,700	0	0	0
0210643	GRAPEVINE	TX		10/08/2013		3,760,580	0	0	0	0	0	0	0	19,613	0	0	0
0210644	IRVING	TX		10/08/2013		2,197,741	0	0	0	0	0	0	0	11,462	0	0	0
0210645	BRECKSVILLE	OH		10/17/2013		7,726,408	0	0	0	0	0	0	0	69,253	0	0	0
0210646	FARMINGTON	UT		11/05/2013		10,633,429	0	0	0	0	0	0	0	57,908	0	0	0
0210652	MEDFORD	MA		02/04/2014		22,789,670	0	0	0	0	0	0	0	121,262	0	0	0
0210653	OMAHA	NE		01/29/2014		8,366,447	0	0	0	0	0	0	0	59,510	0	0	0
0210655	HUNT VALLEY	MD		05/13/2014		10,898,535	0	0	0	0	0	0	0	70,680	0	0	0
0210656	TIMONIUM	MD		05/13/2014		12,191,582	0	0	0	0	0	0	0	79,066	0	0	0
0210657	PLANO	TX		03/11/2014		7,473,706	0	0	0	0	0	0	0	53,807	0	0	0
0210658	FORT COLLINS	CO		03/20/2014		7,199,462	0	0	0	0	0	0	0	41,293	0	0	0
0210659	FORT COLLINS	CO		03/20/2014		1,857,926	0	0	0	0	0	0	0	10,656	0	0	0
0210661	HINSDALE	IL		06/26/2014		7,058,109	0	0	0	0	0	0	0	35,031	0	0	0
0210662	FULTON	MD		06/27/2014		4,612,921	0	0	0	0	0	0	0	30,861	0	0	0
0210663	DELAFIELD	WI		07/24/2014		7,067,572	0	0	0	0	0	0	0	35,056	0	0	0
0210664	GREENWICH	CT		07/31/2014		11,555,236	0	0	0	0	0	0	0	56,421	0	0	0
0210666	MT PLEASANT	SC		08/28/2014		15,817,870	0	0	0	0	0	0	0	77,431	0	0	0
0210667	CHAPEL HILL	NC		08/27/2014		8,489,995	0	0	0	0	0	0	0	42,286	0	0	0
0210669	MEQUON	WI		09/30/2014		3,473,605	0	0	0	0	0	0	0	23,541	0	0	0
0210670	FRANKLIN	WI		09/30/2014		4,399,900	0	0	0	0	0	0	0	29,819	0	0	0
0210671	WAUNAKEE	WI		09/30/2014		3,983,067	0	0	0	0	0	0	0	26,994	0	0	0
0210672	SAN DIEGO	CA		09/02/2014		17,824,522	0	0	0	0	0	0	0	96,568	0	0	0
0210673	ST LOUIS	MO		10/09/2014		22,662,733	0	0	0	0	0	0	0	116,005	0	0	0
0210674	BALA CYNWYD	PA		12/05/2014		9,742,572	0	0	0	0	0	0	0	49,616	0	0	0
0210675	ATLANTA	GA		11/25/2014		7,494,537	0	0	0	0	0	0	0	51,790	0	0	0
0210677	WAYZATA	MN		12/03/2014		17,008,619	0	0	0	0	0	0	0	121,408	0	0	0
0210678	VISTA	CA		12/10/2014		10,203,711	0	0	0	0	0	0	0	50,085	0	0	0
0210679	NEEDHAM	MA		12/12/2014		7,846,552	0	0	0	0	0	0	0	78,246	0	0	0
0210680	OWASSO	OK		12/15/2014		18,961,556	0	0	0	0	0	0	0	95,016	0	0	0
0210681	ORADELL	NJ		12/23/2014		15,661,510	0	0	0	0	0	0	0	76,875	0	0	0
0210682	GERMANTOWN	MD		03/30/2015		11,592,634	0	0	0	0	0	0	0	60,197	0	0	0
0210683	LAWRENCEVILLE	GA		04/29/2015		16,669,787	0	0	0	0	0	0	0	84,911	0	0	0
0210684	FULTON	MD		05/13/2015		5,341,482	0	0	0	0	0	0	0	37,758	0	0	0
0210685	WHITE MARSH	MD		05/28/2015		16,608,488	0	0	0	0	0	0	0	115,187	0	0	0

Statement as of March 31, 2018 of the **Life Insurance Company of the Southwest**

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
0210686	KNOXVILLE	TN		05/28/2015		10,510,686	0	0	0	0	0	0	0	51,756	0	0	0
0210687	SAN DIEGO	CA		06/15/2015		9,076,995	0	0	0	0	0	0	0	46,074	0	0	0
0210688	FAIRFIELD	CT		06/29/2015		7,640,824	0	0	0	0	0	0	0	39,096	0	0	0
0210689	ROCKVILLE	MD		05/11/2015		22,969,571	0	0	0	0	0	0	0	119,052	0	0	0
0210690	W DES MOINES	IA		07/17/2015		13,198,786	0	0	0	0	0	0	0	67,638	0	0	0
0210691	NEWPORT BEACH	CA		06/18/2015		15,548,254	0	0	0	0	0	0	0	157,712	0	0	0
0210693	SCOTTSDALE	AZ		10/05/2015		23,793,263	0	0	0	0	0	0	0	110,314	0	0	0
0210694	LINCOLN	NE		08/25/2015		14,629,103	0	0	0	0	0	0	0	101,461	0	0	0
0210695	BOULDER	CO		08/31/2015		32,263,596	0	0	0	0	0	0	0	151,687	0	0	0
0210696	BLOOMINGTON	MN		08/13/2015		34,229,245	0	0	0	0	0	0	0	160,679	0	0	0
0210697	EDEN PRAIRIE	MN		10/05/2015		18,378,575	0	0	0	0	0	0	0	87,537	0	0	0
0210698	MURRAY	UT		10/02/2015		22,055,881	0	0	0	0	0	0	0	98,062	0	0	0
0210699	BRUNSWICK	OH		10/14/2015		11,328,331	0	0	0	0	0	0	0	53,157	0	0	0
0210700	St. Louis	MO		10/08/2015		6,501,026	0	0	0	0	0	0	0	30,261	0	0	0
0210701	DES PERES	MO		10/21/2015		16,224,911	0	0	0	0	0	0	0	72,395	0	0	0
0210702	Chesterfield	MO		11/03/2015		10,121,908	0	0	0	0	0	0	0	47,652	0	0	0
0210703	WHITE MARSH	MD		10/28/2015		15,708,780	0	0	0	0	0	0	0	99,904	0	0	0
0210708	INDEPENDENCE	OH		01/06/2016		18,720,655	0	0	0	0	0	0	0	120,059	0	0	0
0210709	URBANDALE	IA		01/22/2016		13,652,545	0	0	0	0	0	0	0	63,725	0	0	0
0210710	COLLIERVILLE	TN		01/14/2016		27,605,952	0	0	0	0	0	0	0	120,937	0	0	0
0210720	MADISON	WI		06/20/2016		9,739,673	0	0	0	0	0	0	0	47,410	0	0	0
0210724	KANSAS CITY	MO		06/30/2016		10,621,759	0	0	0	0	0	0	0	68,947	0	0	0
0210725	URBANDALE	IA		09/01/2016		28,023,953	0	0	0	0	0	0	0	149,498	0	0	0
0210727	CHICAGO	IL		09/21/2016		16,560,479	0	0	0	0	0	0	0	90,727	0	0	0
0210728	SCOTTSDALE	AZ		09/01/2016		14,522,732	0	0	0	0	0	0	0	98,010	0	0	0
0210733	HOMEWOOD	AL		08/30/2016		32,219,375	0	0	0	0	0	0	0	182,219	0	0	0
0210734	JACKSONVILLE	FL		10/14/2016		9,735,185	0	0	0	0	0	0	0	44,721	0	0	0
0210737	FORT MILL	SC		10/25/2016		30,129,087	0	0	0	0	0	0	0	146,832	0	0	0
0210746	SALT LAKE CITY	UT		01/23/2017		11,755,982	0	0	0	0	0	0	0	74,719	0	0	0
0210748	CONCORD	NH		05/01/2017		6,904,142	0	0	0	0	0	0	0	41,776	0	0	0
0210749	CONCORD	NH		05/01/2017		14,498,701	0	0	0	0	0	0	0	87,728	0	0	0
0210750	SHAKER HEIGHTS	OH		05/25/2017		10,517,708	0	0	0	0	0	0	0	41,867	0	0	0
0210751	ASHBURN	VA		05/23/2017		13,849,750	0	0	0	0	0	0	0	76,440	0	0	0
0210753	EDINA	MN		09/01/2017		14,178,666	0	0	0	0	0	0	0	122,460	0	0	0
0210757	PAPILLION	NE		08/30/2017		21,903,740	0	0	0	0	0	0	0	97,214	0	0	0
0210759	SALT LAKE CITY	UT		08/29/2017		12,676,738	0	0	0	0	0	0	0	74,021	0	0	0
0210760	REDMOND	WA		11/08/2017		18,165,211	0	0	0	0	0	0	0	105,086	0	0	0
0210762	Oxford	OH		11/01/2017		19,211,630	0	0	0	0	0	0	0	115,848	0	0	0
0210763	Los Angeles	CA		01/11/2018		0	0	0	0	0	0	0	0	94,150	0	0	0
0210766	DENVER	CO		12/18/2017		12,300,000	0	0	0	0	0	0	0	35,503	0	0	0
0210767	HAVERSTRAW	NY		12/22/2017		18,500,000	0	0	0	0	0	0	0	99,473	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
210405A	GREELEY	CO		05/05/2005		2,039,896	0	0	0	0	0	0	0	46,314	0	0	0
210578A	KENNESAW	GA		10/31/2011		15,928,466	0	0	0	0	0	0	0	79,388	0	0	0
210578B	KENNESAW	GA		11/20/2017		4,000,000	0	0	0	0	0	0	0	19,641	0	0	0
210634A	E LONGMEADOW	MA		06/27/2013		17,416,991	0	0	0	0	0	0	0	90,554	0	0	0
210634B	EAST LONGMEADOW	MA		08/16/2017		2,986,551	0	0	0	0	0	0	0	13,629	0	0	0
0299999. Total - Mortgages With Partial Repayments						1,877,020,996	0	0	0	0	0	0	0	13,836,603	0	0	0
0599999. Total Mortgages						1,914,834,387	0	0	0	0	0	0	37,666,207	51,502,810	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
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												
720800 00 2	ArcLight Energy Partners Fd VI	Wilmington	DE	ArcLight Energy Partners Fd VI		04/01/2016	0	0	1,391,321	0	0	0.360
715200 00 2	Avista Capital Partners II	Wilmington	DE	Avista Capital Partners II		04/01/2015	3	0	115,409	0	0	0.760
722800 00 0	Bluescape Energy Recap	Wilmington	DE	Bluescape Energy Recap		09/20/2016	0	0	1,796,790	0	0	3.000
723800 00 9	Carlyle Structured Credit	George Town	CI	Carlyle Structured Credit		09/22/2017	0	0	1,300,991	0	0	3.580
717900 00 5	Court Square Capital Part III	Wilmington	DE	Court Square Capital Part III		07/01/2016	3	0	70,536	0	0	1.010
724600 00 2	EnCap Energy Capital Fund XI	Houston	TX	EnCap Energy Capital Fund XI		12/18/2017	0	0	842,959	0	0	0.340
723400 00 8	Energy & Minerals Fund IV LP	Wilmington	DE	Energy & Minerals Fund IV LP		04/26/2017	0	0	667,816	0	0	0.920
718100 00 1	Energy XVI LP	Wilmington	DE	Energy XVI LP		07/01/2016	0	0	1,107,146	0	0	0.250
722100 00 5	Gamut Investment Fund I LP	Wilmington	DE	Gamut Investment Fund I LP		05/23/2016	3	0	382,245	0	0	1.500
719200 00 8	Great Hill Equity Partners V	Wilmington	DE	Great Hill Equity Partners V		10/01/2016	3	0	630,000	0	0	1.620
719100 00 0	Greenbriar Equity Fund III	Wilmington	DE	Greenbriar Equity Fund III		07/01/2016	3	0	930,335	0	0	1.190
723600 00 3	Gridiron Energy LLC	Wilmington	DE	Gridiron Energy LLC		05/10/2017	0	0	11,333	0	0	0.330
715700 00 1	Littlejohn Fund IV	Wilmington	DE	Littlejohn Fund IV		07/01/2015	3	0	52,851	0	0	0.810
719400 00 4	Littlejohn Fund V	Wilmington	DE	Littlejohn Fund V		07/01/2015	3	0	65,220	0	0	0.780
721200 00 4	Lovell Minnick Equity Ptnr IV	Dover	DE	Lovell Minnick Equity Ptnr IV		12/01/2015	3	0	294,638	0	0	2.000
721100 00 6	MSouth Equity Partners III LP	Wilmington	DE	MSouth Equity Partners III LP		11/09/2015	3	0	26,052	0	0	1.540
724400 00 7	NB PRIVATE EQUITY CREDIT OPP	Dover	DE	NB PRIVATE EQUITY CREDIT OPP		10/13/2017	0	0	1,402,371	0	0	2.360
721900 00 9	NGP Natural Resources XI	Wilmington	DE	NGP Natural Resources XI		03/10/2016	0	0	117,501	0	0	0.040
724500 00 4	New Mountain Investments V LP	Wilmington	DE	New Mountain Investments V LP		11/29/2017	3	0	2,038,714	0	0	0.410
719800 00 5	New Mountain Partners IV LP	Wilmington	DE	New Mountain Partners IV LP		10/14/2016	3	0	1	0	0	0.360
718200 00 9	Pamlico Capital III LP	Wilmington	DE	Pamlico Capital III LP		10/01/2016	3	0	214,181	0	0	1.540
722000 00 7	Pfingsten Partners Fund V LP	Wilmington	DE	Pfingsten Partners Fund V LP		03/30/2016	3	0	656,626	0	0	3.930
718000 00 3	Pine Brook Capital Partners II	Wilmington	DE	Pine Brook Capital Partners II		07/01/2016	3	0	300,769	0	0	0.460
724900 00 6	Primus Capital Fund VIII LP	Cleveland	OH	Primus Capital Fund VIII LP		12/21/2017	3	0	721,987	0	0	2.780
723300 00 0	Summit Partners Growth Eq IX-A	Wilmington	DE	Summit Partners Growth Eq IX-A		04/14/2017	3	0	690,000	0	0	0.450
722200 00 3	Summitt Ptners Vent Cap Fd IV	Wilmington	DE	Summitt Ptners Vent Cap Fd IV		05/24/2016	3	0	90,000	0	0	1.160
725200 00 0	Tennenbaum Capital Prtnr VIII	Wilmington	DE	Tennenbaum Capital Prtnr VIII		03/22/2018	0	2,020,202	0	0	0	0.000
722300 00 1	Thoma Bravo Fund XII LP	Wilmington	DE	Thoma Bravo Fund XII LP		05/31/2016	3	0	3,030,058	0	0	0.260
723100 00 4	Vista Credit Opp Fund II LP	Wilmington	DE	Vista Credit Opp Fund II LP		12/12/2016	0	0	1,551,601	0	0	1.100
722500 00 6	Vista Equity Partners Fund VI	Wilmington	DE	Vista Equity Partners Fund VI		06/28/2016	3	0	112,755	0	0	0.100
722600 00 4	Vista Foundation Fund III LP	Wilmington	DE	Vista Foundation Fund III LP		07/15/2016	3	0	100,643	0	0	0.360
722700 00 2	Penfund Capital Fund V	Toronto	ON	Penfund Capital Fund V		08/19/2016	2	0	1,424,551	0	0	3.450
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								2,020,202	22,137,400	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
721300 00 2	Crow Holdings Realty Ptr VII	Wilmington	DE	Crow Holdings Realty Ptr VII		01/14/2016	0	0	59,031	0	0	1.080
721000 00 8	Waterton Residential Property Venture XI	Wilmington	DE	Waterton Residential Property Venture XI		10/21/2015	0	0	233,536	0	0	2.940
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								0	292,567	0	0	XXX
4499999. Subtotal - Unaffiliated								2,020,202	22,429,967	0	0	XXX
4699999. Totals								2,020,202	22,429,967	0	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Changes in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
723900 00 7	Arrowhead Capital Fund III LP	Dover	DE	Capital Distribution	06/28/2017	01/12/2018	22,122	0	0	0	0	0	0	22,122	0	0	0	0	22,122
714800 00 0	Banc Fund VIII	Chicago	IL	Capital Distribution	07/01/2015	01/05/2018	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	01/11/2018	160,000	0	0	0	0	0	0	160,000	160,000	0	0	0	0
714800 00 0	Banc Fund VIII	Chicago	IL	Capital Distribution	07/01/2015	01/18/2018	160,000	0	0	0	0	0	0	160,000	80,000	0	0	0	80,000
714800 00 0	Banc Fund VIII	Chicago	IL	Capital Distribution	07/01/2015	01/26/2018	160,000	0	0	0	0	0	0	160,000	80,000	0	0	0	80,000
714800 00 0	Banc Fund VIII	Chicago	IL	Capital Distribution	07/01/2015	01/31/2018	160,000	0	0	0	0	0	0	160,000	80,000	0	0	0	80,000
714800 00 0	Banc Fund VIII	Chicago	IL	Capital Distribution	07/01/2015	02/06/2018	160,000	0	0	0	0	0	0	160,000	80,000	0	0	0	80,000
714800 00 0	Banc Fund VIII	Chicago	IL	Capital Distribution	07/01/2015	02/15/2018	160,000	0	0	0	0	0	0	160,000	80,000	0	0	0	80,000
714800 00 0	Banc Fund VIII	Chicago	IL	Capital Distribution	07/01/2015	02/23/2018	160,000	0	0	0	0	0	0	160,000	80,000	0	0	0	80,000
714800 00 0	Banc Fund VIII	Chicago	IL	Capital Distribution	07/01/2015	03/05/2018	160,000	0	0	0	0	0	0	160,000	80,000	0	0	0	80,000
714800 00 0	Banc Fund VIII	Chicago	IL	Capital Distribution	07/01/2015	03/20/2018	640,000	0	0	0	0	0	0	640,000	320,000	0	0	0	320,000
722800 00 0	Bluescape Energy Recap	Wilmington	DE	Capital Distribution	09/20/2016	03/29/2018	3,004,695	0	0	0	0	0	0	3,004,695	3,004,695	0	0	0	0
723800 00 9	Carlyle Structured Credit	George Town	CI	Capital Distribution	09/22/2017	02/02/2018	64,327	0	0	0	0	0	0	64,327	0	0	0	0	64,327
717900 00 5	Court Square Capital Part III	Wilmington	DE	Capital Distribution	07/01/2016	01/09/2018	406,748	0	0	0	0	0	0	406,748	406,858	0	0	0	(110)
723000 00 6	Crescent Mezzanine Partner VII	Wilmington	DE	Capital Distribution	12/08/2016	01/29/2018	93,406	0	0	0	0	0	0	93,406	0	0	0	0	93,406
716200 00 1	Energy Fund XV	Wilmington	DE	Capital Distribution	07/01/2016	01/31/2018	70,962	0	0	0	0	0	0	70,962	23,942	0	0	0	47,020
718100 00 1	Energy XVI LP	Wilmington	DE	Capital Distribution	07/01/2016	01/23/2018	318,940	0	0	0	0	0	0	318,940	207,154	0	0	0	111,786
722100 00 5	Gamut Investment Fund I LP	Wilmington	DE	Capital Distribution	05/23/2016	01/11/2018	1,259	0	0	0	0	0	0	1,259	1,259	0	0	0	0
719100 00 0	Greenbriar Equity Fund III	Wilmington	DE	Capital Distribution	07/01/2016	02/01/2018	55,787	0	0	0	0	0	0	55,787	31,185	0	0	0	24,602
719100 00 0	Greenbriar Equity Fund III	Wilmington	DE	Capital Distribution	07/01/2016	03/12/2018	63,616	0	0	0	0	0	0	63,616	63,616	0	0	0	0
719100 00 0	Greenbriar Equity Fund III	Wilmington	DE	Capital Distribution	07/01/2016	03/28/2018	90,580	0	0	0	0	0	0	90,580	90,580	0	0	0	0
723600 00 3	Gridiron Energy LLC	Wilmington	DE	Capital Distribution	05/10/2017	01/30/2018	70,000	0	0	0	0	0	0	70,000	70,000	0	0	0	0
715700 00 1	Littlejohn Fund IV	Wilmington	DE	Capital Distribution	07/01/2015	01/19/2018	146,238	0	0	0	0	0	0	146,238	146,238	0	0	0	0
715700 00 1	Littlejohn Fund IV	Wilmington	DE	Capital Distribution	07/01/2015	01/25/2018	14,968	0	0	0	0	0	0	14,968	0	0	0	0	14,968
715700 00 1	Littlejohn Fund IV	Wilmington	DE	Capital Distribution	07/01/2015	02/01/2018	124,226	0	0	0	0	0	0	124,226	124,226	0	0	0	0
715700 00 1	Littlejohn Fund IV	Wilmington	DE	Capital Distribution	07/01/2015	03/26/2018	60,898	0	0	0	0	0	0	60,898	41,409	0	0	0	19,489
719400 00 4	Littlejohn Fund V	Wilmington	DE	Capital Distribution	07/01/2015	01/05/2018	6,001	0	0	0	0	0	0	6,001	6,001	0	0	0	0
721200 00 4	Lovell Minnick Equity Ptnr IV	Dover	DE	Capital Distribution	12/01/2015	01/18/2018	62,671	0	0	0	0	0	0	62,671	62,671	0	0	0	0
724400 00 7	NB PRIVATE EQUITY CREDIT OPP	Newark	DE	Capital Distribution	10/13/2017	03/20/2018	105,984	0	0	0	0	0	0	105,984	44,990	0	0	0	60,994
721900 00 9	NGP Natural Resources XI	Wilmington	DE	Capital Distribution	03/10/2016	03/14/2018	22,479	0	0	0	0	0	0	22,479	4,869	0	0	0	17,610
719800 00 5	New Mountain Partners IV LP	Wilmington	DE	Capital Distribution	10/14/2016	02/16/2018	564,230	0	0	0	0	0	0	564,230	92,524	0	0	0	471,706
723200 00 2	Newstone Capital Partners III	Wilmington	DE	Capital Distribution	12/27/2016	01/08/2018	263,859	0	0	0	0	0	0	263,859	0	0	0	0	263,859
718200 00 9	Pamlico Capital III LP	Wilmington	DE	Capital Distribution	10/01/2016	03/09/2018	357,030	0	0	0	0	0	0	357,030	230,271	0	0	0	126,759
718000 00 3	Pine Brook Capital Partners II	Wilmington	DE	Capital Distribution	07/01/2016	02/23/2018	207,457	0	0	0	0	0	0	207,457	203,098	0	0	0	4,359
723100 00 4	Vista Credit Opp Fund II LP	Wilmington	DE	Capital Distribution	12/12/2016	01/04/2018	518,551	0	0	0	0	0	0	518,551	518,551	0	0	0	0
723100 00 4	Vista Credit Opp Fund II LP	Wilmington	DE	Capital Distribution	12/12/2016	01/05/2018	149,737	0	0	0	0	0	0	149,737	149,737	0	0	0	0
723100 00 4	Vista Credit Opp Fund II LP	Wilmington	DE	Capital Distribution	12/12/2016	01/09/2018	2,150,710	0	0	0	0	0	0	2,150,710	2,031,979	0	0	0	118,731
723100 00 4	Vista Credit Opp Fund II LP	Wilmington	DE	Capital Distribution	12/12/2016	02/09/2018	1,959,014	0	0	0	0	0	0	1,959,014	1,648,337	0	0	0	310,677
720310 00 2	Welsh Carson Anderson & Stowe XII LP	Wilmington	DE	Capital Distribution	07/01/2016	02/09/2018	1,059,899	0	0	0	0	0	0	1,059,899	360,366	0	0	0	699,533
722700 00 2	Penfund Capital Fund V	Toronto	ON	Capital Distribution	08/19/2016	01/31/2018	57,945	0	0	0	0	0	0	55,921	(50)	2,024	0	2,024	55,971
722700 00 2	Penfund Capital Fund V	Toronto	ON	Capital Distribution	08/19/2016	02/21/2018	330,390	0	0	0	0	0	0	327,636	218,706	2,754	0	2,754	108,930
722700 00 2	Penfund Capital Fund V	Toronto	ON	Capital Distribution	08/19/2016	03/26/2018	571,495	0	0	0	0	0	0	575,375	493,364	(3,881)	0	(3,881)	82,011

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
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							15,076,224	0	0	0	0	0	0	15,075,327	11,316,576	897	0	897	3,758,750
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	03/15/2018	900,000	0	0	0	0	0	0	900,000	411,000	0	0	0	489,000
721300 00 2	Crow Holdings Realty Ptr VII	Wilmington	DE	Capital Distribution	01/14/2016	01/26/2018	48,748	0	0	0	0	0	0	48,748	0	0	0	0	48,748
721300 00 2	Crow Holdings Realty Ptr VII	Wilmington	DE	Capital Distribution	01/14/2016	02/27/2018	419,589	0	0	0	0	0	0	419,589	209,192	0	0	0	210,397
721300 00 2	Crow Holdings Realty Ptr VII	Wilmington	DE	Capital Distribution	01/14/2016	03/28/2018	1,059,669	0	0	0	0	0	0	1,059,669	499,877	0	0	0	559,792
721000 00 8	Waterton Residential Property Venture XI	Wilmington	DE	Capital Distribution	10/21/2015	01/31/2018	186,569	0	0	0	0	0	0	186,569	0	0	0	0	186,569
721000 00 8	Waterton Residential Property Venture XI	Wilmington	DE	Capital Distribution	10/21/2015	03/15/2018	569,129	0	0	0	0	0	0	569,129	285,175	0	0	0	283,954
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							3,183,704	0	0	0	0	0	0	3,183,704	1,405,244	0	0	0	1,778,460
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
708900 00 6	Boston Financial Institutional Tax Credi	Boston	MA	Capital Distribution	02/06/1998	03/28/2018	0	0	0	0	0	0	0	0	0	0	0	0	265,179
3399999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	265,179
Any Other Class of Asset - Unaffiliated																			
717700 00 9	GLC Solar Gen II LLC	Waterbury	VT	Capital Distribution	01/07/2013	01/08/2018	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	02/05/2018	1,191	0	0	0	0	0	0	1,191	1,191	0	0	0	0
717700 00 9	GLC Solar Gen II LLC	Waterbury	VT	Capital Distribution	01/07/2013	03/06/2018	1,563	0	0	0	0	0	0	1,563	1,563	0	0	0	0
4299999. Total - Any Other Class of Asset - Unaffiliated							3,794	0	0	0	0	0	0	3,794	3,794	0	0	0	0
4499999. Subtotal - Unaffiliated							18,263,722	0	0	0	0	0	0	18,262,825	12,725,614	897	0	897	5,802,389
4699999. Totals							18,263,722	0	0	0	0	0	0	18,262,825	12,725,614	897	0	897	5,802,389

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. Special Revenue and Special Assessment									
3136A1 SB 2	Federal Natl Mtg Assn REMIC Ser 2011-9		03/01/2018	Interest Capitalization		358,491	358,491	0	1
3136AJ RR 9	Federal Natl Mtg Assn REMIC Ser 2014-14		03/01/2018	Interest Capitalization		79,796	79,796	0	1
3136B0 ZB 5	Federal Natl Mtg Assn 2018-2 JZ 3.500%		01/09/2018	Amherst Securities		10,806,918	10,950,645	31,939	1
3136B0 ZB 5	Federal Natl Mtg Assn 2018-2 JZ 3.500%		03/25/2018	Interest Capitalization		63,972	63,972	0	1
3137FE SC 5	Freddie Mac SERIES 4767 CLASS MZ 4.000		02/08/2018	Citigroup Global		15,319,360	15,367,383	46,102	1
35563P CB 3	Freddie Mac - SCRT 17-3 2.250% 07/25/5		03/01/2018	Interest Capitalization		92,315	92,315	0	1
650404 AA 4	NEWARK NJ REDEV AREA 4.490% 12/01/47		01/25/2018	Raymond James		5,000,000	5,000,000	0	1FE
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						31,720,852	31,912,602	78,041	XXX
Bonds - Industrial and Miscellaneous									
00037B AF 9	ABB FINANCE USA INC 3.800% 04/03/28		03/26/2018	Credit Suisse		10,000,000	10,000,000	0	1FE
00122@ AA 9	AES Southland ENERGY 4.500% 02/29/40		02/28/2018	Direct-Private Placement		2,106,347	2,106,347	0	2FE
00440E AW 7	Ace Ina Holdings 4.350% 11/03/45		02/09/2018	Barclays Capital		2,117,420	2,000,000	24,167	1FE
026874 DL 8	American Intl Group Inc 4.750% 04/01/4		03/19/2018	Banc of America Securities		2,485,325	2,500,000	0	2FE
03028P H* 0	American Transmission Co LLC Series B		01/16/2018	Direct-Private Placement		15,000,000	15,000,000	0	1FE
03040W AJ 4	American Water Works 4.300% 12/01/42		02/08/2018	JP Morgan		111,928	106,000	899	1FE
03040W AP 0	American Water Works 4.000% 12/01/46		02/06/2018	Scotia Capital		346,072	340,000	2,531	1FE
03040W AR 6	American Water Works 3.750% 09/01/47		01/10/2018	Scotia Capital		4,199,019	4,180,000	66,183	1FE
035240 AN 0	ANHEUSER-BUSCH INBEV WOR 4.600% 04/15/		03/20/2018	Banc of America Securities		4,971,700	5,000,000	0	1FE
037833 BX 7	Apple Computer Inc 4.650% 02/23/46		02/09/2018	Wells Fargo Funds		2,177,360	2,000,000	43,917	1FE
038222 AG 0	Applied Materials Inc 5.850% 06/15/41		01/19/2018	JP Morgan		3,899,550	3,000,000	18,525	1FE
040555 CP 7	Arizona Pub Svc Co 4.700% 01/15/44		02/08/2018	Various		890,819	811,000	2,723	1FE
05377J AP 7	AVIS BUDGET CAR RENTAL LLC SYNDICATED BA		02/13/2018	Tax Free Exchange		19,842,619	19,812,406	166,633	2FE
056083 AL 2	BXP TRUST SERIES 2017GM CLASS (CMBS) D		02/16/2018	Morgan Stanley DWD		7,531,563	8,000,000	15,221	1FM
06406Y AA 0	BANK OF NY MELLON CORP 3.300% 08/23/29		03/23/2018	Barclays Capital		4,675,700	5,000,000	15,583	1FE
070101 AH 3	BASIN ELECTRIC PWR COOP 4.750% 04/26/4		01/24/2018	Seaport Group		3,268,980	3,000,000	35,625	1FE
110122 AQ 1	Bristol-Myers Squibb Co 6.125% 05/01/3		01/10/2018	Barclays Capital		6,178,177	4,670,000	56,413	1FE
115637 AL 4	BROWN-FORMAN CORP 3.750% 01/15/43		01/23/2018	Credit Suisse		1,818,307	1,849,000	1,926	1FE
115637 AT 7	BROWN-FORMAN CORP 4.000% 04/15/38		03/22/2018	Barclays Capital		4,942,750	5,000,000	0	1FE
126650 CN 8	CVS Health Corp 5.125% 07/20/45		01/09/2018	Citigroup Global		5,640,700	5,000,000	121,719	2FE
126650 CZ 1	CVS Health Corp 5.050% 03/25/48		03/06/2018	Barclays Capital		2,485,750	2,500,000	0	2FE
134429 BH 1	Campbell Soup Company 4.800% 03/15/48		03/13/2018	Various		14,953,515	15,000,000	0	2FE
19123# AB 4	COCA-COLA BEV SE Series B 3.640% 12/28		03/01/2018	Direct-Private Placement		4,000,000	4,000,000	0	1FE
195869 AQ 5	Colonial Pipeline 4.250% 04/15/48		03/27/2018	Wells Fargo Funds		4,941,300	5,000,000	0	1FE
20030N CK 5	Comcast Corp 4.000% 03/01/48		02/02/2018	Citigroup Global		1,953,720	2,000,000	0	1FE
207597 EL 5	Connecticut Lt & Pwr Co Ct 4.000% 04/0		03/19/2018	Barclays Capital		3,491,495	3,500,000	0	1FE
224044 CK 1	Cox Communications Inc 4.600% 08/15/47		01/09/2018	Wells Fargo Funds		5,023,800	5,000,000	98,389	2FE
22541L AE 3	Credit Suisse FB USA Inc 7.125% 07/15/		02/06/2018	Stifel, Nicolaus and Co		6,751,700	5,000,000	22,760	1FE
235851 AR 3	Danaher Corp 4.375% 09/15/45		03/21/2018	Wells Fargo Funds		5,218,715	4,940,000	4,803	1FE
23745Q AA 2	DARTMOUTH-HITCH HEALTH 4.178% 08/01/48		02/14/2018	Citigroup Global		18,993,250	19,000,000	0	1FE
24702N AZ 3	DELL INTERNATIONAL LLC SYNDICATED BANK L		01/01/2018	Tax Free Exchange		13,583,102	13,633,257	1,588	2FE
25434* AB 9	DIMENSIONAL FUND Series A 3.260% 02/15		02/15/2018	Direct-Private Placement		6,000,000	6,000,000	0	1FE
29364W BA 5	Entergy Louisiana LLC 4.000% 03/15/33		03/20/2018	Morgan Stanley DWD		1,996,880	2,000,000	0	1FE
30251B AE 8	FMR LLC 5.150% 02/01/43		02/07/2018	Stifel, Nicolaus and Co		2,297,920	2,000,000	2,289	1FE
316773 CH 1	Fifth Third Bancorp 8.250% 03/01/38		01/09/2018	Banc of America Securities		6,911,489	4,582,000	136,505	2FE
345370 CS 7	Ford Mtr Co 5.291% 12/08/46		01/09/2018	Citigroup Global		2,694,450	2,500,000	12,125	2FE
347466 AC 8	IRWIN LAND LLC 5.170% 12/15/35		03/29/2018	FTN Financial Capital Markets		6,425,224	5,890,000	91,354	1FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
377372 AE 7	Glaxosmithkline Cap Inc 6.375% 05/15/3		01/10/2018	Jefferies & Co		2,763,420	2,000,000	20,188	1FE
427866 AW 8	The Hershey Company 3.375% 08/15/46		03/21/2018	Various		1,320,825	1,495,000	5,326	1FE
45138L BF 9	IDAHO POWER CO 4.200% 03/01/48		03/13/2018	JP Morgan		9,963,000	10,000,000	0	1FE
501044 DK 4	Kroger Co 4.650% 01/15/48		01/10/2018	BNP Paribas		5,084,800	5,000,000	108,500	2FE
513076 AZ 2	LAMAR MEDIA CORP SYNDICATED BANK LOAN		02/16/2018	JP Morgan		998,750	1,000,000	0	2FE
53219L AQ 2	LifePoint Hospitals Inc 5.375% 05/01/2		01/31/2018	Jefferies & Co		972,500	1,000,000	13,587	3FE
548661 CR 6	Lowes Companies Inc 5.800% 04/15/40		02/02/2018	BNP Paribas		1,641,455	1,305,000	23,338	1FE
548661 DE 4	Lowes Companies Inc 4.250% 09/15/44		01/10/2018	Southwest Securities		900,507	850,000	11,741	1FE
571748 BC 5	Marsh & Mclennan 4.350% 01/30/47		02/06/2018	Jefferies & Co		5,304,600	5,000,000	4,833	1FE
583491 AB 1	LEONARDO US HOLDINGS INC 7.375% 07/15/		01/18/2018	Barclays Capital		3,590,649	2,797,000	4,011	3FE
583491 AC 9	LEONARDO US HOLDINGS INC 6.250% 01/15/		01/24/2018	Barclays Capital		1,960,585	1,658,000	3,166	3FE
59511F AB 0	MICRON TECHNOLOGY SYNDICATED BANK LOAN		01/01/2018	Tax Free Exchange		692,220	689,500	161	2FE
64761* AA 3	NEW ORLEANS 4.467% 04/15/33		03/14/2018	Direct-Private Placement		5,100,000	5,100,000	0	1Z
677415 CQ 2	Ohio Pwr Co 4.150% 04/01/48		03/20/2018	RBC Capital Markets		9,926,800	10,000,000	0	1FE
690742 AH 4	OWENS CORNING INC 4.400% 01/30/48		01/23/2018	Various		3,701,963	3,750,000	0	2FE
69373V AA 3	Pacefunding SERIES 20181A CLASS AA 4.5		03/19/2018	Natixis		17,000,000	17,000,000	0	1FE
69373V AC 9	Pacefunding SERIES 20181A CLASS BA 6.1		03/19/2018	Natixis		2,770,000	2,770,000	0	2AM
71338Q AB 2	PEPPERDINE UNIV 3.948% 12/01/57		01/19/2018	Raymond James		10,137,700	10,000,000	41,673	1FE
713448 DV 7	Pepsico Inc 4.000% 05/02/47		02/09/2018	Stifel, Nicolaus and Co		2,011,840	2,000,000	22,444	1FE
737679 DC 1	Potomac Elec Pwr Co 7.900% 12/15/38		01/10/2018	Stifel, Nicolaus and Co		6,030,867	3,923,000	23,244	1FE
743315 AP 8	Progressive Corp OH 4.350% 04/25/44		02/08/2018	JP Morgan		2,117,260	2,000,000	25,858	1FE
743315 AS 2	Progressive Corp OH 4.125% 04/15/47		02/06/2018	Keybanc Capital Markets		1,117,540	1,070,000	13,854	1FE
74432Q CD 5	Prudential Financial Inc 4.418% 03/27/		03/22/2018	JP Morgan		2,500,000	2,500,000	0	1FE
745332 CE 4	Puget Sound Pwr & Lt Co 4.434% 11/15/4		02/02/2018	LOOP Capital Markets		1,352,733	1,259,000	12,560	1FE
771196 AU 6	ROCHE HLDGS INC 7.000% 03/01/39		01/19/2018	Susquehanna Intl		4,353,863	2,930,000	80,901	1FE
833034 AL 5	Snap-On Inc 4.100% 03/01/48		02/20/2018	Citigroup Global		5,983,500	6,000,000	0	1FE
83546D AF 5	Sonic Capital LLC SERIES 20181A CLASS A2		01/23/2018	Guggenheim		13,554,785	13,500,000	0	3AM
844895 AW 2	Southwest Gas Corp 4.875% 10/01/43		02/08/2018	Keybanc Capital Markets		2,606,785	2,350,000	41,688	1FE
844895 AX 0	Southwest Gas Corp 3.800% 09/29/46		02/08/2018	Jefferies & Co		959,780	1,000,000	13,828	1FE
854502 AA 9	STANLEY BLACK & DECKER I 5.200% 09/01/		03/22/2018	Various		1,054,697	910,000	15,679	1FE
855244 AM 1	Starbucks Corp 3.750% 12/01/47		02/06/2018	Goldman Sachs & Company		1,957,660	2,000,000	15,833	1FE
907818 DU 9	Union Pacific Corp 4.750% 12/15/43		02/06/2018	Morgan Stanley DWD		6,734,500	6,000,000	41,958	1FE
90931V AA 4	UNITED AIR 2018-1 A PTT 3.700% 03/01/3		02/07/2018	Citigroup Global		3,997,200	4,000,000	0	1FE
918204 AR 9	VF Corp 6.000% 10/15/33		01/03/2018	Barclays Capital		4,997,160	4,000,000	53,333	1FE
918204 AT 5	VF Corp 6.450% 11/01/37		01/03/2018	Morgan Stanley DWD		2,669,120	2,000,000	22,933	1FE
92211M AC 7	VANTAGE DATA CENTERS ISSUER SERIES 20181		02/09/2018	Guggenheim		3,000,000	3,000,000	0	1FE
92826C AF 9	VISA INC CLASS A SHARES 4.300% 12/14/4		02/09/2018	Various		4,348,080	4,000,000	20,783	1FE
0778FP AA 7	BELL CANADA 4.464% 04/01/48	A	03/26/2018	RBC Capital Markets		10,000,000	10,000,000	0	2FE
11271L AB 8	BROOKFIELD FINANCE INC 4.700% 09/20/47	A	01/19/2018	Jefferies & Co		5,085,150	5,000,000	84,208	2FE
136375 BE 1	Canadian National Railway Co 6.712% 07	A	01/24/2018	Susquehanna Intl		4,220,729	3,030,000	6,214	1FE
136375 BZ 4	Canadian National Railway Co 4.500% 11	A	02/07/2018	Various		3,438,525	3,140,000	36,110	1FE
000000 00 0	CGG SA 5.920% 02/21/24	D	02/21/2018	Restructured		1,242,480	1,336,000	0	5FE
000000 00 0	CGG SA 5.920% 02/21/24	D	02/21/2018	Taxable Exchange		320,000	320,000	0	5FE
009279 AC 4	AIRBUS SE 3.950% 04/10/47	D	02/06/2018	Morgan Stanley DWD		3,052,200	3,000,000	38,842	1FE
01609W AW 2	ALIBABA GROUP HOLDING 4.400% 12/06/57	D	01/10/2018	JP Morgan		5,030,700	5,000,000	22,000	1FE
03330P AA 7	Anchorage Credit Funding Ltd SERIES 2018	D	01/26/2018	GreensLedge Capital Markets		27,000,000	27,000,000	0	1FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
03330P AC 3	Anchorage Credit Funding Ltd SERIES 2018	D	01/26/2018	GreensLedge Capital Markets		20,000,000	20,000,000	0	1FE
2027A0 JN 0	COMMONWEALTH BANK AUST 3.900% 07/12/47	D	02/02/2018	BNP Paribas		6,657,502	6,722,000	13,252	1FE
21684A AD 8	COOPERATIEVE RABOBANK UA 5.250% 08/04/	D	02/09/2018	Credit Agricole Securities		2,222,640	2,000,000	2,625	2FE
404280 AM 1	HSBC HOLDINGS PLC 6.100% 01/14/42	D	01/19/2018	Citigroup Global		4,013,940	3,000,000	4,575	1FE
61034H AE 4	Monroe Capital MML CLO VI, LT SERIES 201	D	02/01/2018	Deutsche Bank		10,000,000	10,000,000	0	1FE
61034H AG 9	Monroe Capital MML CLO VI, LT SERIES 201	D	02/01/2018	Deutsche Bank		9,000,000	9,000,000	0	2AM
82620K AF 0	SIEMENS FINANCIERINGSMAT 4.400% 05/27/	D	02/06/2018	Jefferies & Co.		2,122,127	1,950,000	16,922	1FE
88032W AH 9	TENCENT HOLDINGS LTD 3.925% 01/19/38	D	01/11/2018	Banc of America Securities		2,998,770	3,000,000	0	1FE
902133 AG 2	Tyco Electronics 7.125% 10/01/37	D	01/18/2018	Pierpont		1,414,863	989,000	21,727	1FE
G6363# AC 1	NAC Aviation 29 DAC Series C 4.610% 02	D	02/22/2018	Direct-Private Placement		5,000,000	5,000,000	0	2FE
G6363# AD 9	NAC Aviation 29 DAC Series D 4.840% 02	D	02/22/2018	Direct-Private Placement		2,500,000	2,500,000	0	2FE
3899999. Total - Bonds - Industrial and Miscellaneous						490,423,416	469,763,510	1,829,773	XXX
8399997. Total - Bonds - Part 3						522,144,268	501,676,112	1,907,814	XXX
8399999. Total - Bonds						522,144,268	501,676,112	1,907,814	XXX
Common Stocks - Industrial and Miscellaneous									
31338$ 11 2	FHLB - Dallas Class B		03/28/2018	Direct-Private Placement	51,580.000	5,158,000	XXX	0	L
000000 00 0	CGG SA WARRANTS	B	02/21/2018	Restructured	404,666.000	0	XXX	0	L
000000 00 0	CGG SA	B	02/21/2018	Taxable Exchange	1,601,266.000	3,107,852	XXX	0	L
9099999. Total - Common Stocks - Industrial and Miscellaneous						8,265,852	XXX	0	XXX
Common Stocks - Mutual Funds									
89154Q 31 5	Touchstone Funds Balanced Fund Class Y		03/27/2018	Direct-Private Placement	250.570	5,247	XXX	0	L
89154W 50 2	Touchstone Funds Active Bond Fund Class		03/27/2018	Various	360.560	3,675	XXX	0	L
89154W 79 1	Touchstone Funds Active Bond Fund Class		03/27/2018	Various	402.740	4,100	XXX	0	U
89155T 66 4	Touchstone Funds Ultra Short Dur Fixed I		03/29/2018	Various	2,664.450	24,673	XXX	0	U
9299999. Total - Common Stocks - Mutual Funds						37,695	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						8,303,547	XXX	0	XXX
9799999. Total - Common Stocks						8,303,547	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						8,303,547	XXX	0	XXX
9999999. Total - Bonds, Preferred and Common Stocks						530,447,815	XXX	1,907,814	XXX

(a) For all common stock bearing NAIC market indicator "U" provide the number of such issues:.....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)
Bonds - U.S. Government																					
3620AS W5 4	Government National Mortgage A 738768.	..	03/01/2018.	Paydown		383,373	383,373	402,242	401,625	0	(18,252)	0	(18,252)	0	383,373	0	0	0	2,488	09/15/2041.	1
36225A PD 6	Government Natl Mtg Assn Pool 780420 7	..	03/01/2018.	Paydown		822	822	844	836	0	(13)	0	(13)	0	822	0	0	0	9	08/15/2026.	1
36225A UH 1	Government Natl Mtg Assn Pool 780584 7	..	03/01/2018.	Paydown		1,180	1,180	1,191	1,186	0	(6)	0	(6)	0	1,180	0	0	0	14	06/15/2027.	1
36230K L4 1	Government National Mortgage A 751247.	..	03/01/2018.	Paydown		327,459	327,459	342,399	341,777	0	(14,318)	0	(14,318)	0	327,459	0	0	0	1,532	10/15/2040.	1
38373A EF 9	Government National Mortgage A REMIC Se	..	03/01/2018.	Paydown		419,582	419,582	405,880	413,301	0	6,281	0	6,281	0	419,582	0	0	0	3,154	08/20/2039.	1
38373M 4Z 0	Government Natl Mtg Assn SERIES 20093 CL	..	03/01/2018.	Paydown		0	0	2,634	2,498	0	(2,498)	0	(2,498)	0	0	0	0	0	75	10/16/2048.	1
38374U N7 2	Government Natl Mtg Assn REMIC Ser 2009	..	03/01/2018.	Paydown		269,081	269,081	256,973	263,989	0	5,092	0	5,092	0	269,081	0	0	0	1,934	06/20/2039.	1
38374U S2 8	Government Natl Mtg Assn REMIC Ser 200	..	03/01/2018.	Paydown		754,873	754,873	719,017	740,057	0	14,816	0	14,816	0	754,873	0	0	0	5,397	06/20/2039.	1
38374V AX 7	Government Natl Mtg Assn REMIC Ser 2009	..	03/01/2018.	Paydown		5,902,137	5,902,137	5,911,360	5,892,884	0	9,253	0	9,253	0	5,902,137	0	0	0	42,690	07/20/2037.	1
38374V HM 4	Government Natl Mtg Assn REMIC Ser 200	..	03/01/2018.	Paydown		1,946,721	1,946,721	1,974,705	1,944,734	0	1,987	0	1,987	0	1,946,721	0	0	0	14,197	06/20/2038.	1
38374V WK 1	Government Natl Mtg Assn REMIC Ser 2009	..	03/01/2018.	Paydown		875,531	875,531	887,023	874,405	0	1,127	0	1,127	0	875,531	0	0	0	6,925	06/20/2038.	1
38376E J2 2	Government Natl Mtg Assn REMIC Ser 200	..	03/01/2018.	Paydown		1,189,914	1,189,914	1,133,393	1,171,975	0	17,938	0	17,938	0	1,189,914	0	0	0	8,092	11/16/2024.	1
38376F FD 9	Government Natl Mtg Assn REMIC Ser 200	..	03/01/2018.	Paydown		267,616	267,616	258,584	263,816	0	3,800	0	3,800	0	267,616	0	0	0	1,948	08/20/2039.	1
38376G GN 4	Government Natl Mtg Assn SERIES 201040 C	..	03/01/2018.	Paydown		0	0	3,066	2,585	0	(2,585)	0	(2,585)	0	0	0	0	0	80	12/16/2043.	1
38376P 4N 7	Government Natl Mtg Assn REMIC Ser 200	..	03/01/2018.	Paydown		704,222	704,222	700,243	701,605	0	2,617	0	2,617	0	704,222	0	0	0	5,078	12/20/2039.	1
38376Y D7 3	Government Natl Mtg Assn REMIC Ser 201	..	03/01/2018.	Paydown		3,765,345	3,765,345	3,765,345	3,765,345	0	0	0	0	0	3,765,345	0	0	0	27,381	09/20/2038.	1
38377E HD 9	Government Natl Mtg Assn REMIC Ser 201	..	03/01/2018.	Paydown		1,461,985	1,461,985	1,472,950	1,461,227	0	758	0	758	0	1,461,985	0	0	0	10,631	04/20/2039.	1
38377Y W4 8	Government National Mortgage A SERIES 20	..	03/20/2018.	Paydown		0	0	49,366	44,574	0	(44,574)	0	(44,574)	0	0	0	0	0	1,840	10/20/2041.	1
912828 H3 7	United States Treasury 0.875% 01/15/18.	..	01/15/2018.	Maturity		5,500,000	5,500,000	5,495,410	5,499,864	0	136	0	136	0	5,500,000	0	0	0	15,313	01/15/2018.	1
0599999.	Total - Bonds - U.S. Government					23,769,841	23,769,841	23,782,625	23,788,283	0	(18,441)	0	(18,441)	0	23,769,841	0	0	0	148,778	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
3128M8 2R 4	FREDDIE MAC G06784 3.500% 10/01/41	..	03/01/2018.	Paydown		1,194,976	1,194,976	1,224,080	1,221,720	0	(26,744)	0	(26,744)	0	1,194,976	0	0	0	6,494	10/01/2041.	1
3128M8 FH 2	FREDDIE MAC G06168 3.500% 11/01/40	..	03/01/2018.	Paydown		291,967	291,967	284,713	285,316	0	6,651	0	6,651	0	291,967	0	0	0	1,577	11/01/2040.	1
3128M9 CN 0	FREDDIE MAC G06977 3.000% 04/01/42	..	03/01/2018.	Paydown		350,718	350,718	358,116	357,458	0	(6,740)	0	(6,740)	0	350,718	0	0	0	1,594	04/01/2042.	1
3128MJ MB 3	Federal Home Loan Mtg Corp G08353 ...	..	03/01/2018.	Paydown		231,657	231,657	231,404	231,392	0	265	0	265	0	231,657	0	0	0	1,684	07/01/2039.	1
3128MJ Q9 4	Federal Home Loan Mtg Corp G08479 ...	..	03/01/2018.	Paydown		126,360	126,360	130,032	129,745	0	(3,386)	0	(3,386)	0	126,360	0	0	0	701	03/01/2042.	1
3128MJ VM 9	Federal Home Loan Mtg Corp G08619 ...	..	03/01/2018.	Paydown		107,626	107,626	110,166	110,059	0	(2,433)	0	(2,433)	0	107,626	0	0	0	537	12/01/2044.	1
3128S2 SH 5	FREDDIE MAC T61420 3.000% 11/01/42	..	03/01/2018.	Paydown		587,120	587,120	603,174	601,560	0	(14,441)	0	(14,441)	0	587,120	0	0	0	4,063	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					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)
31292H X3 3	Federal Home Ln Mtg Corp C01598		03/01/2018.	Paydown		63,897	63,897	66,068	65,744	0	(1,847)	0	(1,847)	0	63,897	0	0	0	529	08/01/2033.	1
31292S A3 4	FREDDIE MAC C09026 2.500% 01/01/43		03/01/2018.	Paydown		64,897	64,897	64,289	64,337	0	560	0	560	0	64,897	0	0	0	249	01/01/2043.	1
312933 NC 4	FREDDIE MAC A86687 4.500% 06/01/39		03/01/2018.	Paydown		96,944	96,944	95,338	95,489	0	1,455	0	1,455	0	96,944	0	0	0	727	06/01/2039.	1
312939 3G 4	FREDDIE MAC A91699 5.000% 04/01/40		03/01/2018.	Paydown		344,643	344,643	356,706	355,655	0	(11,012)	0	(11,012)	0	344,643	0	0	0	3,279	04/01/2040.	1
312942 FT 7	FREDDIE MAC A93778 4.000% 09/01/40		03/01/2018.	Paydown		1,188,700	1,188,700	1,225,104	1,222,237	0	(33,536)	0	(33,536)	0	1,188,700	0	0	0	7,140	09/01/2040.	1
312945 2S 6	FREDDIE MAC A97085 4.500% 02/01/41		03/01/2018.	Paydown		8,215	8,215	8,302	8,284	0	(69)	0	(69)	0	8,215	0	0	0	62	02/01/2041.	1
312946 P5 9	FREDDIE MAC A97644 4.000% 03/01/41		03/01/2018.	Paydown		322,654	322,654	334,754	333,725	0	(11,071)	0	(11,071)	0	322,654	0	0	0	2,151	03/01/2041.	1
31296R PL 6	Federal Home Ln Mtg Corp A16727 5.000		03/01/2018.	Paydown		36,278	36,278	37,488	37,329	0	(1,052)	0	(1,052)	0	36,278	0	0	0	388	12/01/2033.	1
3132GS EU 9	FREDDIE MAC Q07047 3.000% 03/01/42		03/01/2018.	Paydown		379,575	379,575	379,575	379,575	0	0	0	0	0	379,575	0	0	0	2,205	03/01/2042.	1
3132GS TW 9	FREDDIE MAC Q07465 3.500% 04/01/42		03/01/2018.	Paydown		596,848	596,848	616,059	614,714	0	(17,866)	0	(17,866)	0	596,848	0	0	0	3,559	04/01/2042.	1
3132HP Z7 2	Federal Home Ln Mtg Corp Q13466		03/01/2018.	Paydown		452,081	452,081	472,001	470,284	0	(18,203)	0	(18,203)	0	452,081	0	0	0	1,999	11/01/2042.	1
3132J6 GQ 1	Federal Home Loan Mtg Corp Q15206		03/01/2018.	Paydown		225,394	225,394	220,182	220,483	0	4,911	0	4,911	0	225,394	0	0	0	832	01/01/2043.	1
31368H NW 9	Federal Natl Mtg Assn 190405 4.000% 1		03/01/2018.	Paydown		270,549	270,549	267,421	267,566	0	2,984	0	2,984	0	270,549	0	0	0	1,783	10/01/2040.	1
3136A1 WW 1	Fannie Mae REMIC Ser 2011-106 Cl LU		03/01/2018.	Paydown		1,749,040	1,749,040	1,767,624	1,748,394	0	646	0	646	0	1,749,040	0	0	0	9,848	09/25/2034.	1
3137A8 EJ 3	Federal Home Ln Mtg Corp REMIC Ser 382		03/01/2018.	Paydown		90,096	90,096	95,615	93,802	0	(3,706)	0	(3,706)	0	90,096	0	0	0	676	03/15/2041.	1
3137AM M6 1	Federal Home Ln Mtg Corp REMIC Ser 402		03/01/2018.	Paydown		542,982	542,982	546,036	544,460	0	(1,478)	0	(1,478)	0	542,982	0	0	0	3,616	02/15/2042.	1
3137B2 FH 8	FREDDIE MAC SERIES 4206 CLASS EU 3.000		01/01/2018.	Paydown		930	930	927	927	0	3	0	3	0	930	0	0	0	2	05/15/2033.	1
3137FE SC 5	Freddie Mac SERIES 4767 CLASS MZ 4.000		03/01/2018.	Paydown		1,395,128	1,395,128	1,390,769	0	0	4,360	0	4,360	0	1,395,128	0	0	0	4,650	02/01/2048.	1
31385X NR 4	Federal Natl Mtg Assn Pool 555800 5.50.		03/01/2018.	Paydown		40,037	40,037	41,426	41,239	0	(1,201)	0	(1,201)	0	40,037	0	0	0	355	10/01/2033.	1
3138A4 4Z 5	Fannie Mae AH3539 4.000% 02/01/41		03/01/2018.	Paydown		75,347	75,347	74,629	74,655	0	692	0	692	0	75,347	0	0	0	506	02/01/2041.	1
3138AX CF 6	Fannie Mae AJ5469 3.500% 11/01/41		03/01/2018.	Paydown		394,643	394,643	398,466	398,091	0	(3,448)	0	(3,448)	0	394,643	0	0	0	2,282	11/01/2041.	1
3138EK RA 5	Fannie Mae AL3180 3.000% 01/01/43		03/01/2018.	Paydown		374,020	374,020	368,469	368,725	0	5,295	0	5,295	0	374,020	0	0	0	1,870	01/01/2043.	1
3138EN 2P 3	Fannie Mae AL6181 3.000% 11/01/44		03/01/2018.	Paydown		154,630	154,630	157,626	157,485	0	(2,855)	0	(2,855)	0	154,630	0	0	0	781	11/01/2044.	1
3138EP QJ 6	FNMA AL 6756 3.901% 03/01/45		03/01/2018.	Paydown		86,183	86,183	93,939	93,342	0	(7,159)	0	(7,159)	0	86,183	0	0	0	591	03/01/2045.	1
3138L3 Q6 5	FN AM3176 3.770% 05/01/43		03/01/2018.	Paydown		20,468	20,468	21,050	21,001	0	(533)	0	(533)	0	20,468	0	0	0	129	05/01/2043.	1
3138L6 5P 9	Fannie Mae 4.130% 07/01/44		03/01/2018.	Paydown		31,592	31,592	35,127	34,841	0	(3,249)	0	(3,249)	0	31,592	0	0	0	218	07/01/2044.	1
3138L7 LJ 3	Fannie Mae 3.700% 10/01/29		03/01/2018.	Paydown		45,585	45,585	49,090	48,427	0	(2,841)	0	(2,841)	0	45,585	0	0	0	300	10/01/2029.	1
3138L7 W2 8	Fannie Mae 4.090% 11/01/39		03/01/2018.	Paydown		38,489	38,489	41,911	41,583	0	(3,094)	0	(3,094)	0	38,489	0	0	0	279	11/01/2039.	1
3138L8 6R 0	FNMA 3.430% 03/01/40		03/01/2018.	Paydown		36,238	36,238	38,412	38,190	0	(1,952)	0	(1,952)	0	36,238	0	0	0	217	03/01/2040.	1
3138L8 VF 8	FNMA 3.670% 01/01/45		03/01/2018.	Paydown		83,637	83,637	86,221	86,019	0	(2,382)	0	(2,382)	0	83,637	0	0	0	542	01/01/2045.	1
3138L8 W8 3	FNMA 3.410% 01/01/32		03/01/2018.	Paydown		17,765	17,765	18,553	18,427	0	(662)	0	(662)	0	17,765	0	0	0	132	01/01/2032.	1
3138M0 BE 9	Fannie Mae AO8136 3.000% 08/01/42		03/01/2018.	Paydown		1,015,777	1,015,777	1,041,965	1,039,795	0	(24,018)	0	(24,018)	0	1,015,777	0	0	0	6,482	08/01/2042.	1
3138NY GE 9	Fannie Mae AR1996 3.000% 02/01/43		03/01/2018.	Paydown		454,091	454,091	442,563	443,150	0	10,941	0	10,941	0	454,091	0	0	0	2,231	02/01/2043.	1
3138W1 F4 4	Fannie Mae AR3786 3.000% 02/01/43		03/01/2018.	Paydown		71,855	71,855	70,463	70,560	0	1,295	0	1,295	0	71,855	0	0	0	361	02/01/2043.	1
3138W9 G8 7	Fannie Mae AS0222 4.000% 08/01/43		03/01/2018.	Paydown		535,786	535,786	559,812	558,547	0	(22,762)	0	(22,762)	0	535,786	0	0	0	3,271	08/01/2043.	1
3138WT UM 6	Fannie Mae AT5987 3.000% 04/01/43		03/01/2018.	Paydown		1,258,553	1,258,553	1,215,192	1,216,723	0	41,830	0	41,830	0	1,258,553	0	0	0	4,961	04/01/2043.	1
3138Y1 6W 0	Fannie mae pool 4.500% 10/01/44		03/01/2018.	Paydown		110,047	110,047	120,038	119,749	0	(9,701)	0	(9,701)	0	110,047	0	0	0	1,186	10/01/2044.	1
31392G DB 8	Federal Natl Mtg Assn REMIC Ser 2002-8		03/01/2018.	Paydown		6,548	6,548	6,710	6,681	0	(133)	0	(133)	0	6,548	0	0	0	64	12/25/2032.	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					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)
31394C GA 4	Federal Natl Mtg Assn REMIC Ser 2005-1	..	03/01/2018.	Paydown		1,360,384	1,360,384	1,394,393	1,373,266	0	(12,883)	0	(12,883)	0	1,360,384	0	0	0	11,089	02/25/2035.	1
31394D QA 1	Federal Natl Mtg Assn REMIC Ser 2005-4	..	03/01/2018.	Paydown		1,013,057	1,013,057	1,038,384	1,022,843	0	(9,785)	0	(9,785)	0	1,013,057	0	0	0	7,843	05/25/2035.	1
31395N Y2 7	Federal Natl Mtg Assn REMIC Ser 2006-5	..	03/01/2018.	Paydown		5,062	5,062	5,204	5,167	0	(105)	0	(105)	0	5,062	0	0	0	55	07/25/2036.	1
31396C 7M 6	Federal Home Ln Mtg Corp SERIES 3057 CLA	..	03/01/2018.	Paydown		106,552	106,552	105,587	106,060	0	492	0	492	0	106,552	0	0	0	679	10/15/2025.	1
31396K KS 0	Federal Natl Mtg Assn REMIC Ser 2006-7	..	03/01/2018.	Paydown		185,231	185,231	189,028	189,437	0	(4,206)	0	(4,206)	0	185,231	0	0	0	1,603	08/25/2036.	1
31396K ZX 3	Federal Natl Mtg Assn REMIC Ser 2006-82	..	03/01/2018.	Paydown		136,573	136,573	139,304	137,097	0	(524)	0	(524)	0	136,573	0	0	0	1,560	09/25/2036.	1
31396P K7 5	Federal Natl Mtg Assn REMIC Ser 2007-1	..	03/01/2018.	Paydown		4,823	4,823	4,805	4,804	0	19	0	19	0	4,823	0	0	0	47	08/25/2036.	1
31396Q GV 5	Federal Natl Mtg Assn REMIC Ser 2009-4	..	03/01/2018.	Paydown		776,052	776,052	810,974	795,155	0	(19,103)	0	(19,103)	0	776,052	0	0	0	6,482	07/25/2039.	1
31396Q Q9 3	Federal Natl Mtg Assn REMIC Ser 2009-6	..	03/01/2018.	Paydown		550,984	550,984	520,680	534,120	0	16,864	0	16,864	0	550,984	0	0	0	3,695	09/25/2029.	1
31396X FK 5	Federal Natl Mtg Assn REMIC Ser 2007-7	..	03/01/2018.	Paydown		38,416	38,416	38,407	38,273	0	143	0	143	0	38,416	0	0	0	355	08/25/2037.	1
31396Y F7 2	Federal Natl Mtg Assn REMIC 2008-29 Cl	..	03/01/2018.	Paydown		266,686	266,686	247,672	255,056	0	11,630	0	11,630	0	266,686	0	0	0	1,955	04/25/2038.	1
31397A 5L 3	Federal Home Ln Mtg Corp REMIC Ser 320	..	03/01/2018.	Paydown		209,362	209,362	212,109	211,198	0	(1,836)	0	(1,836)	0	209,362	0	0	0	2,666	08/15/2036.	1
31397A GM 9	Federal Home Ln Mtg Corp REMIC Ser 320	..	03/01/2018.	Paydown		367,302	367,302	387,504	378,639	0	(11,337)	0	(11,337)	0	367,302	0	0	0	3,197	08/15/2036.	1
31397A RM 7	Federal Home Ln Mtg Corp SERIES 3203 CLA	..	03/01/2018.	Paydown		271,225	271,225	265,345	267,863	0	3,362	0	3,362	0	271,225	0	0	0	2,291	08/15/2036.	1
31397F L8 3	FREDDIE MAC REMIC Ser 3284 Cl BZ 4.	..	03/01/2018.	Paydown		389,388	389,388	362,320	373,300	0	16,088	0	16,088	0	389,388	0	0	0	2,620	03/15/2037.	1
31397N 5E 1	Federal Natl Mtg Assn REMIC Ser 2009-4	..	03/01/2018.	Paydown		523,098	523,098	493,347	510,679	0	12,419	0	12,419	0	523,098	0	0	0	3,375	04/25/2029.	1
31397Q WF 1	Federal Natl Mtg Assn REMIC Ser 2011-2	..	03/01/2018.	Paydown		682,209	682,209	665,261	675,416	0	6,793	0	6,793	0	682,209	0	0	0	4,478	03/25/2026.	1
31397U BB 4	Federal Natl Mtg Assn REMIC Ser 2011-3	..	03/01/2018.	Paydown		176,064	176,064	161,319	169,196	0	6,868	0	6,868	0	176,064	0	0	0	1,541	05/25/2031.	1
31397W UV 5	Federal Home Ln Mtg Corp REMIC Ser 346	..	03/01/2018.	Paydown		113,343	113,343	112,298	112,619	0	724	0	724	0	113,343	0	0	0	1,007	07/15/2038.	1
31398E 6W 9	Federal Home Ln Mtg Corp REMIC Ser 354	..	03/01/2018.	Paydown		878,949	878,949	853,405	869,505	0	9,444	0	9,444	0	878,949	0	0	0	5,762	06/15/2024.	1
31398G R4 3	Federal Natl Mtg Assn REMIC Ser 2010-1	..	03/01/2018.	Paydown		533,056	533,056	536,387	533,595	0	(539)	0	(539)	0	533,056	0	0	0	4,666	02/25/2040.	1
31398J U5 0	Federal Home Ln Mtg Corp REMIC Ser 357	..	03/01/2018.	Paydown		389,025	389,025	371,276	382,642	0	6,383	0	6,383	0	389,025	0	0	0	2,633	09/15/2024.	1
31398M GG 5	Federal Natl Mtg Assn REMIC Ser 2010-1	..	03/01/2018.	Paydown		107,014	107,014	111,830	109,297	0	(2,282)	0	(2,282)	0	107,014	0	0	0	796	03/25/2040.	1
31398S MR 1	Federal Natl Mtg Assn REMIC Ser 2010-13	..	03/25/2018.	Paydown		0	0	268,268	254,835	0	(254,835)	0	(254,835)	0	0	0	0	0	9,956	12/25/2040.	1
31402C PL 0	Federal Natl Mtg Assn 725027 5.000% 1	..	03/01/2018.	Paydown		144,084	144,084	148,371	147,765	0	(3,681)	0	(3,681)	0	144,084	0	0	0	1,147	11/01/2033.	1
31412P YR 6	Federal Natl Mtg Assn 931420 4.000% 0	..	03/01/2018.	Paydown		258,874	258,874	265,022	264,484	0	(5,610)	0	(5,610)	0	258,874	0	0	0	1,553	06/01/2039.	1
31416H 4X 0	Fannie Mae AA0837 4.500% 01/01/39....	..	03/01/2018.	Paydown		33,974	33,974	33,651	33,669	0	305	0	305	0	33,974	0	0	0	313	01/01/2039.	1
31416M 3A 0	Fannie Mae AA4392 4.000% 04/01/39....	..	03/01/2018.	Paydown		172,451	172,451	174,283	174,115	0	(1,664)	0	(1,664)	0	172,451	0	0	0	1,092	04/01/2039.	1
31416W 7D 8	Fannie Mae AB1791 3.500% 11/01/40....	..	03/01/2018.	Paydown		192,179	192,179	190,918	191,001	0	1,178	0	1,178	0	192,179	0	0	0	1,015	11/01/2040.	1
31416W FW 7	Fannie Mae AB1080 4.500% 05/01/40....	..	03/01/2018.	Paydown		58,510	58,510	59,369	59,293	0	(783)	0	(783)	0	58,510	0	0	0	410	05/01/2040.	1
31417A JM 2	Fannie Mae AB3867 3.500% 11/01/41....	..	03/01/2018.	Paydown		200,466	200,466	207,921	207,389	0	(6,923)	0	(6,923)	0	200,466	0	0	0	1,216	11/01/2041.	1
31417A LS 6	Fannie Mae AB3936 3.500% 11/01/41....	..	03/01/2018.	Paydown		670,253	670,253	687,062	685,474	0	(15,221)	0	(15,221)	0	670,253	0	0	0	3,451	11/01/2041.	1
31417C UY 9	Fannie Mae AB5998 3.500% 08/01/42....	..	03/01/2018.	Paydown		349,525	349,525	365,745	364,035	0	(14,511)	0	(14,511)	0	349,525	0	0	0	2,548	08/01/2042.	1
31417D ZZ 9	Fannie Mae AB7059 2.500% 11/01/42....	..	03/01/2018.	Paydown		405,951	405,951	415,846	415,017	0	(9,066)	0	(9,066)	0	405,951	0	0	0	1,729	11/01/2042.	1
31417E WF 4	Fannie Mae AB7845 3.000% 02/01/43....	..	03/01/2018.	Paydown		592,415	592,415	577,254	577,971	0	14,444	0	14,444	0	592,415	0	0	0	3,151	02/01/2043.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31417E ZA 2	Fannie Mae AB7936 3.000% 02/01/43		03/01/2018	Paydown		189,978	189,978	185,080	185,355	0	4,623	0	4,623	0	189,978	0	0	0	920	02/01/2043	1
31417K LX 3	Fannie Mae AC1241 5.000% 07/01/39		03/01/2018	Paydown		149,241	149,241	152,413	152,189	0	(2,947)	0	(2,947)	0	149,241	0	0	0	1,279	07/01/2039	1
31418A DB 1	Fannie Mae MA0997 3.000% 02/01/42		03/01/2018	Paydown		325,765	325,765	325,358	325,344	0	421	0	421	0	325,765	0	0	0	1,743	02/01/2042	1
31418A DV 7	Fannie Mae MA1015 3.000% 03/01/42		03/01/2018	Paydown		530,315	530,315	529,359	529,350	0	965	0	965	0	530,315	0	0	0	2,165	03/01/2042	1
31418A N6 1	Federal Natl Mtg Assn MA1312 2.500% 1		03/01/2018	Paydown		612,290	612,290	618,796	618,218	0	(5,928)	0	(5,928)	0	612,290	0	0	0	1,754	12/01/2042	1
31419C 2B 8	Fannie Mae AE2569 3.500% 09/01/40		03/01/2018	Paydown		194,883	194,883	184,667	185,323	0	9,560	0	9,560	0	194,883	0	0	0	1,401	09/01/2040	1
31419C 3V 3	Fannie Mae AE2611 3.500% 09/01/40		03/01/2018	Paydown		204,939	204,939	191,362	192,417	0	12,523	0	12,523	0	204,939	0	0	0	1,239	09/01/2040	1
31419C BX 0	Fannie Mae AE1853 4.000% 08/01/40		03/01/2018	Paydown		146,860	146,860	144,611	144,740	0	2,121	0	2,121	0	146,860	0	0	0	955	08/01/2040	1
31419C Z4 8	Fannie Mae AE2562 4.000% 09/01/40		03/01/2018	Paydown		58,679	58,679	57,781	57,819	0	861	0	861	0	58,679	0	0	0	393	09/01/2040	1
31419D LQ 2	Fannie Mae AE3034 3.500% 09/01/40		03/01/2018	Paydown		5,042	5,042	4,752	4,803	0	240	0	240	0	5,042	0	0	0	29	09/01/2040	1
31419E XR 5	Fannie Mae AE4287 3.500% 09/01/40		03/01/2018	Paydown		250,238	250,238	242,067	242,526	0	7,712	0	7,712	0	250,238	0	0	0	1,602	09/01/2040	1
31419G YQ 1	Fannie Mae AE6118 3.500% 10/01/40		03/01/2018	Paydown		198,873	198,873	201,794	201,522	0	(2,649)	0	(2,649)	0	198,873	0	0	0	1,215	10/01/2040	1
31419K KE 4	Fannie Mae AE8392 3.500% 11/01/40		03/01/2018	Paydown		686,556	686,556	683,003	683,119	0	3,437	0	3,437	0	686,556	0	0	0	3,586	11/01/2040	1
31419L XJ 7	Fannie Mae AE9680 4.000% 12/01/40		03/01/2018	Paydown		321,141	321,141	312,711	313,383	0	7,759	0	7,759	0	321,141	0	0	0	1,712	12/01/2040	1
442331 S6 2	HOUSTON TX 6.290% 03/01/32		03/01/2018	Redemption 100.0000		200,000	200,000	242,468	241,104	0	(343)	0	(343)	0	240,761	0	(40,761)	(40,761)	6,290	03/01/2032	1FE
911760 TN 6	US Dept Veterans Affairs REMIC Ser 200		03/01/2018	Paydown		0	0	65,340	55,544	0	(55,544)	0	(55,544)	0	0	0	0	0	2,145	05/15/2033	1
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					31,807,903	31,807,903	32,329,716	30,900,516	0	(442,613)	0	(442,613)	0	31,848,664	0	(40,761)	(40,761)	213,507	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00111@ AA 2	AES Hawaii Inc 6.870% 06/30/22		03/31/2018	Redemption 100.0000		89,000	89,000	89,000	89,000	0	0	0	0	0	89,000	0	0	0	1,529	06/30/2022	5
00130H BS 3	AES Corporation 7.375% 07/01/21		03/30/2018	Call 100.0000		3,000,000	3,000,000	2,932,500	2,970,462	0	1,826	0	1,826	0	2,972,289	0	27,711	27,711	573,928	07/01/2021	3FE
002824 AU 4	Abbott Laboratories 5.125% 04/01/19		03/22/2018	Call 100.0000		7,947,000	7,947,000	7,912,589	7,941,797	0	889	0	889	0	7,942,686	0	4,314	4,314	298,541	04/01/2019	2FE
00440E AK 3	Ace Ina Holdings 5.800% 03/15/18		03/15/2018	Maturity		3,000,000	3,000,000	2,983,440	2,999,576	0	424	0	424	0	3,000,000	0	0	0	87,000	03/15/2018	1FE
023761 AA 7	AMER AIRLINE 17-1 AA PTT 3.650% 02/15/		02/15/2018	Redemption 100.0000		312,001	312,001	313,707	313,606	0	(14)	0	(14)	0	313,591	0	(1,591)	(1,591)	5,694	02/15/2029	1FE
02378W AA 7	AMER AIRLINE 17-1B PTT 4.950% 02/15/25		02/15/2018	Redemption 100.0000		99,375	99,375	99,375	99,375	0	0	0	0	0	99,375	0	0	0	2,460	02/15/2025	2FE
02507* AA 2	AMER CENTURY CO Series A Note RA-10 4.		03/09/2018	Maturity		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	146,100	03/09/2018	2
02660T EQ 2	AMERICAN HOME MORTGAGE INVESTM SERIES 20		03/01/2018	Paydown		307,369	307,369	299,446	300,846	0	6,523	0	6,523	0	307,369	0	0	0	1,377	09/25/2045	1FM
04004# AA 2	Center Operating Company AKA Dallas Aren		03/31/2018	Redemption 100.0000		31,284	31,284	31,284	31,284	0	0	0	0	0	31,284	0	0	0	641	09/30/2023	2FE
04774# AA 0	ATLANTA FALCONS Series A 3.590% 09/01/		03/01/2018	Redemption 100.0000		75,104	75,104	75,104	75,104	0	0	0	0	0	75,104	0	0	0	1,348	09/01/2042	2FE
04774# AB 8	ATLANTA FALCONS Series B 3.590% 09/01/		03/01/2018	Redemption 100.0000		50,069	50,069	50,069	50,069	0	0	0	0	0	50,069	0	0	0	899	09/01/2042	2FE
05377J AN 2	AVIS BUDGET CAR RENTAL LLC SYNDICATED BA		02/13/2018	Tax Free Exchange		19,842,619	19,812,406	19,849,461	19,843,426	0	(807)	0	(807)	0	19,842,619	0	0	0	166,633	03/15/2022	2FE
05377J AP 7	AVIS BUDGET CAR RENTAL LLC SYNDICATED BA		03/29/2018	Redemption 100.0000		49,531	49,531	49,607	0	0	3	0	3	0	49,610	0	(79)	(79)	74	03/15/2025	2FE
05590# AA 9	BP HOUSTON HQ 2017 CTL Pass Through Trus		03/15/2018	Redemption 100.0000		76,347	76,347	76,347	76,347	0	0	0	0	0	76,347	0	0	0	451	11/15/2032	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)
055921 AA 8	BMC Software Inc 7.250% 06/01/18		03/29/2018.	Call 100.0000		748,000	748,000	674,422	743,348	0	2,680	0	2,680	0	746,028	0	1,972	1,972	24,107	06/01/2018.	5FE
057224 AY 3	Baker Hughes Inc 7.500% 11/15/18		01/10/2018.	Call 100.0000		2,500,000	2,500,000	2,486,100	2,498,369	0	46	0	46	0	2,498,415	0	1,585	1,585	137,846	11/15/2018.	1FE
05952A AG 9	Banc of America Comm Mtg Inc REMIC Ser		03/01/2018.	Paydown		5,094,872	5,094,872	4,930,128	5,086,427	0	8,445	0	8,445	0	5,094,872	0	0	0	44,153	02/10/2051.	1FM
05952A AH 7	Banc of America Comm Mtg Inc REMIC Ser		03/01/2018.	Paydown		4,021,170	4,021,170	3,608,751	4,013,440	0	7,730	0	7,730	0	4,021,170	0	0	0	61,142	02/10/2051.	1FM
07123# AA 1	BATON ROUGE 4.320% 11/15/37		03/15/2018.	Redemption 100.0000		66,588	66,588	66,588	66,588	0	0	0	0	0	66,588	0	0	0	600	11/15/2037.	2Z
12527E AD 0	CFCRE COMMERCIAL MORTGAGE TRUS SERIES 20		03/01/2018.	Paydown		828,947	828,947	841,372	839,360	0	(10,413)	0	(10,413)	0	828,947	0	0	0	4,623	04/15/2044.	1FM
12543K AN 4	CHS/COMMUNITY HEALTH SYS IN SYNDICATED B		01/19/2018.	Credit Suisse		753,388	785,113	743,656	750,696	0	503	0	503	0	751,199	0	2,190	2,190	0	01/27/2021.	4FE
125509 BK 4	Cigna Corp 6.350% 03/15/18		03/15/2018.	Maturity		5,000,000	5,000,000	4,994,400	4,999,854	0	146	0	146	0	5,000,000	0	0	0	158,750	03/15/2018.	2FE
12647G BF 4	CREDIT SUISSE MORTGAGE TRUST SERIES 2013		03/01/2018.	Paydown		163,230	163,230	163,332	163,304	0	(74)	0	(74)	0	163,230	0	0	0	798	07/25/2043.	1FM
12649R BF 8	Credit Suisse Mortgage Trust Series 2015.		03/01/2018.	Paydown		184,323	184,323	187,549	187,104	0	(2,781)	0	(2,781)	0	184,323	0	0	0	844	02/25/2045.	1FM
12669E QK 5	COUNTRY HOME LOANS Series 2003 CL 7A1		03/01/2018.	Paydown		168,353	168,353	165,732	166,385	0	1,968	0	1,968	0	168,353	0	0	0	1,037	11/19/2033.	1FM
16724* AA 9	CHICAGO BASEBALL Series A Note RA-20 6		01/15/2018.	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	67,900	01/15/2018.	2FE
16724* AB 7	CHICAGO BASEBALL Series B Note RB-17 7		01/16/2018.	Redemption 100.0000		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	70,590	01/15/2020.	2FE
168137 AG 2	CHICAGO SKYSCRAPER TRUST SERIES 2017SKY		03/15/2018.	Paydown		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	26,411	04/15/2030.	1FM
20030N AR 2	Comcast Corp 5.875% 02/15/18		02/15/2018.	Maturity		4,000,000	4,000,000	4,235,000	4,004,161	0	(4,161)	0	(4,161)	0	4,000,000	0	0	0	117,500	02/15/2018.	1FE
20451N AE 1	Compass Minerals International 4.875%		01/23/2018.	Various		4,950,000	5,000,000	4,925,000	4,944,678	0	434	0	434	0	4,945,112	0	4,889	4,889	127,427	07/15/2024.	4FE
22541S RR 1	CSFB 2004-AR7 4A1 2004-AR7 3.514% 11/2		03/01/2018.	Paydown		212,798	212,798	213,463	213,374	0	(575)	0	(575)	0	212,798	0	0	0	1,496	11/25/2034.	1FM
233046 AF 8	DB Master Finance LLC SERIES 20171A CLAS		02/20/2018.	Paydown		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	393	11/20/2047.	2FE
24702N AU 4	DELL INTERNATIONAL LLC SYNDICATED BANK L		01/01/2018.	Tax Free Exchange		13,583,102	13,633,257	13,576,859	13,583,102	0	0	0	0	0	13,583,102	0	0	0	1,588	09/07/2023.	2FE
24702N AZ 3	DELL INTERNATIONAL LLC SYNDICATED BANK L		01/31/2018.	Redemption 100.0000		34,083	34,083	33,958	0	0	2	0	2	0	33,959	0	124	124	44,615	09/07/2023.	2FE
251563 FB 3	DEUTSCHE MORTGAGE SEC INC 2004-4- 5AR1		03/01/2018.	Paydown		15,148	15,148	14,249	14,445	0	703	0	703	0	15,148	0	0	0	89	06/25/2034.	1FM
25157F AK 0	Deutsche Mortgage Securities SERIES 2005		03/01/2018.	Paydown		70,827	70,827	68,083	68,191	0	2,636	0	2,636	0	70,827	0	0	0	432	06/26/2035.	1FM
25654# AA 0	Dodgers Tickets LLC 5.660% 03/31/30		03/31/2018.	Redemption 100.0000		433,439	433,439	433,439	433,439	0	0	0	0	0	433,439	0	0	0	24,533	03/31/2030.	2FE
25755T AH 3	Dominos Pizza Master Issuer L SERIES 201		01/25/2018.	Paydown		18,750	18,750	18,750	18,750	0	0	0	0	0	18,750	0	0	0	193	07/25/2047.	2FE
27004@ AA 5	EAGLES STADIUM INC Series A No. RA-17		01/15/2018.	Redemption 100.0000		174,373	174,373	174,373	174,373	0	0	0	0	0	174,373	0	0	0	3,993	01/15/2039.	2FE
32051D 3J 9	First Horizon Asset Sec Inc SERIES 2004-		03/01/2018.	Paydown		152,861	152,861	147,416	147,842	0	5,020	0	5,020	0	152,861	0	0	0	920	06/25/2034.	1FM

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)
361452 AA 3	GATX Rail Corp 8.100% 01/13/20	..	01/13/2018	Redemption 100.0000		318,535	318,535	318,535	318,535	0	0	0	0	0	318,535	0	0	0	12,901	01/13/2020	2FE
36804P AF 3	GATX Financial 144A 5.697% 01/02/25...	..	01/02/2018	Redemption 100.0000		61,510	61,510	61,510	61,510	0	0	0	0	0	61,510	0	0	0	1,752	01/02/2025	2FE
36877* AA 2	GENCONN ENRGY LLC No. R-28 4.730% 07/2	..	01/15/2018	Redemption 100.0000		287,595	287,595	287,595	287,595	0	0	0	0	0	287,595	0	0	0	6,802	07/25/2041	1FE
38081E AA 9	Golden Bear SERIES 20161A CLASS A 3.75	..	03/22/2018	Paydown		228,335	228,335	228,335	228,335	0	0	0	0	0	228,335	0	0	0	4,281	09/20/2047	1FE
38217V AA 8	Goodgreen Trust SERIES 20171A CLASS A	..	03/15/2018	Paydown		174,054	174,054	173,973	173,974	0	80	0	80	0	174,054	0	0	0	1,094	10/15/2052	1FE
39808C A@ 4	GRIDIRON FUNDING LLC SYNDICATED BANK LOA	..	03/31/2018	Redemption 100.0000		846,160	846,160	837,170	837,985	0	610	0	610	0	838,594	0	7,566	7,566	8,885	06/30/2024	1FE
40417Q AA 3	HERO Funding Trust SERIES 20164A CLASS A	..	03/20/2018	Paydown		197,164	197,164	196,887	196,892	0	272	0	272	0	197,164	0	0	0	1,138	09/20/2047	1FE
40417Q AC 9	HERO Funding Trust SERIES 20164A CLASS A	..	03/20/2018	Paydown		157,731	157,731	161,632	161,527	0	(3,796)	0	(3,796)	0	157,731	0	0	0	1,080	09/20/2047	1FE
416515 AU 8	Hartford Financial Svcs Group 6.300% 0..	..	03/15/2018	Maturity		4,000,000	4,000,000	3,999,880	4,000,000	0	0	0	0	0	4,000,000	0	0	0	126,000	03/15/2018	2FE
42208@ AA 8	Home Depot (HD Salem) Notes 2 and 5 6.	..	03/31/2018	Redemption 100.0000		92,998	92,998	92,998	92,998	0	0	0	0	0	92,998	0	0	0	973	11/30/2030	1
42770L AA 1	Hero Funding Trust SERIES 20151A CLASS A	..	03/20/2018	Paydown		526,657	526,657	526,419	526,441	0	216	0	216	0	526,657	0	0	0	3,437	09/20/2040	1FE
42770U AA 1	Hero Funding Trust SERIES 20152A CLASS A	..	03/20/2018	Paydown		412,255	412,255	412,208	412,211	0	44	0	44	0	412,255	0	0	0	2,766	09/20/2040	1FE
42770V AA 9	Hero Funding Trust SERIES 20161A CLASS A	..	03/20/2018	Paydown		243,774	243,774	243,752	243,753	0	21	0	21	0	243,774	0	0	0	1,688	09/20/2041	1FE
42770W AA 7	HERO Funding Trust SERIES 20162A CLASS A	..	03/20/2018	Paydown		566,700	566,700	569,056	569,003	0	(2,303)	0	(2,303)	0	566,700	0	0	0	3,639	09/20/2041	1FE
42770X AA 5	HERO Funding Trust SERIES 20163A CLASS A	..	03/20/2018	Paydown		190,996	190,996	188,847	188,862	0	2,134	0	2,134	0	190,996	0	0	0	977	09/20/2042	1FE
42770X AC 1	Hero Funding Trust SERIES 20163A CLASS A	..	03/22/2018	Paydown		233,872	233,872	239,715	239,490	0	(5,618)	0	(5,618)	0	233,872	0	0	0	1,519	09/20/2042	1FE
42771A AB 2	HERO Funding Trust SERIES 20173A CLASS A	..	03/20/2018	Paydown		311,828	311,828	319,562	319,553	0	(7,725)	0	(7,725)	0	311,828	0	0	0	2,189	09/20/2048	1FE
42771L AC 6	HERO Funding Trust SERIES 20172A CLASS A	..	03/20/2018	Paydown		161,820	161,820	165,845	165,799	0	(3,979)	0	(3,979)	0	161,820	0	0	0	1,108	09/20/2048	1FE
42771T AA 3	Hero Funding Trust SERIES 20153A CLASS A	..	03/20/2018	Paydown		554,995	554,995	555,036	555,033	0	(38)	0	(38)	0	554,995	0	0	0	4,200	09/20/2041	1FE
42809H AB 3	HESS CORP 8.125% 02/15/19	..	02/15/2018	Call 100.0000		5,000,000	5,000,000	4,983,850	4,997,534	0	255	0	255	0	4,997,788	0	2,212	2,212	203,125	02/15/2019	3FE
43739E AJ 6	HOMEBANC MORTGAGE TRUST SERIES 20042 CLA	..	03/25/2018	Paydown		260,120	260,120	233,783	235,094	0	25,026	0	25,026	0	260,120	0	0	0	1,069	12/25/2034	1FM
44416* AB 2	HUDSON TRANS LLC 4.420% 05/31/33	..	02/28/2018	Redemption 100.0000		27,000	27,000	17,550	17,550	0	0	0	0	0	17,550	0	9,450	9,450	298	05/31/2033	2Z
46186J AA 5	Invitations Home Trust 2015-SFR2 3.172.	..	01/17/2018	Paydown		42,581	42,581	41,218	41,354	0	1,227	0	1,227	0	42,581	0	0	0	104	06/17/2032	1FE
46186Y AA 2	Invitations Home Trust 2015-SFR3 3.122.	..	03/17/2018	Paydown		187,225	187,225	180,635	181,288	0	5,937	0	5,937	0	187,225	0	0	0	894	08/17/2032	1FE
46627Q BC 1	JP Morgan Chase Comm Mtg Sec REMIC Ser	..	03/01/2018	Paydown		42,429	42,429	38,385	42,261	0	168	0	168	0	42,429	0	0	0	414	06/12/2043	1FM
46630D AG 7	JP Morgan Chase Comm Mtg Trust REMIC Se	..	03/01/2018	Paydown		748,364	748,364	679,553	742,176	0	6,188	0	6,188	0	748,364	0	0	0	4,813	02/15/2051	1FM

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)
46631B AM 7	JP Morgan Chase Com Mtg Sec Co REMIC Ser	..	03/01/2018.	Paydown		0	570,089	11,972	11,972	0	0	0	0	0	11,972	0	(11,972)	(11,972)	0	06/15/2049.	1FM
46640M AA 8	JP MORGAN MORTGAGE TRUST SERIES 20133 CL	..	03/01/2018.	Paydown		193,672	193,672	193,218	193,226	0	446	0	446	0	193,672	0	0	0	917	07/25/2043.	1FM
48121@ AC 5	JRD HOLDINGS LLC Series 2014A No. RA-38	..	03/27/2018.	Redemption 100.0000		600,000	600,000	600,000	600,000	0	0	0	0	0	600,000	0	0	0	10,410	03/27/2021.	2FE
48121@ AD 3	JRD HOLDINGS LLC Series 2014B No. RB-47	..	03/27/2018.	Redemption 100.0000		429,000	429,000	429,000	429,000	0	0	0	0	0	429,000	0	0	0	8,859	03/27/2024.	2FE
485134 BK 5	Kansas City Power & Light 6.375% 03/01	..	03/01/2018.	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	159,375	03/01/2018.	2FE
49238# AA 5	Kerr-McGee BoomVang Platform Ser 2002-1	..	01/30/2018.	Redemption 100.0000		46,643	46,643	46,643	46,643	0	0	0	0	0	46,643	0	0	0	1,719	01/30/2019.	2
49238# AB 3	Kerr-McGee BoomVang Platform Ser 2002-2	..	01/30/2018.	Redemption 100.0000		46,858	46,858	46,858	46,858	0	0	0	0	0	46,858	0	0	0	1,727	01/30/2019.	2
52467@ AJ 4	Stop & Shop 7.539% 11/15/26	..	03/15/2018.	Redemption 100.0000		52,109	52,109	52,647	52,375	0	(4)	0	(4)	0	52,371	0	(263)	(263)	654	11/15/2026.	2
534187 AL 3	Lincoln National Corp 7.000% 03/15/18	..	03/15/2018.	Maturity		3,300,000	3,300,000	3,712,995	3,309,773	0	(9,773)	0	(9,773)	0	3,300,000	0	0	0	115,500	03/15/2018.	2FE
576434 CU 6	MASTR ALTERNATIVE LOANS TRUST SERIES 200	..	03/01/2018.	Paydown		337,548	337,548	353,581	351,608	0	(14,060)	0	(14,060)	0	337,548	0	0	0	2,577	03/25/2033.	1FM
581557 AX 3	McKesson Corp 7.500% 02/15/19	..	03/26/2018.	Call 100.0000		10,000,000	10,000,000	10,306,180	10,045,559	0	(9,064)	0	(9,064)	0	10,036,495	0	(36,495)	(36,495)	885,536	02/15/2019.	2FE
59025W AN 6	MERRILL LYNCH MORTGAGE TRUST SERIES 2008	..	03/01/2018.	Paydown		7,714,628	7,714,628	7,469,628	7,698,106	0	16,522	0	16,522	0	7,714,628	0	0	0	77,757	02/12/2051.	1FM
59511F AB 0	MICRON TECHNOLOGY SYNDICATED BANK LOAN	..	03/29/2018.	Redemption 100.0000		1,750	1,750	1,757	0	0	0	0	0	0	1,757	0	(7)	(7)	25	04/26/2022.	2FE
59511F AB 0	MICRON TECHNOLOGY SYNDICATED BANK LOAN	..	01/01/2018.	Tax Free Exchange		692,220	689,500	692,640	692,220	0	0	0	0	0	692,220	0	0	0	(6,521)	04/26/2022.	2FE
59524E AC 6	MID-ATLANTIC MILITARY CO 5.300% 08/01/	..	02/01/2018.	Redemption 100.0000		115,473	115,473	116,748	116,720	0	2	0	2	0	116,722	0	(1,248)	(1,248)	3,060	08/01/2050.	1FE
600544 C@ 7	Herman Miller Inc Series B 6.420% 01/0	..	01/03/2018.	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	64,200	01/03/2018.	2
61980A AC 7	Motiva Enterprises LLC 5.750% 01/15/20	..	03/15/2018.	Call 100.0000		3,345,000	3,345,000	3,338,444	3,343,355	0	155	0	155	0	3,343,510	0	1,490	1,490	262,500	01/15/2020.	2FE
64079* AB 8	Neptune Regional Transmission 6.210% 0	..	03/31/2018.	Redemption 100.0000		57,796	57,796	57,796	57,796	0	0	0	0	0	57,796	0	0	0	897	06/30/2027.	1FE
64760@ AA 2	NEW ORLEANS ENY 4.270% 08/15/32	..	03/15/2018.	Redemption 100.0000		11,792	11,792	11,792	11,792	0	0	0	0	0	11,792	0	0	0	84	08/15/2032.	1
67085K AA 0	OFFUTT AFB AMERICA FIRST 5.460% 09/01/	..	03/01/2018.	Redemption 100.0000		8,800	8,800	9,318	9,314	0	(2)	0	(2)	0	9,312	0	(511)	(511)	240	09/01/2050.	2FE
67389M AC 5	Oaks 2015-1 Series 2015-1 3.500% 04/25	..	03/01/2018.	Paydown		436,745	436,745	437,906	437,846	0	(1,101)	0	(1,101)	0	436,745	0	0	0	2,267	04/25/2046.	1FM
695156 AN 9	Packaging Corp of America 6.500% 03/15	..	03/15/2018.	Maturity		11,000,000	11,000,000	11,860,450	11,033,365	0	(33,365)	0	(33,365)	0	11,000,000	0	0	0	357,500	03/15/2018.	2FE
749685 AQ 6	RPM Inc 6.500% 02/15/18	..	02/15/2018.	Maturity		7,000,000	7,000,000	6,926,070	6,998,810	0	1,190	0	1,190	0	7,000,000	0	0	0	227,500	02/15/2018.	2FE
75973L AA 6	Renew 2017-1 SERIES 20171A CLASS A 3.6	..	03/20/2018.	Paydown		91,591	91,591	91,567	91,567	0	24	0	24	0	91,591	0	0	0	565	09/20/2052.	1FE
75974@ AA 0	RENEWABLE ENGY 4.110% 03/31/35	..	03/31/2018.	Redemption 100.0000		304,043	304,043	304,043	304,043	0	0	0	0	0	304,043	0	0	0	6,248	03/31/2035.	2FE
78512* AA 5	S&E REPLACEMENT POWER 4.120% 05/31/29	..	03/31/2018.	Redemption 100.0000		100,639	100,639	100,639	100,639	0	0	0	0	0	100,639	0	0	0	692	05/31/2029.	1FE
81744F HK 6	SEQUOIA MORTGAGE TRUST SERIES 20053 CLAS	..	03/20/2018.	Paydown		70,607	70,607	64,054	65,125	0	5,482	0	5,482	0	70,607	0	0	0	155	05/20/2035.	1FM

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)
81744Y AB 2	SEQUOIA MORTGAGE TRUST SERIES 20134 CLAS		03/01/2018	Paydown		87,202	87,202	78,212	79,438	0	7,764	0	7,764	0	87,202	0	0	0	351	04/25/2043	1FM
81745A AB 3	SEQUOIA MORTGAGE TRUST SERIES 20135 CLAS		03/01/2018	Paydown		139,411	139,411	130,966	131,976	0	7,435	0	7,435	0	139,411	0	0	0	700	05/25/2043	1FM
81745F AB 2	SEQUOIA MORTGAGE TRUST SERIES 20123 CLAS		03/01/2018	Paydown		186,625	186,625	176,944	178,173	0	8,453	0	8,453	0	186,625	0	0	0	792	07/25/2042	1FM
817565 BM 5	Service Corp Intl 7.625% 10/01/18		01/12/2018	Call 100.0000		5,000,000	5,000,000	5,115,000	5,010,435	0	(412)	0	(412)	0	5,010,023	0	(10,023)	(10,023)	298,765	10/01/2018	3FE
84474Y AA 4	SW AIRLINES 07-1 TRUST 6.150% 08/01/22		02/01/2018	Redemption 100.0000		298,305	298,305	263,572	285,239	0	422	0	422	0	285,661	0	12,644	12,644	9,173	08/01/2022	1FE
84860* AB 9	Spirits of St. Louis BB Club No. R-22		03/31/2018	Redemption 100.0000		15,878	15,878	15,878	15,878	0	0	0	0	0	15,878	0	0	0	153	03/31/2033	2FE
848609 AA 1	SPIRITS NEWCO No. R-43 5.300% 06/30/36		03/31/2018	Redemption 100.0000		26,839	26,839	26,839	26,839	0	0	0	0	0	26,839	0	0	0	356	03/31/2033	2FE
84861C AB 1	Spirit Master Funding LLC 2014-4A Class		03/01/2018	Paydown		286,886	286,886	286,187	286,184	0	702	0	702	0	286,886	0	0	0	2,219	01/20/2045	1FE
87264A AH 8	T-MOBILE USA INC 6.125% 01/15/22		01/15/2018	Call 100.0000		2,000,000	2,000,000	2,040,000	2,014,999	0	(261)	0	(261)	0	2,014,738	0	(14,738)	(14,738)	61,250	01/15/2022	3FE
87305N AV 0	TTX Ser 2004-A1 5.453% 01/02/22		01/02/2018	Redemption 100.0000		256,899	256,899	256,899	256,899	0	0	0	0	0	256,899	0	0	0	6,973	01/02/2022	1
88031V AA 7	Tenaska Gateway Partners 144A 6.052% 1		03/30/2018	Redemption 100.0000		107,886	107,886	107,886	107,886	0	0	0	0	0	107,886	0	0	0	1,632	12/30/2023	2FE
88159T AA 8	SolarCity Corporation d/b/a T SERIES 201		02/20/2018	Paydown		233,555	233,555	233,540	233,536	0	19	0	19	0	233,555	0	0	0	1,737	02/20/2048	1FE
89307# AA 7	TRANS BAY CABLE 2.930% 06/30/47		03/31/2018	Redemption 100.0000		76,560	76,560	76,560	76,560	0	0	0	0	0	76,560	0	0	0	561	06/30/2047	1FE
90783W AA 1	UNP RR CO 2006 PASS TRST 5.866% 07/02/		01/02/2018	Redemption 100.0000		815,849	815,849	804,753	810,458	0	5	0	5	0	810,464	0	5,385	5,385	23,929	07/02/2030	1FE
90931M AA 4	UNITED AIR 2016-1 A PTT 3.450% 07/07/2		01/07/2018	Redemption 100.0000		316,568	316,568	316,568	316,568	0	0	0	0	0	316,568	0	0	0	5,461	07/07/2028	1FE
911312 AH 9	United Parcel Service 5.500% 01/15/18		01/15/2018	Maturity		3,000,000	3,000,000	2,994,060	2,999,971	0	29	0	29	0	3,000,000	0	0	0	82,500	01/15/2018	1FE
91324P BJ 0	UnitedHealth Group Inc 6.000% 02/15/18		02/15/2018	Maturity		7,000,000	7,000,000	7,621,240	7,011,593	0	(11,593)	0	(11,593)	0	7,000,000	0	0	0	210,000	02/15/2018	1FE
91845# AA 2	Verizon Communications Inc Series A1 No.		03/15/2018	Redemption 100.0000		38,404	38,404	38,404	38,404	0	0	0	0	0	38,404	0	0	0	244	05/15/2035	2
92211M AC 7	VANTAGE DATA CENTERS ISSUER SERIES 20181		03/16/2018	Paydown		2,500	2,500	2,500	0	0	0	0	0	0	2,500	0	0	0	8	02/16/2043	1FE
92783# AA 4	VA INTL GATEWAY No. 62 3.930% 06/30/30		03/31/2018	Redemption 100.0000		27,335	27,335	27,335	27,335	0	0	0	0	0	27,335	0	0	0	269	06/30/2030	1FE
92922F 4M 7	WAMU Mortgage Pass-Through Cer Series 20		03/25/2018	Paydown		126,355	126,355	119,997	123,379	0	2,976	0	2,976	0	126,355	0	0	0	409	10/25/2045	1FM
95058X AE 8	WENDYS FUNDING LLC SERIES 20181A CLASS A		03/15/2018	Paydown		37,500	37,500	37,500	37,500	0	0	0	0	0	37,500	0	0	0	235	03/15/2048	2FE
958102 AL 9	Western Digital Corp 10.500% 04/01/24		03/01/2018	Call 100.0000		5,000,000	5,000,000	5,756,250	5,592,532	0	(24,836)	0	(24,836)	0	5,567,696	0	(567,696)	(567,696)	1,024,750	04/01/2024	3FE
95829T AA 3	WESTERN GROUP HOUSING LP 6.750% 03/15/		03/15/2018	Redemption 100.0000		13,144	13,144	18,157	18,095	0	(9)	0	(9)	0	18,086	0	(4,942)	(4,942)	444	03/15/2057	1FE
96038# AA 8	WESTIN 4.453% 07/15/47		03/15/2018	Redemption 100.0000		12,694	12,694	12,694	12,694	0	0	0	0	0	12,694	0	0	0	94	07/15/2047	1FE
96928* FP 7	KRAFT FOODS GRP 4.470% 01/15/35		03/15/2018	Redemption 100.0000		117,893	117,893	117,893	117,893	0	0	0	0	0	117,893	0	0	0	879	01/15/2035	2
97314@ AA 3	WIND ENERGY TRANSMISSION TEXAS No. 33		03/31/2018	Redemption 100.0000		111,111	111,111	111,111	111,111	0	0	0	0	0	111,111	0	0	0	1,019	12/18/2034	1
97652P AA 9	Winwater Mortgage Loan Trust SERIES 2014		03/01/2018	Paydown		55,850	55,850	57,823	57,502	0	(1,652)	0	(1,652)	0	55,850	0	0	0	275	06/20/2044	1FM

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)
97653B AC 5	WINWATER Mortgage Loan Trust Series 2015	..	03/01/2018.	Paydown		382,743	382,743	383,700	383,576	0	(833)	0	(833)	0	382,743	0	0	0	2,731	08/20/2034.	1FM
988498 AC 5	Yum Brands Inc 6.250% 03/15/18	..	03/15/2018.	Maturity		8,000,000	8,000,000	7,967,360	7,999,139	0	861	0	861	0	8,000,000	0	0	0	250,000	03/15/2018.	4FE
136385 AN 1	Canadian Natural Resources 5.900% 02/0	A	02/01/2018.	Maturity		5,000,000	5,000,000	4,983,750	4,999,824	0	176	0	176	0	5,000,000	0	0	0	147,500	02/01/2018.	2FE
87425E AM 5	REPSOL OIL & GAS CANADA 3.750% 02/01/2	A	01/17/2018.	Call 100.0000		14,275,000	14,275,000	13,739,337	14,077,454	0	2,591	0	2,591	0	14,080,045	0	194,955	194,955	856,524	02/01/2021.	2FE
87951Y AS 0	TELESAT CANADA INC SYNDICATED BANK LOAN	..	03/29/2018.	Redemption 100.0000		17,346	17,346	17,563	17,501	0	(6)	0	(6)	0	17,496	0	(150)	(150)	204	11/17/2023.	3FE
89346D AC 1	Transalta Corp 6.650% 05/15/18	A	03/15/2018.	Call 100.0000		10,000,000	10,000,000	9,558,150	9,975,915	0	13,121	0	13,121	0	9,989,036	0	10,964	10,964	312,200	05/15/2018.	2FE
033287 AV 5	ANCHORAGE CAPITAL CLO LTD SERIES 20144A	D	01/28/2018.	Redemption 100.0000		14,700,000	14,700,000	14,700,000	14,700,000	0	0	0	0	0	14,700,000	0	0	0	113,629	07/28/2026.	1FE
053635 AG 3	Avery Point CLO Ltd SERIES 20132A CLASS	D	03/26/2018.	Redemption 100.0000		6,000,000	6,000,000	5,947,500	5,955,750	0	1,007	0	1,007	0	5,956,757	0	43,243	43,243	113,706	07/17/2025.	1FE
11102A AA 9	British Telecom PLC 5.950% 01/15/18	D	01/15/2018.	Maturity		13,000,000	13,000,000	13,168,250	13,001,351	0	(1,351)	0	(1,351)	0	13,000,000	0	0	0	386,750	01/15/2018.	2FE
12518X AA 5	CENT CLO LP 13-19A 3.097% 10/29/25	D	01/29/2018.	Paydown		175,812	175,812	171,978	172,694	0	3,118	0	3,118	0	175,812	0	0	0	1,203	10/29/2025.	1FE
204384 AB 7	CGG VERITAS 6.500% 06/01/21	D	02/21/2018.	Taxable Exchange		3,427,852	5,500,000	2,557,500	2,557,500	0	0	0	0	0	2,557,500	0	870,352	870,352	0	06/01/2021.	6FE
22541H CC 4	CREDIT SUISSE NEW YORK 6.000% 02/15/18	D	02/15/2018.	Maturity		2,500,000	2,500,000	2,251,625	2,495,445	0	4,555	0	4,555	0	2,500,000	0	0	0	75,000	02/15/2018.	2FE
38137D AA 5	GOLDENTREE LOAN OPPORTUNITIES 2013-7A	D	01/25/2018.	Paydown		4,515,413	4,515,413	4,393,496	4,417,813	0	97,600	0	97,600	0	4,515,413	0	0	0	29,049	04/25/2025.	1FE
716599 AD 7	Petroleum Geo Services 7.375% 12/15/20	D	01/30/2018.	Jefferies & Co.		729,725	722,500	733,294	729,831	0	(303)	0	(303)	0	729,528	0	197	197	6,809	12/15/2020.	5FE
F8493@ AD 1	SODEXO Series A Note RA-19 4.240% 03/2	D	03/29/2018.	Maturity		2,950,000	2,950,000	2,950,000	2,950,000	0	0	0	0	0	2,950,000	0	0	0	62,540	03/29/2018.	1
3899999.	Total - Bonds - Industrial and Miscellaneous					271,980,703	274,714,662	271,852,695	271,235,457	0	105,902	0	105,902	0	271,429,177	0	551,528	551,528	8,883,267	XXX	XXX
8399997.	Total - Bonds - Part 4					327,558,447	330,292,406	327,965,036	325,924,256	0	(355,152)	0	(355,152)	0	327,047,682	0	510,767	510,767	9,245,552	XXX	XXX
8399999.	Total - Bonds					327,558,447	330,292,406	327,965,036	325,924,256	0	(355,152)	0	(355,152)	0	327,047,682	0	510,767	510,767	9,245,552	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
88642R 13 3	TIDEWATER INC WARRANTS	..	01/26/2018.	Miller Tabek	9,153.000	244,837	XXX	219,947	214,180	5,766	0	0	5,766	0	219,947	0	24,891	24,891	0	XXX	L
000000 00 0	CGG SA	B	02/21/2018.	9936200 NLV Financial	1,601,266.000	3,107,852	XXX	3,107,852	0	0	0	0	0	0	3,107,852	0	0	0	0	XXX	L
000000 00 0	CGG SA WARRANTS	B	02/21/2018.	9936200 NLV Financial	404,666.000	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	L
9099999.	Total - Common Stocks - Industrial and Miscellaneous					3,352,689	XXX	3,327,799	214,180	5,766	0	0	5,766	0	3,327,799	0	24,891	24,891	0	XXX	XXX
9799997.	Total - Common Stocks - Part 4					3,352,689	XXX	3,327,799	214,180	5,766	0	0	5,766	0	3,327,799	0	24,891	24,891	0	XXX	XXX
9799999.	Total - Common Stocks					3,352,689	XXX	3,327,799	214,180	5,766	0	0	5,766	0	3,327,799	0	24,891	24,891	0	XXX	XXX
9899999.	Total - Preferred and Common Stocks					3,352,689	XXX	3,327,799	214,180	5,766	0	0	5,766	0	3,327,799	0	24,891	24,891	0	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					330,911,136	XXX	331,292,835	326,138,436	5,766	(355,152)	0	(349,386)	0	330,375,481	0	535,658	535,658	9,245,552	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central Clearinghouse	5 Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 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 9RRBS0AE	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	04/07/2017	04/06/2018	4,126	3,839,872	1,365.0000	404,802	0	0	680,615		680,615	(78,996)	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	2,999,885	1,345.0000	759,475	0	0	1,647,411		1,647,411	(161,635)	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	2,079,434	1,380.0000	214,370	0	0	382,103		382,103	(52,121)	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	3,900,198	1,400.0000	287,130	0	0	453,991		453,991	(70,060)	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	3,609,848	1,397.0000	339,490	0	0	561,051		561,051	(81,248)	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	3,119,529	1,383.0000	764,660	0	0	1,400,506		1,400,506	(157,898)	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	3,139,390	1,367.0000	251,770	0	0	509,888		509,888	(46,279)	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	4,500,573	1,382.0000	374,510	0	0	707,503		707,503	(69,765)	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	2,209,532	1,397.0000	229,415	0	0	406,903		406,903	(44,440)	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	2,869,162	1,418.0000	663,765	0	0	1,057,684		1,057,684	(113,720)	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	3,149,734	1,399.0000	311,015	0	0	559,257		559,257	(50,039)	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	4,180,317	1,425.0000	315,520	0	0	493,581		493,581	(55,186)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0BA	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	07/07/2017	07/06/2018	3,023	2,909,551	1,416.0000	256,955	0	0	433,778		433,778	(37,832)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0BC	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	07/14/2017	07/13/2018	7,888	3,660,637	1,429.0000	670,480	0	0	1,064,228		1,064,228	(95,041)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0AO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/21/2017	07/20/2018	3,252	2,919,063	1,436.0000	260,160	0	0	429,241		429,241	(36,471)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0AG	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	07/28/2017	07/27/2018	3,652	4,019,079	1,429.0000	310,420	0	0	505,856		505,856	(40,406)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RDBS0AU	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank	7LTWFZYICNSX8D621K86	08/07/2017	08/07/2018	4,335	4,460,292	1,414.0000	368,475	0	0	664,072		664,072	(43,353)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0AI	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	08/14/2017	08/14/2018	7,021	3,569,434	1,394.0000	596,785	0	0	1,198,108		1,198,108	(76,593)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0BE	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	08/21/2017	08/21/2018	2,830	2,279,609	1,357.0000	240,550	0	0	578,697		578,697	(24,014)	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	4,029,200	1,382.0000	306,850	0	0	664,194		664,194	(31,299)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0BG	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	09/07/2017	09/07/2018	3,017	2,409,908	1,399.0000	256,445	0	0	522,731		522,731	(24,366)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0BI	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	09/14/2017	09/14/2018	6,624	2,909,891	1,425.0000	529,920	0	0	1,020,347		1,020,347	(62,193)	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Russell 2000 OTC Call Option 9RDBS0AW	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	09/21/2017	09/21/2018	2,666	2,120,056	1,444.0000	226,610	0	0	377,367		377,367	(20,444)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0BK	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	09/28/2017	09/28/2018	3,264	3,199,410	1,489.0000	261,120	0	0	366,497		366,497	(29,176)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RDBS0AY	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	10/06/2017	10/05/2018	3,503	4,199,922	1,510.0000	280,240	0	0	352,732		352,732	(24,327)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0BM	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	10/13/2017	10/12/2018	6,628	2,979,775	1,503.0000	530,240	0	0	706,713		706,713	(55,334)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RDBS0BA	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	10/20/2017	10/19/2018	2,392	2,090,311	1,509.0000	191,360	0	0	250,482		250,482	(15,287)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0AM	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	10/27/2017	10/26/2018	3,799	3,820,575	1,508.0000	303,920	0	0	406,678		406,678	(23,694)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RDBS0BC	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	11/07/2017	11/07/2018	3,347	3,400,428	1,479.0000	267,760	0	0	431,529		431,529	(19,466)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0BO	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	11/14/2017	11/14/2018	6,471	2,201,005	1,471.0000	517,680	0	0	875,146		875,146	(46,587)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0AQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/21/2017	11/21/2018	1,903	1,520,409	1,519.0000	152,240	0	0	201,994		201,994	(12,856)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0BQ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	11/28/2017	11/28/2018	3,352	4,050,029	1,536.0000	268,160	0	0	327,305		327,305	(16,993)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCSS0AK	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/07/2017	12/07/2018	2,946	2,519,419	1,520.0000	250,410	0	0	319,697		319,697	(15,020)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0BS	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	12/14/2017	12/14/2018	7,412	3,019,928	1,507.0000	630,020	0	0	884,467		884,467	(35,533)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0AO	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/21/2017	12/21/2018	2,967	2,320,665	1,547.0000	237,360	0	0	286,312		286,312	(18,161)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0AS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/28/2017	12/28/2018	2,402	1,940,809	1,549.0000	192,160	0	0	233,560		233,560	(13,530)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0AQ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	01/05/2018	01/07/2019	2,237	1,680,131	1,560.0000	0	178,960	0	211,447		211,447	32,487	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0BU	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	01/12/2018	01/14/2019	5,427	1,639,729	1,592.0000	0	434,160	0	426,354		426,354	(7,806)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RDBS0BE	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	01/19/2018	01/21/2019	933	680,590	1,598.0000	0	79,305	0	72,471		72,471	(6,834)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0BW	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	01/26/2018	01/28/2019	1,399	1,159,411	1,608.0000	0	118,915	0	103,379		103,379	(15,536)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0AS	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	02/07/2018	02/07/2019	1,194	1,020,896	1,508.0000	0	101,490	0	155,911		155,911	54,421	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0AU	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	02/14/2018	02/14/2019	6,412	2,280,106	1,522.0000	0	577,080	0	790,408		790,408	213,328	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0AU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/21/2018	02/21/2019	1,293	1,063,818	1,581.0000	0	109,905	0	152,884		152,884	42,979	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCSS0AM	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	02/28/2018	02/28/2019	1,759	1,910,224	1,512.0000	0	149,515	0	232,058		232,058	82,543	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 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)
Russell 2000 OTC Call Option 9RRBS0AW	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	03/07/2018	03/07/2019	2,172	2,470,438	1,575.0000	0	184,620	0	215,248		215,248	30,628	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0BY	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	03/14/2018	03/14/2019	5,605	2,289,328	1,584.0000	0	448,400	0	532,719		532,719	84,319	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0AY	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	03/21/2018	03/21/2019	1,881	2,301,040	1,579.0000	0	188,100	0	185,106		185,106	(2,994)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RDBS0BG	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	03/28/2018	03/28/2019	4,223	5,449,934	1,513.0000	0	358,955	0	581,872		581,872	222,917	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	10,859,039	2,356.0000	1,094,610	0	0	2,839,908		2,839,908	(428,535)	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	8,279,723	2,356.0000	673,420	0	0	1,747,153		1,747,153	(263,641)	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	2,110,564	2,356.0000	137,277	0	0	423,089		423,089	30,192	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	9,208,668	2,329.0000	2,963,290	0	0	8,395,159		8,395,159	(1,156,425)	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	810,475	2,329.0000	93,804	0	0	316,206		316,206	18,604	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	7,899,798	2,329.0000	593,670	0	0	1,681,899		1,681,899	(231,680)	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	17,579,945	2,349.0000	3,283,660	0	0	7,626,930		7,626,930	(1,161,128)	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	50,311,288	2,349.0000	6,342,323	0	0	14,731,259		14,731,259	(2,242,695)	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	8,279,132	2,349.0000	4,496,682	0	0	10,444,406		10,444,406	(1,590,062)	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	69,229,986	2,349.0000	5,574,378	0	0	13,027,153		13,027,153	(1,955,346)	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	3,299,909	2,349.0000	1,033,680	0	0	2,413,879		2,413,879	(365,771)	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	98,645	2,349.0000	2,909,336	0	0	6,799,031		6,799,031	(1,020,519)	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	53,430,349	2,349.0000	4,727,608	0	0	11,048,277		11,048,277	(1,658,321)	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	12,441,011	2,349.0000	1,229,092	0	0	4,115,255		4,115,255	248,106	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	4,229,991	2,349.0000	227,142	0	0	527,581		527,581	(80,319)	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	21,798,741	2,384.0000	1,762,420	0	0	4,212,703		4,212,703	(687,402)	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	5,738,769	2,384.0000	200,866	0	0	621,386		621,386	41,370	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	1,859,450	2,399.0000	114,502	0	0	335,549		335,549	21,157	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central Clearinghouse	5 Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 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)
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	8,229,565	2,399.0000	1,005,400	0	0	2,310,083		2,310,083	(378,171)	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	5,868,663	2,399.0000	464,420	0	0	1,067,086		1,067,086	(174,687)	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	889,415	2,391.0000	77,845	0	0	233,732		233,732	13,018	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0AQ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	05/12/2017	05/14/2018	24,928	7,481,126	2,391.0000	2,742,080	0	0	6,598,351		6,598,351	(980,281)	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	7,390,272	2,391.0000	574,640	0	0	1,382,774		1,382,774	(205,431)	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	4,239,479	2,382.0000	233,589	0	0	490,517		490,517	(64,720)	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	2,319,805	2,382.0000	962,572	0	0	2,021,315		2,021,315	(266,698)	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	250,082	2,382.0000	2,516,860	0	0	5,285,180		5,285,180	(697,341)	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	57,971,308	2,382.0000	5,658,638	0	0	11,895,054		11,895,054	(1,599,564)	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	25,498,801	2,382.0000	8,655,931	0	0	18,176,676		18,176,676	(2,398,280)	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	74,860,156	2,382.0000	4,910,889	0	0	10,323,208		10,323,208	(1,388,193)	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	12,530,282	2,382.0000	3,141,121	0	0	6,596,072		6,596,072	(870,304)	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	12,830,380	2,382.0000	1,265,089	0	0	3,946,917		3,946,917	200,520	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	22,870,568	2,416.0000	1,558,150	0	0	3,524,267		3,524,267	(501,726)	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	5,590,207	2,416.0000	191,995	0	0	546,395		546,395	30,491	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	10,280,017	2,433.0000	1,133,880	0	0	2,447,057		2,447,057	(336,273)	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	7,832,278	2,433.0000	684,970	0	0	1,478,252		1,478,252	(203,141)	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	1,540,178	2,433.0000	100,443	0	0	255,575		255,575	13,451	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	5,180,580	2,438.0000	487,300	0	0	1,047,875		1,047,875	(135,342)	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	1,950,336	2,438.0000	123,749	0	0	304,655		304,655	14,510	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	8,011,005	2,438.0000	2,679,270	0	0	5,761,418		5,761,418	(744,136)	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	12,180,486	2,436.0000	1,263,007	0	0	3,305,625		3,305,625	140,672	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SRBS0AY	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	06/21/2017	06/21/2018	66,636	27,361,643	2,436.0000	8,715,322	0	0	16,080,614		16,080,614	(2,014,133)	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	12,881,941	2,436.0000	3,238,360	0	0	5,975,089		5,975,089	(748,393)	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	51,427,905	2,436.0000	5,547,065	0	0	10,242,499		10,242,499	(1,268,577)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0BA	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	06/21/2017	06/21/2018	39,033	74,539,408	2,436.0000	5,105,126	0	0	9,419,452		9,419,452	(1,179,807)	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	141,265	2,436.0000	2,857,369	0	0	5,276,051		5,276,051	(653,461)	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	4,009,014	2,436.0000	215,280	0	0	397,213		397,213	(49,752)	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	2,369,849	2,436.0000	938,680	0	0	1,731,955		1,731,955	(216,931)	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	6,340,913	2,441.0000	206,575	0	0	556,490		556,490	22,965	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	25,539,380	2,441.0000	1,920,820	0	0	4,199,854		4,199,854	(500,774)	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	2,228,740	2,425.0000	152,722	0	0	440,803		440,803	14,617	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	14,788,748	2,425.0000	1,260,930	0	0	2,956,515		2,956,515	(320,871)	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	3,092,105	2,425.0000	343,860	0	0	806,252		806,252	(87,503)	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	1,460,806	2,459.0000	95,258	0	0	249,006		249,006	8,662	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	8,140,184	2,459.0000	666,050	0	0	1,397,403		1,397,403	(172,362)	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	10,257,615	2,459.0000	2,602,710	0	0	5,454,898		5,454,898	(659,163)	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	76,661,103	2,473.0000	4,986,134	0	0	8,937,646		8,937,646	(924,425)	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	15,569,584	2,473.0000	5,032,675	0	0	9,021,071		9,021,071	(933,054)	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	2,309,352	2,473.0000	958,843	0	0	1,720,523		1,720,523	(182,198)	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	46,550,511	2,473.0000	4,820,113	0	0	8,640,053		8,640,053	(893,645)	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	12,281,106	2,473.0000	1,082,204	0	0	2,724,313		2,724,313	86,346	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	5,560,742	2,473.0000	281,372	0	0	501,803		501,803	(54,173)	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	13,047,594	2,473.0000	4,652,090	0	0	8,338,873		8,338,873	(862,494)	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central	5 Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 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)
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	341,211	2,473.0000	3,402,867	0	0	6,106,017		6,106,017	(646,609)	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	6,551,065	2,472.0000	222,495	0	0	557,214		557,214	10,155	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	27,450,198	2,472.0000	1,702,030	0	0	3,524,270		3,524,270	(351,198)	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	3,270,588	2,472.0000	413,820	0	0	856,867		856,867	(85,388)	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	2,530,528	2,481.0000	131,837	0	0	325,094		325,094	5,339	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	7,249,219	2,481.0000	683,210	0	0	1,404,823		1,404,823	(131,558)	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	15,669,428	2,481.0000	1,554,960	0	0	3,193,469		3,193,469	(296,416)	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	7,570,129	2,466.0000	592,020	0	0	1,286,326		1,286,326	(106,763)	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	1,920,889	2,466.0000	116,382	0	0	289,595		289,595	3,662	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	11,589,448	2,466.0000	2,391,070	0	0	5,195,256		5,195,256	(431,200)	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	41,282	2,428.0000	2,496,396	0	0	5,194,161		5,194,161	(404,640)	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	3,839,253	2,428.0000	207,902	0	0	432,573		432,573	(33,699)	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	15,670,272	2,428.0000	848,570	0	0	1,754,801		1,754,801	(140,228)	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	41,381,853	2,428.0000	4,174,599	0	0	8,685,938		8,685,938	(676,660)	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	87,129,916	2,428.0000	5,870,555	0	0	12,214,652		12,214,652	(951,557)	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	8,409,445	2,428.0000	2,925,744	0	0	6,050,296		6,050,296	(483,487)	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	19,749,933	2,428.0000	7,362,948	0	0	15,226,221		15,226,221	(1,216,746)	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	14,048,120	2,428.0000	1,382,698	0	0	4,150,622		4,150,622	43,113	0	0	0	0		0001
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	900,925	2,428.0000	21,736	0	0	33,820		33,820	(19,931)	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	5,311,334	2,444.0000	202,967	0	0	583,157		583,157	3,984	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	24,579,277	2,444.0000	1,870,770	0	0	4,453,921		4,453,921	(325,987)	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	1,449,479	2,465.0000	106,865	0	0	272,569		272,569	(394)	0	0	0	0		0001

Statement as of March 31, 2018 of the **Life Insurance Company of the Southwest**

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 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)
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	4,769,969	2,465.0000	485,100	0	0	1,096,260		1,096,260	(78,922)	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	13,789,769	2,465.0000	1,223,530	0	0	2,765,011		2,765,011	(199,060)	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	11,949,029	2,496.0000	2,273,480	0	0	4,710,029		4,710,029	(318,012)	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	1,761,908	2,496.0000	105,784	0	0	236,017		236,017	(2,982)	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	3,299,210	2,496.0000	491,040	0	0	1,018,364		1,018,364	(71,188)	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	4,171,001	2,501.0000	220,643	0	0	377,131		377,131	(25,968)	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	77,361,062	2,501.0000	5,104,817	0	0	8,769,809		8,769,809	(565,552)	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	14,711,030	2,501.0000	778,203	0	0	1,338,310		1,338,310	(89,490)	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	12,790,569	2,501.0000	4,054,250	0	0	6,964,988		6,964,988	(449,162)	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	12,020,384	2,501.0000	1,084,194	0	0	2,534,881		2,534,881	(56,525)	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	210,050	2,501.0000	2,889,392	0	0	4,938,655		4,938,655	(340,055)	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	8,279,487	2,501.0000	3,044,292	0	0	5,235,402		5,235,402	(350,081)	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	52,019,982	2,501.0000	5,327,974	0	0	9,162,750		9,162,750	(612,695)	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	5,508,822	2,501.0000	3,093,500	0	0	5,314,471		5,314,471	(342,722)	0	0	0	0		0001
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	5,800,749	2,510.0000	206,453	0	0	447,923		447,923	(14,684)	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	21,940,434	2,510.0000	1,566,900	0	0	3,459,919		3,459,919	(276,726)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0FE	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	10/06/2017	10/05/2018	4,146	3,910,672	2,549.0000	414,600	0	0	815,677		815,677	(48,107)	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBS0AG	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	10/06/2017	10/05/2018	10,497	12,170,501	2,549.0000	1,049,700	0	0	2,061,136		2,061,136	(122,623)	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBA0AF	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	10/06/2017	10/05/2018	1,848	1,830,419	2,549.0000	119,196	0	0	206,669		206,669	(15,351)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0BE	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	10/13/2017	10/12/2018	26,837	16,110,503	2,553.0000	2,683,700	0	0	5,287,428		5,287,428	(295,740)	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBA0AG	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	10/13/2017	10/12/2018	1,500	1,248,500	2,553.0000	96,133	0	0	166,814		166,814	(13,843)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0FG	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	10/20/2017	10/19/2018	27,310	79,832	2,575.0000	3,607,924	0	0	5,026,169		5,026,169	(243,832)	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SBCS0CC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/20/2017	10/19/2018	50,008	12,471,742	2,575.0000	6,606,557	0	0	9,193,926		9,193,926	(424,520)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0CE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/20/2017	10/19/2018	41,239	75,930,067	2,575.0000	5,448,084	0	0	7,581,753		7,581,753	(350,079)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0BG	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	10/20/2017	10/19/2018	1,716	4,419,060	2,575.0000	226,701	0	0	315,580		315,580	(15,721)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0CA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/20/2017	10/19/2018	27,112	12,569,600	2,575.0000	3,581,766	0	0	4,984,517		4,984,517	(230,155)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0BA	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	10/20/2017	10/19/2018	17,999	12,051,983	2,575.0000	1,128,717	0	0	1,727,233		1,727,233	(201,278)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0FK	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	10/20/2017	10/19/2018	50,792	70,990,814	2,575.0000	6,710,131	0	0	9,347,828		9,347,828	(453,487)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0FI	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	10/20/2017	10/19/2018	5,231	51,504	2,575.0000	691,067	0	0	962,720		962,720	(46,704)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0BB	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	10/27/2017	10/26/2018	3,495	5,910,650	2,581.0000	224,344	0	0	329,324		329,324	(41,952)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0BI	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	10/27/2017	10/26/2018	13,886	19,621,294	2,581.0000	1,388,600	0	0	2,545,484		2,545,484	(115,833)	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBS0AI	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	11/07/2017	11/07/2018	9,909	11,251,150	2,591.0000	990,900	0	0	1,772,108		1,772,108	(103,196)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0FM	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	11/07/2017	11/07/2018	5,288	4,580,252	2,591.0000	528,800	0	0	947,543		947,543	(54,692)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0BC	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	11/07/2017	11/07/2018	2,189	1,771,998	2,591.0000	146,597	0	0	199,628		199,628	(29,240)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSA0AP	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/14/2017	11/14/2018	1,567	1,361,643	2,579.0000	116,381	0	0	159,734		159,734	(21,130)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0FO	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	11/14/2017	11/14/2018	27,213	13,028,451	2,579.0000	2,721,300	0	0	5,210,269		5,210,269	(182,189)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0BM	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	11/21/2017	11/21/2018	24,167	101,362	2,599.0000	3,398,122	0	0	4,341,818		4,341,818	(129,838)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0CG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/21/2017	11/21/2018	48,291	16,748,149	2,599.0000	6,790,198	0	0	8,673,306		8,673,306	(228,370)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0FQ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	11/21/2017	11/21/2018	5,340	98,763	2,599.0000	750,857	0	0	960,094		960,094	(27,482)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0BD	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	11/21/2017	11/21/2018	18,857	12,111,480	2,599.0000	1,317,916	0	0	1,715,606		1,715,606	(272,690)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0FU	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	11/21/2017	11/21/2018	40,742	70,810,572	2,599.0000	5,728,733	0	0	7,325,119		7,325,119	(209,678)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0BK	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	11/21/2017	11/21/2018	1,693	4,400,158	2,599.0000	238,053	0	0	304,163		304,163	(9,096)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0FW	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	11/21/2017	11/21/2018	45,767	66,930,221	2,599.0000	6,435,298	0	0	8,228,577		8,228,577	(235,539)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0FS	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	11/21/2017	11/21/2018	23,455	7,570,974	2,599.0000	3,298,008	0	0	4,217,040		4,217,040	(120,710)	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMLS0FY	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	11/28/2017	11/28/2018	11,766	16,358,578	2,627.0000	1,176,600	0	0	1,936,901		1,936,901	(39,773)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0BE	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	11/28/2017	11/28/2018	3,156	6,050,073	2,627.0000	219,721	0	0	237,980		237,980	(48,793)	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBS0AK	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	12/07/2017	12/07/2018	12,840	15,109,895	2,637.0000	1,412,400	0	0	2,088,484		2,088,484	(33,590)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSA0AQ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/07/2017	12/07/2018	1,612	1,421,332	2,637.0000	119,449	0	0	116,797		116,797	(25,656)	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBA0AH	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	12/14/2017	12/14/2018	1,580	1,280,921	2,652.0000	116,489	0	0	105,709		105,709	(25,431)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0GA	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	12/14/2017	12/14/2018	29,159	15,100,545	2,652.0000	3,207,490	0	0	4,512,246		4,512,246	(38,935)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0BO	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/21/2017	12/21/2018	1,870	5,020,146	2,685.0000	272,590	0	0	260,209		260,209	737	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0BU	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/21/2017	12/21/2018	24,224	6,689,948	2,685.0000	3,531,132	0	0	3,370,755		3,370,755	9,546	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0BF	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	12/21/2017	12/21/2018	18,137	11,989,290	2,685.0000	1,322,006	0	0	972,236		972,236	(286,450)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0BS	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/21/2017	12/21/2018	5,543	99,329	2,685.0000	808,003	0	0	771,305		771,305	2,184	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0BY	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/21/2017	12/21/2018	37,067	69,200,161	2,685.0000	5,403,257	0	0	5,157,850		5,157,850	14,607	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0BW	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/21/2017	12/21/2018	46,831	17,210,778	2,685.0000	6,826,555	0	0	6,516,505		6,516,505	18,455	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0BQ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/21/2017	12/21/2018	29,826	10,738	2,685.0000	4,347,736	0	0	4,150,270		4,150,270	11,754	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0CA	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/21/2017	12/21/2018	48,153	70,539,761	2,685.0000	7,019,263	0	0	6,700,461		6,700,461	18,976	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBA0AI	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	12/28/2017	12/28/2018	3,405	6,611,348	2,688.0000	246,135	0	0	185,087		185,087	(54,631)	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBM0AC	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	12/28/2017	12/28/2018	625	1,058,891	2,688.0000	31,080	0	0	7,013		7,013	(24,147)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0CI	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/28/2017	12/28/2018	11,535	15,711,359	2,688.0000	1,153,500	0	0	1,618,101		1,618,101	14,722	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSA0AR	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/05/2018	01/07/2019	1,327	619,952	2,743.0000	0	95,730	0	48,337		48,337	(47,392)	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBM0AD	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	01/05/2018	01/07/2019	813	219,452	2,743.0000	0	50,621	0	30,940		30,940	(19,681)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0GC	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	01/05/2018	01/07/2019	8,264	9,639,429	2,743.0000	0	826,400	0	947,978		947,978	121,578	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLM0AA	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	01/12/2018	01/14/2019	474	671,484	2,786.0000	0	28,644	0	6,601		6,601	(22,043)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSA0AS	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/12/2018	01/14/2019	825	409,577	2,786.0000	0	61,372	0	21,847		21,847	(39,525)	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 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)
S&P 500 OTC Call Option 9SMLS0GE	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	01/12/2018	01/14/2019	20,250	9,300,469	2,786.0000	0	2,025,000	0	1,926,125	...	1,926,125	(98,875)	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBS0AQ	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	01/19/2018	01/21/2019	56,072	76,968,496	2,810.0000	0	8,840,312	0	4,779,187	...	4,779,187	(4,061,124)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0GG	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	01/19/2018	01/21/2019	5,747	19,672	2,810.0000	0	906,072	0	490,791	...	490,791	(415,281)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0CK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/19/2018	01/21/2019	23,773	66,809,262	2,810.0000	0	3,748,051	0	2,028,081	...	2,028,081	(1,719,970)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0CO	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/19/2018	01/21/2019	2,452	6,890,856	2,810.0000	0	386,582	0	208,120	...	208,120	(178,462)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0BG	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	01/19/2018	01/21/2019	15,948	9,869,774	2,810.0000	0	1,254,470	0	362,024	...	362,024	(892,446)	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBS0AM	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	01/19/2018	01/21/2019	12,782	11,100,685	2,810.0000	0	2,015,210	0	1,089,449	...	1,089,449	(925,761)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0CQ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/19/2018	01/21/2019	35,687	100,291,176	2,810.0000	0	5,626,412	0	3,029,031	...	3,029,031	(2,597,381)	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBS0AO	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	01/19/2018	01/21/2019	47,354	58,299,674	2,810.0000	0	7,465,832	0	4,036,126	...	4,036,126	(3,429,706)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0BH	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	01/26/2018	01/28/2019	2,614	5,320,555	2,873.0000	0	215,446	0	36,179	...	36,179	(179,267)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0CM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/26/2018	01/28/2019	6,293	7,478,081	2,873.0000	0	629,300	0	405,715	...	405,715	(223,585)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0BI	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	02/07/2018	02/07/2019	1,656	960,034	2,682.0000	0	170,088	0	109,910	...	109,910	(60,177)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0AB	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	02/07/2018	02/07/2019	809	1,499,048	2,682.0000	0	44,485	0	50,401	...	50,401	5,916	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0GI	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	02/07/2018	02/07/2019	9,200	9,691,519	2,682.0000	0	920,000	0	1,439,329	...	1,439,329	519,329	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBA0AJ	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	02/14/2018	02/14/2019	1,312	1,319,630	2,699.0000	0	134,520	0	81,481	...	81,481	(53,039)	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBS0AS	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	02/14/2018	02/14/2019	24,642	12,748,328	2,699.0000	0	2,710,620	0	3,641,912	...	3,641,912	931,292	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBS0AU	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	02/21/2018	02/21/2019	26,505	8,104	2,701.0000	0	3,975,750	0	3,946,398	...	3,946,398	(29,353)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0CW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/21/2018	02/21/2019	49,561	77,590,302	2,701.0000	0	5,451,710	0	7,385,952	...	7,385,952	1,934,242	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0CO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/21/2018	02/21/2019	5,675	18,909	2,701.0000	0	624,250	0	845,731	...	845,731	221,481	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0GK	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	02/21/2018	02/21/2019	1,651	4,459,896	2,701.0000	0	298,813	0	246,302	...	246,302	(52,511)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0BJ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	02/21/2018	02/21/2019	16,225	9,668,060	2,701.0000	0	1,696,811	0	1,028,251	...	1,028,251	(668,560)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0CS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/21/2018	02/21/2019	5,808	10,470,355	2,701.0000	0	638,880	0	865,552	...	865,552	226,672	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 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)
S&P 500 OTC Call Option 9SBCS0CU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/21/2018	02/21/2019	66,171	56,679,306	2,701.0000	0	7,278,810	0	9,861,298		9,861,298	2,582,488	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0CQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/21/2018	02/21/2019	22,537	1,040,012	2,701.0000	0	2,479,070	0	3,358,633		3,358,633	879,563	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBA0AK	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	02/28/2018	02/28/2019	2,672	5,631,197	2,714.0000	0	266,800	0	161,982		161,982	(104,818)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0GM	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	02/28/2018	02/28/2019	7,307	11,069,713	2,714.0000	0	803,770	0	1,068,552		1,068,552	264,782	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0CC	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	03/07/2018	03/07/2019	7,808	10,950,829	2,727.0000	0	780,800	0	1,091,399		1,091,399	310,599	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBA0AL	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	03/07/2018	03/07/2019	1,177	929,839	2,727.0000	0	120,696	0	68,625		68,625	(52,071)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0BK	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	03/14/2018	03/14/2019	1,124	731,362	2,749.0000	0	114,682	0	59,402		59,402	(55,279)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0GO	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	03/14/2018	03/14/2019	24,561	13,730,903	2,749.0000	0	2,456,100	0	3,192,055		3,192,055	735,955	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0DA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/21/2018	03/21/2019	1,715	4,650,960	2,712.0000	0	318,819	0	263,160		263,160	(55,659)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0GQ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	03/21/2018	03/21/2019	30,757	170,852	2,712.0000	0	5,717,726	0	4,724,470		4,724,470	(993,257)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0GW	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	03/21/2018	03/21/2019	4,034	10,091,092	2,712.0000	0	749,921	0	619,648		619,648	(130,273)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0GU	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	03/21/2018	03/21/2019	19,927	631,880	2,712.0000	0	3,704,429	0	3,060,913		3,060,913	(643,516)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0GS	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	03/21/2018	03/21/2019	5,867	341,703	2,712.0000	0	1,090,675	0	901,208		901,208	(189,467)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0GY	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	03/21/2018	03/21/2019	81,094	84,129,492	2,712.0000	0	15,075,375	0	12,456,551		12,456,551	(2,618,824)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0BL	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	03/21/2018	03/21/2019	15,528	10,289,062	2,712.0000	0	1,553,111	0	1,055,587		1,055,587	(497,523)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0HA	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	03/21/2018	03/21/2019	54,153	85,160,026	2,712.0000	0	10,067,043	0	8,318,243		8,318,243	(1,748,800)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0CE	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	03/28/2018	03/28/2019	16,553	32,481,745	2,605.0000	0	2,482,950	0	3,605,974		3,605,974	1,123,024	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBA0AA	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	03/28/2018	03/28/2019	3,344	6,720,900	2,605.0000	0	386,767	0	400,553		400,553	13,786	0	0	0	0		0001
0019999. Total-Purchased Options-Hedging Effective-Call Options and Warrants										320,875,180	109,218,330	0	677,828,121	XX	677,828,121	(63,364,529)	0	0	0	0	XXX	XXX
0079999. Total-Purchased Options-Hedging Effective										320,875,180	109,218,330	0	677,828,121	XX	677,828,121	(63,364,529)	0	0	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants										320,875,180	109,218,330	0	677,828,121	XX	677,828,121	(63,364,529)	0	0	0	0	XXX	XXX
0429999. Total-Purchased Options										320,875,180	109,218,330	0	677,828,121	XX	677,828,121	(63,364,529)	0	0	0	0	XXX	XXX
Written Options - Hedging Effective - Call Options and Warrants																						
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	3,985,778	1,416.0000	291,089	0	0	(466,521)		(466,521)	96,392	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	3,100,391	1,390.0000	547,927	0	0	(1,249,350)		(1,249,350)	188,602	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Russell 2000 OTC Call Option 9RBCS0AH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/21/2017	04/20/2018	2,522	2,156,999	1,431.0000	145,118	0	0	(259,581)		(259,581)	60,567	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	4,035,911	1,449.0000	199,336	0	0	(305,760)		(305,760)	80,371	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	3,753,157	1,452.0000	227,340	0	0	(369,813)		(369,813)	87,078	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	3,223,418	1,429.0000	546,348	0	0	(1,032,618)		(1,032,618)	173,271	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	3,278,458	1,428.0000	159,415	0	0	(349,807)		(349,807)	57,940	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	4,681,509	1,438.0000	247,221	0	0	(493,130)		(493,130)	82,812	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	2,296,589	1,452.0000	150,469	0	0	(285,034)		(285,034)	44,123	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	2,965,281	1,465.0000	464,479	0	0	(762,888)		(762,888)	121,547	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	3,268,790	1,452.0000	209,112	0	0	(403,411)		(403,411)	52,918	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	4,343,773	1,481.0000	207,167	0	0	(338,217)		(338,217)	51,525	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0BB	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	07/07/2017	07/06/2018	3,023	3,023,891	1,471.0000	167,081	0	0	(301,339)		(301,339)	43,982	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0BD	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	07/14/2017	07/13/2018	7,888	3,785,842	1,478.0000	466,812	0	0	(774,089)		(774,089)	96,752	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0AP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/21/2017	07/20/2018	3,252	3,024,433	1,488.0000	171,445	0	0	(301,724)		(301,724)	43,389	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0AH	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	07/28/2017	07/27/2018	3,652	4,159,735	1,479.0000	211,779	0	0	(370,907)		(370,907)	40,174	0	0	0	0		0001
Russell 2000 OTC Call Option 9RDBS0AV	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	08/07/2017	08/07/2018	4,335	4,625,309	1,466.0000	249,238	0	0	(495,052)		(495,052)	43,619	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0AJ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	08/14/2017	08/14/2018	7,021	3,687,578	1,440.0000	422,524	0	0	(942,478)		(942,478)	76,847	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0BF	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	08/21/2017	08/21/2018	2,830	2,360,534	1,405.0000	166,489	0	0	(465,380)		(465,380)	24,486	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	4,184,337	1,435.0000	205,048	0	0	(515,173)		(515,173)	30,652	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	2,497,385	1,449.0000	171,788	0	0	(406,565)		(406,565)	24,177	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0BJ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	09/14/2017	09/14/2018	6,624	3,007,376	1,473.0000	354,318	0	0	(789,588)		(789,588)	62,000	0	0	0	0		0001
Russell 2000 OTC Call Option 9RDBS0AX	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	09/21/2017	09/21/2018	2,666	2,202,734	1,501.0000	145,756	0	0	(272,251)		(272,251)	24,096	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0BL	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	09/28/2017	09/28/2018	3,264	3,312,039	1,541.0000	168,292	0	0	(262,023)		(262,023)	22,050	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Russell 2000 OTC Call Option 9RDBS0AZ	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	10/06/2017	10/05/2018	3,503	4,375,069	1,573.0000	163,320	0	0	(229,729)		(229,729)	21,570	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0BN	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	10/13/2017	10/12/2018	6,628	3,072,738	1,550.0000	359,503	0	0	(521,718)		(521,718)	50,040	0	0	0	0		0001
Russell 2000 OTC Call Option 9RDBS0BB	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	10/20/2017	10/19/2018	2,392	2,169,118	1,566.0000	119,160	0	0	(172,014)		(172,014)	17,081	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0AN	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	10/27/2017	10/26/2018	3,799	3,939,018	1,555.0000	205,374	0	0	(302,837)		(302,837)	21,401	0	0	0	0		0001
Russell 2000 OTC Call Option 9RDBS0BD	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	11/07/2017	11/07/2018	3,347	3,536,437	1,538.0000	160,334	0	0	(306,632)		(306,632)	18,077	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0BP	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	11/14/2017	11/14/2018	6,471	2,271,212	1,518.0000	350,146	0	0	(677,709)		(677,709)	45,148	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0AR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/21/2017	11/21/2018	1,903	1,575,604	1,574.0000	93,856	0	0	(145,546)		(145,546)	9,086	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0BR	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	11/28/2017	11/28/2018	3,352	4,202,707	1,594.0000	161,969	0	0	(225,633)		(225,633)	19,632	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCSS0AL	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/07/2017	12/07/2018	2,946	2,605,583	1,572.0000	164,416	0	0	(237,998)		(237,998)	13,131	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0BT	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	12/14/2017	12/14/2018	7,412	3,120,489	1,557.0000	422,929	0	0	(669,459)		(669,459)	32,810	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0AP	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/21/2017	12/21/2018	2,967	2,400,270	1,600.0000	146,926	0	0	(208,304)		(208,304)	11,958	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0AT	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/28/2017	12/28/2018	2,402	1,999,224	1,596.0000	127,786	0	0	(176,515)		(176,515)	12,942	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0AR	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	01/05/2018	01/07/2019	2,237	1,732,387	1,609.0000	0	(117,890)	0	(155,078)		(155,078)	(37,188)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0BV	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	01/12/2018	01/14/2019	5,427	1,690,230	1,641.0000	0	(286,243)	0	(308,985)		(308,985)	(22,742)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RDBS0BF	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	01/19/2018	01/21/2019	933	700,668	1,645.0000	0	(53,870)	0	(53,272)		(53,272)	598	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0BX	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	01/26/2018	01/28/2019	1,399	1,195,007	1,657.0000	0	(79,270)	0	(74,414)		(74,414)	4,856	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0AT	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	02/07/2018	02/07/2019	1,194	1,054,996	1,558.0000	0	(66,374)	0	(121,383)		(121,383)	(55,008)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0AV	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	02/14/2018	02/14/2019	6,412	2,350,796	1,569.0000	0	(402,353)	0	(621,395)		(621,395)	(219,042)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0AV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/21/2018	02/21/2019	1,293	1,030,928	1,532.0000	0	(72,861)	0	(119,092)		(119,092)	(46,232)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCSS0AN	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	02/28/2018	02/28/2019	1,759	1,978,224	1,566.0000	0	(96,577)	0	(177,724)		(177,724)	(81,147)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0AX	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	03/07/2018	03/07/2019	2,172	2,554,426	1,628.0000	0	(117,766)	0	(157,700)		(157,700)	(39,934)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0BZ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	03/14/2018	03/14/2019	5,605	2,360,075	1,633.0000	0	(290,514)	0	(404,420)		(404,420)	(113,906)	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Russell 2000 OTC Call Option 9RRBS0AZ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	03/21/2018	03/21/2019	1,881	2,381,350	1,634.0000	0	(128,096)	0	(137,472)		(137,472)	(9,376)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RDBS0BH	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank	7LTWFZYICNSX8D621K86	03/28/2018	03/28/2019	4,223	5,618,328	1,560.0000	0	(247,769)	0	(468,592)		(468,592)	(220,823)	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	11,185,888	2,426.0000	707,815	0	0	(2,130,709)		(2,130,709)	476,426	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	8,716,884	2,480.0000	288,407	0	0	(987,461)		(987,461)	317,078	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	9,486,753	2,399.0000	1,915,539	0	0	(6,528,745)		(6,528,745)	1,249,467	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	8,290,828	2,444.0000	269,381	0	0	(1,071,696)		(1,071,696)	259,008	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0DB	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	04/21/2017	04/20/2018	37,485	55,043,935	2,420.0000	3,255,572	0	0	(8,452,302)		(8,452,302)	1,709,778	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	72,068,525	2,445.0000	3,303,875	0	0	(8,906,495)		(8,906,495)	2,042,623	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	52,856,960	2,468.0000	3,259,668	0	0	(9,072,212)		(9,072,212)	2,336,651	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	8,752,716	2,483.0000	2,085,046	0	0	(5,907,741)		(5,907,741)	1,744,934	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	18,817,589	2,514.0000	1,222,911	0	0	(3,597,286)		(3,597,286)	1,212,717	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	3,574,798	2,544.0000	302,187	0	0	(921,811)		(921,811)	381,605	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	110,976	2,642.0000	353,171	0	0	(951,555)		(951,555)	994,813	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	22,550,752	2,466.0000	1,055,690	0	0	(2,981,214)		(2,981,214)	697,485	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	8,476,456	2,471.0000	647,935	0	0	(1,722,582)		(1,722,582)	366,055	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	6,186,154	2,529.0000	191,932	0	0	(590,673)		(590,673)	164,484	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	7,708,542	2,464.0000	1,758,670	0	0	(4,953,766)		(4,953,766)	937,791	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	7,768,641	2,513.0000	252,371	0	0	(815,640)		(815,640)	189,638	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	59,785,855	2,456.0000	3,918,746	0	0	(8,982,072)		(8,982,072)	1,660,387	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	78,139,038	2,486.0000	2,872,513	0	0	(6,850,102)		(6,850,102)	1,426,673	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	26,885,978	2,511.0000	4,351,381	0	0	(10,679,416)		(10,679,416)	2,471,132	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	13,417,444	2,550.0000	1,231,268	0	0	(3,162,366)		(3,162,366)	783,506	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SBCS0AT	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/19/2017	05/21/2018	7,335	2,510,495	2,578.0000	309,170	0	0	(820,225)		(820,225)	228,759	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	281,342	2,679.0000	347,140	0	0	(935,268)		(935,268)	382,290	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	23,712,184	2,505.0000	886,446	0	0	(2,455,474)		(2,455,474)	464,963	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	10,591,484	2,507.0000	715,994	0	0	(1,828,060)		(1,828,060)	311,262	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	8,265,394	2,568.0000	263,464	0	0	(799,690)		(799,690)	166,082	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	8,256,141	2,513.0000	1,677,467	0	0	(4,243,288)		(4,243,288)	764,205	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0AZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/14/2017	06/14/2018	4,430	5,455,151	2,567.0000	194,610	0	0	(587,926)		(587,926)	111,015	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	53,001,606	2,510.0000	3,790,785	0	0	(7,603,924)		(7,603,924)	1,271,879	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	77,729,569	2,540.0000	2,927,865	0	0	(6,114,283)		(6,114,283)	1,124,272	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	28,855,540	2,569.0000	4,170,747	0	0	(9,036,652)		(9,036,652)	1,568,574	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	13,797,837	2,609.0000	1,175,852	0	0	(2,708,318)		(2,708,318)	525,720	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	2,565,363	2,637.0000	277,893	0	0	(658,030)		(658,030)	137,635	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	158,923	2,740.0000	340,595	0	0	(900,809)		(900,809)	204,492	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	26,463,875	2,529.0000	1,080,374	0	0	(2,970,282)		(2,970,282)	431,706	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	15,259,025	2,502.0000	768,823	0	0	(2,229,812)		(2,229,812)	281,002	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	3,274,226	2,568.0000	118,913	0	0	(448,998)		(448,998)	65,086	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	10,567,395	2,534.0000	1,633,792	0	0	(4,129,674)		(4,129,674)	516,312	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	8,568,365	2,589.0000	271,446	0	0	(798,694)		(798,694)	133,943	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	47,947,097	2,547.0000	3,229,333	0	0	(6,413,821)		(6,413,821)	758,148	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	79,850,277	2,575.0000	2,798,548	0	0	(5,825,387)		(5,825,387)	721,323	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	13,722,152	2,600.0000	2,206,499	0	0	(4,790,394)		(4,790,394)	614,639	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	16,594,043	2,635.0000	1,860,050	0	0	(4,318,435)		(4,318,435)	579,732	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMLS0ED	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	07/21/2017	07/20/2018	7,664	2,498,721	2,675.0000	257,894	0	0	(635,529)		(635,529)	77,881	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	383,862	2,782.0000	342,163	0	0	(1,011,602)		(1,011,602)	92,630	0	0	0	0		0001
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	28,306,650	2,549.0000	1,040,250	0	0	(2,602,108)		(2,602,108)	286,157	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	3,453,083	2,610.0000	153,866	0	0	(477,782)		(477,782)	56,732	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	16,141,106	2,556.0000	964,379	0	0	(2,392,989)		(2,392,989)	236,201	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	7,635,595	2,613.0000	262,539	0	0	(810,258)		(810,258)	83,687	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	11,937,154	2,540.0000	1,479,855	0	0	(3,949,533)		(3,949,533)	438,093	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	7,969,843	2,596.0000	228,412	0	0	(767,513)		(767,513)	71,631	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	42,623,290	2,501.0000	2,872,378	0	0	(6,828,326)		(6,828,326)	560,383	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	90,736,932	2,529.0000	3,431,261	0	0	(8,685,065)		(8,685,065)	730,090	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	20,800,635	2,558.0000	3,596,366	0	0	(9,748,637)		(9,748,637)	835,538	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	9,008,198	2,601.0000	1,051,043	0	0	(3,177,997)		(3,177,997)	274,003	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	16,963,066	2,629.0000	245,279	0	0	(807,747)		(807,747)	68,986	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	46,443	2,732.0000	272,041	0	0	(1,312,050)		(1,312,050)	67,783	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	25,437,054	2,530.0000	1,064,327	0	0	(3,349,663)		(3,349,663)	264,731	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	14,211,725	2,541.0000	754,918	0	0	(2,123,646)		(2,123,646)	153,487	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	5,025,640	2,597.0000	184,426	0	0	(670,644)		(670,644)	47,691	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	12,308,703	2,571.0000	1,396,537	0	0	(3,571,780)		(3,571,780)	241,177	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	3,483,311	2,635.0000	170,212	0	0	(590,146)		(590,146)	37,077	0	0	0	0		0001
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	53,611,827	2,577.0000	3,585,548	0	0	(6,927,550)		(6,927,550)	438,338	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	80,587,173	2,605.0000	2,914,392	0	0	(5,929,508)		(5,929,508)	362,826	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	13,440,327	2,628.0000	2,007,816	0	0	(4,246,993)		(4,246,993)	247,025	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SBCS0BV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2017	09/21/2018	23,386	5,825,018	2,644.0000	1,368,315	0	0	(2,969,920)		(2,969,920)	258,424	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	8,869,805	2,679.0000	1,041,614	0	0	(2,485,994)		(2,485,994)	108,484	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	15,924,693	2,707.0000	214,788	0	0	(548,409)		(548,409)	18,449	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	236,285	2,813.0000	300,341	0	0	(1,016,231)		(1,016,231)	(44,772)	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	22,745,655	2,602.0000	768,564	0	0	(2,472,264)		(2,472,264)	141,197	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBS0AH	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	10/06/2017	10/05/2018	10,497	12,555,095	2,630.0000	569,352	0	0	(1,500,822)		(1,500,822)	73,357	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0FF	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	10/06/2017	10/05/2018	4,146	4,120,278	2,686.0000	119,612	0	0	(457,870)		(457,870)	15,454	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0BF	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	10/13/2017	10/12/2018	26,837	16,638,902	2,637.0000	1,409,211	0	0	(3,818,067)		(3,818,067)	164,238	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0FL	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	10/20/2017	10/19/2018	50,792	73,155,926	2,654.0000	4,434,142	0	0	(6,775,477)		(6,775,477)	227,720	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0CF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/20/2017	10/19/2018	41,239	79,096,461	2,683.0000	3,026,530	0	0	(4,832,714)		(4,832,714)	114,131	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0CD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/20/2017	10/19/2018	50,008	13,133,974	2,712.0000	3,025,984	0	0	(5,088,378)		(5,088,378)	63,666	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0CB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/20/2017	10/19/2018	27,112	13,454,477	2,757.0000	1,186,963	0	0	(2,136,403)		(2,136,403)	(30,645)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0FJ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	10/20/2017	10/19/2018	5,231	55,753	2,788.0000	178,116	0	0	(343,202)		(343,202)	(12,489)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0FH	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	10/20/2017	10/19/2018	27,310	89,810	2,897.0000	358,853	0	0	(781,154)		(781,154)	(139,359)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0BJ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	10/27/2017	10/26/2018	13,886	20,310,035	2,672.0000	678,887	0	0	(1,729,710)		(1,729,710)	93,420	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBS0AJ	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	11/07/2017	11/07/2018	9,909	11,593,204	2,669.0000	541,664	0	0	(1,288,089)		(1,288,089)	59,266	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0FN	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	11/07/2017	11/07/2018	5,288	4,818,878	2,726.0000	149,174	0	0	(528,950)		(528,950)	16,211	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0FP	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	11/14/2017	11/14/2018	27,213	13,444,079	2,661.0000	1,432,764	0	0	(3,799,341)		(3,799,341)	65,937	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0FX	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	11/21/2017	11/21/2018	45,767	68,978,277	2,679.0000	4,316,743	0	0	(5,996,403)		(5,996,403)	36,424	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0FV	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	11/21/2017	11/21/2018	40,742	73,706,716	2,705.0000	3,294,398	0	0	(4,741,404)		(4,741,404)	(18,659)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0CH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/21/2017	11/21/2018	48,291	17,632,459	2,736.0000	3,200,727	0	0	(4,875,765)		(4,875,765)	(84,792)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0FT	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	11/21/2017	11/21/2018	23,455	8,107,753	2,783.0000	1,105,200	0	0	(1,832,279)		(1,832,279)	(87,656)	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 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)
S&P 500 OTC Call Option 9SMLS0FR	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	11/21/2017	11/21/2018	5,340	106,921	2,814.0000	199,289	0	0	(351,151)		(351,151)	(24,924)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0BN	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	11/21/2017	11/21/2018	24,167	114,032	2,924.0000	314,171	0	0	(722,323)		(722,323)	(151,791)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0FZ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	11/28/2017	11/28/2018	11,766	16,926,231	2,718.0000	561,474	0	0	(1,337,751)		(1,337,751)	(13,430)	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBS0AL	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	12/07/2017	12/07/2018	12,840	15,637,227	2,729.0000	730,145	0	0	(1,403,388)		(1,403,388)	(29,015)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0GB	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	12/14/2017	12/14/2018	29,159	15,583,738	2,737.0000	1,764,411	0	0	(3,170,446)		(3,170,446)	(79,008)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0CB	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/21/2017	12/21/2018	48,153	72,691,240	2,766.0000	4,679,509	0	0	(4,676,062)		(4,676,062)	(191,695)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0BZ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/21/2017	12/21/2018	37,067	72,030,475	2,794.0000	3,074,708	0	0	(3,134,945)		(3,134,945)	(180,253)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0BX	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/21/2017	12/21/2018	46,831	18,107,485	2,824.0000	3,230,871	0	0	(3,386,485)		(3,386,485)	(264,069)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0BV	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/21/2017	12/21/2018	24,224	7,164,276	2,875.0000	1,183,585	0	0	(1,288,140)		(1,288,140)	(161,111)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0BT	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/21/2017	12/21/2018	5,543	107,534	2,906.0000	214,292	0	0	(226,715)		(226,715)	(23,752)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0BR	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/21/2017	12/21/2018	29,826	12,081	3,020.0000	432,179	0	0	(580,770)		(580,770)	(168,704)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0CJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/28/2017	12/28/2018	11,535	16,220,429	2,775.0000	561,408	0	0	(1,078,245)		(1,078,245)	(13,425)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0GD	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	01/05/2018	01/07/2019	8,264	9,974,876	2,839.0000	0	(372,293)	0	(582,610)		(582,610)	(210,317)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0GF	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	01/12/2018	01/14/2019	20,250	9,580,427	2,870.0000	0	(1,048,934)	0	(1,239,243)		(1,239,243)	(190,309)	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBS0AR	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	01/19/2018	01/21/2019	56,072	79,354,539	2,897.0000	0	(6,005,447)	0	(2,967,992)		(2,967,992)	3,037,456	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBS0AP	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	01/19/2018	01/21/2019	47,354	60,771,648	2,929.0000	0	(4,307,843)	0	(2,058,799)		(2,058,799)	2,249,044	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBS0AN	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	01/19/2018	01/21/2019	12,782	11,689,038	2,959.0000	0	(988,257)	0	(452,437)		(452,437)	535,820	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0CL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/19/2018	01/21/2019	23,773	71,579,552	3,011.0000	0	(1,342,918)	0	(601,225)		(601,225)	741,693	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0GH	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	01/19/2018	01/21/2019	5,747	21,295	3,042.0000	0	(263,093)	0	(117,764)		(117,764)	145,329	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0CR	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/19/2018	01/21/2019	35,687	112,827,662	3,162.0000	0	(652,001)	0	(286,097)		(286,097)	365,904	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0CN	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/26/2018	01/28/2019	6,293	7,718,884	2,965.0000	0	(293,002)	0	(229,614)		(229,614)	63,388	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0GJ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	02/07/2018	02/07/2019	9,200	9,999,721	2,767.0000	0	(463,358)	0	(1,033,630)		(1,033,630)	(570,271)	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 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)
S&P 500 OTC Call Option 9SDBS0AT	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	02/14/2018	02/14/2019	24,642	13,134,610	2,780.0000	0	(1,548,200)	0	(2,625,198)		(2,625,198)	(1,076,998)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0CX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/21/2018	02/21/2019	49,561	79,933,524	2,783.0000	0	(3,042,054)	0	(5,344,226)		(5,344,226)	(2,302,172)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0CV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/21/2018	02/21/2019	66,171	59,133,571	2,818.0000	0	(2,881,747)	0	(6,153,309)		(6,153,309)	(3,271,562)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0CT	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/21/2018	02/21/2019	5,808	11,047,259	2,850.0000	0	(163,495)	0	(466,737)		(466,737)	(303,242)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0CR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/21/2018	02/21/2019	22,537	1,114,267	2,894.0000	0	(202,157)	0	(1,415,352)		(1,415,352)	(1,213,195)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0CP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/21/2018	02/21/2019	5,675	20,399	2,914.0000	0	(6,470)	0	(313,891)		(313,891)	(307,421)	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBS0AV	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank 7LTWFZYICNSX8D621K86	02/21/2018	02/21/2019	26,505	9,117	3,039.0000	0	(111,498)	0	(693,117)		(693,117)	(581,619)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0GN	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	02/28/2018	02/28/2019	7,307	11,454,933	2,808.0000	0	(399,238)	0	(718,159)		(718,159)	(318,921)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0CD	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	03/07/2018	03/07/2019	7,808	11,314,397	2,817.0000	0	(364,556)	0	(761,246)		(761,246)	(396,690)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0GP	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	03/14/2018	03/14/2019	24,561	14,146,953	2,833.0000	0	(1,244,612)	0	(2,250,331)		(2,250,331)	(1,005,719)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0HB	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	03/21/2018	03/21/2019	54,153	87,723,371	2,794.0000	0	(7,441,164)	0	(6,106,008)		(6,106,008)	1,335,156	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0GZ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	03/21/2018	03/21/2019	81,094	87,738,592	2,828.0000	0	(9,647,753)	0	(7,710,526)		(7,710,526)	1,937,227	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0GX	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	03/21/2018	03/21/2019	4,034	10,672,349	2,868.0000	0	(400,052)	0	(324,089)		(324,089)	75,963	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0GV	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	03/21/2018	03/21/2019	19,927	674,721	2,896.0000	0	(1,730,261)	0	(1,396,342)		(1,396,342)	333,920	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0GT	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	03/21/2018	03/21/2019	5,867	368,185	2,922.0000	0	(444,191)	0	(357,238)		(357,238)	86,953	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0GR	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	03/21/2018	03/21/2019	30,757	191,320	3,037.0000	0	(1,195,217)	0	(1,003,141)		(1,003,141)	192,076	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0CF	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	03/28/2018	03/28/2019	16,553	33,446,472	2,682.0000	0	(1,734,754)	0	(2,834,820)		(2,834,820)	(1,100,066)	0	0	0	0		0001
0439999. Total-Written Options-Hedging Effective-Call Options and Warrants										151,005,080	(50,254,148)	0	(380,805,082)	XX	(380,805,082)	37,507,995	0	0	0	0	XXX	XXX
0499999. Total-Written Options-Hedging Effective										151,005,080	(50,254,148)	0	(380,805,082)	XX	(380,805,082)	37,507,995	0	0	0	0	XXX	XXX
0789999. Total-Written Options-Call Options and Warrants										151,005,080	(50,254,148)	0	(380,805,082)	XX	(380,805,082)	37,507,995	0	0	0	0	XXX	XXX
0849999. Total-Written Options										151,005,080	(50,254,148)	0	(380,805,082)	XX	(380,805,082)	37,507,995	0	0	0	0	XXX	XXX
Swaps - Hedging Effective - Interest Rate																						
AFLAC Inc Variable Rate Interest Rate Swap-R SLU8Q3WU	AFLAC Inc 001055AM4	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	01/08/2015	11/15/2024	0	9,400,000	1.8388	0	0	38,242	0		0	0	0	0	0	120,974		102
AFLAC Inc Fixed Rate Interest Rate Swap-P SLU8Q3WU	AFLAC Inc 001055AM4	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	01/08/2015	11/15/2024	0	9,400,000	(2.1300)	0	39,841	(50,055)	39,841		301,036	196,473	0	0	0	0		102

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)
AT&T INC Variable Rate Interest Rate Swap-R SL4K3V5E	AT&T INC 00206RCE0	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	11/06/2014	03/11/2024	0	2,250,000	2.0714	0	0	9,698	0		0	0	0	0	0	27,435		101
AT&T INC Fixed Rate Interest Rate Swap-P SL4K3V5E	AT&T INC 00206RCE0	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	11/06/2014	03/11/2024	0	2,250,000	(2.4570)	0	4,523	(14,281)	4,523		34,175	70,616	0	0	0	0		101
BP CAPITAL MARKETS PLC Variable Rate Interest Rate Swap-R SLU8Q3XC	BP CAPITAL MARKETS PLC 05565QCS5	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	01/08/2015	11/04/2024	0	9,000,000	1.7870	0	0	37,042	0		0	0	0	0	0	115,558		101
BP CAPITAL MARKETS PLC Fixed Rate Interest Rate Swap-P SLU8Q3XC	BP CAPITAL MARKETS PLC 05565QCS5	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	01/08/2015	11/04/2024	0	9,000,000	(2.1290)	0	38,017	(47,903)	38,017		287,249	188,898	0	0	0	0		101
BROOKFIELD ASSET MGMNT Variable Rate Interest Rate Swap-R SLYBBWRD	BROOKFIELD ASSET MGMNT 112585AH7	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	01/22/2015	01/15/2025	0	2,700,000	1.7215	0	0	11,036	0		0	0	0	0	0	35,182		103
BROOKFIELD ASSET MGMNT Fixed Rate Interest Rate Swap-P SLYBBWRD	BROOKFIELD ASSET MGMNT 112585AH7	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	01/22/2015	01/15/2025	0	2,700,000	(2.0250)	0	16,093	(13,365)	16,093		121,596	85,446	0	0	0	0		103
CBS CORP Variable Rate Interest Rate Swap-R SLU8Q3WI	CBS CORP 124857AP8	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	01/08/2015	01/15/2025	0	4,500,000	1.7215	0	0	18,393	0		0	0	0	0	0	58,637		102
CBS CORP Fixed Rate Interest Rate Swap-P SLU8Q3WI	CBS CORP 124857AP8	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	01/08/2015	01/15/2025	0	4,500,000	(2.1420)	0	22,326	(23,562)	22,326		168,693	145,277	0	0	0	0		102
CITIGROUP COMMERCIAL MORT Variable Rate Interest Rate Swap-R SLYBD439	CITIGROUP COMMERCIAL MORTGAGE SERIES 2014GC23 CLASS (CMBS) A 17322VAV8	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	02/05/2015	07/10/2024	0	4,850,000	1.7080	0	0	20,792	0		0	0	0	0	0	60,760		99
CITIGROUP COMMERCIAL MORT Fixed Rate Interest Rate Swap-P SLYBD439	CITIGROUP COMMERCIAL MORTGAGE SERIES 2014GC23 CLASS (CMBS) A 17322VAV8	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	02/05/2015	07/10/2024	0	4,850,000	(1.9205)	0	30,482	(23,286)	30,482		230,320	145,075	0	0	0	0		99
CML 6400 Goldsboro 210676 Variable Rate Interest Rate Swap-R SL3Z2I7D	210676	B	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	11/06/2014	11/10/2024	0	9,250,000	1.8105	0	0	38,836	0		0	0	0	0	0	118,918		112
CML 6400 Goldsboro 210676 Fixed Rate Interest Rate Swap-P SL3Z2I7D	210676	B	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	11/06/2014	11/10/2024	0	9,250,000	(2.5225)	0	7,817	(58,333)	7,817		59,061	194,323	0	0	0	0		112
COMM MORTGAGE TRUST Variable Rate Interest Rate Swap-R SLYBD46X	COMM MORTGAGE TRUST SERIES 2014UBS6 CLASS (CMBS) A 12592PBH5	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	02/05/2015	11/10/2024	0	9,400,000	1.4098	0	0	35,598	0		0	0	0	0	0	120,847		101
COMM MORTGAGE TRUST Fixed Rate Interest Rate Swap-P SLYBD46X	COMM MORTGAGE TRUST SERIES 2014UBS6 CLASS (CMBS) A 12592PBH5	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	02/05/2015	11/10/2024	0	9,400,000	(1.9425)	0	54,750	(45,649)	54,750		413,682	195,075	0	0	0	0		101
COMM MORTGAGE TRUST Variable Rate Interest Rate Swap-R SLYBD43R	COMM MORTGAGE TRUST SERIES 2014LC15 CLASS (CMBS) A 12591TAG1	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	02/05/2015	03/10/2024	0	5,850,000	2.0714	0	0	24,466	0		0	0	0	0	0	71,315		99
COMM MORTGAGE TRUST Fixed Rate Interest Rate Swap-P SLYBD43R	COMM MORTGAGE TRUST SERIES 2014LC15 CLASS (CMBS) A 12591TAG1	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	02/05/2015	03/10/2024	0	5,850,000	(1.8985)	0	35,867	(27,766)	35,867		271,010	166,063	0	0	0	0		99
CREDIT SUISSE SECURITIES Variable Rate Interest Rate Swap-R SLYBL912	US Bancorp 91159HHK9	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	06/18/2015	09/11/2024	0	4,700,000	2.0714	0	0	20,258	0		0	0	0	0	0	59,670		104
CREDIT SUISSE SECURITIES Fixed Rate Interest Rate Swap-P SLYBL912	US Bancorp 91159HHK9	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	06/18/2015	09/11/2024	0	4,700,000	(2.3850)	0	13,283	(28,958)	13,283		100,362	152,047	0	0	0	0		104
CREDIT SUISSE SECURITIES Variable Rate Interest Rate Swap-R SLYBL92E	BAT INTL FINANCE PLC 05530QAK6	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	06/18/2015	06/15/2025	0	9,250,000	1.5885	0	0	37,907	0		0	0	0	0	0	124,174		103
CREDIT SUISSE SECURITIES Fixed Rate Interest Rate Swap-P SLYBL92E	BAT INTL FINANCE PLC 05530QAK6	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	06/18/2015	06/15/2025	0	9,250,000	(2.4475)	0	17,623	(56,598)	17,623		133,158	205,900	0	0	0	0		103
CREDIT SUISSE SECURITIES Variable Rate Interest Rate Swap-R SLYBN1N9	Comcast Corp 20030NBN0	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	08/04/2015	08/15/2025	0	4,500,000	1.8388	0	0	18,307	0		0	0	0	0	0	61,103		101
CREDIT SUISSE SECURITIES Fixed Rate Interest Rate Swap-P SLYBN1N9	Comcast Corp 20030NBN0	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	08/04/2015	08/15/2025	0	4,500,000	(2.3075)	0	17,837	(25,959)	17,837		134,778	154,418	0	0	0	0		101

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
CREDIT SUISSE SECURITIES Variable Rate Interest Rate Swap-R SLYBL918	Branch Banking & Trust 07330MAA5	D	Interest Rate	CME Group Inc 5493003SMMGZR9SHXL96	06/18/2015	10/30/2026	0	4,600,000	1.7669	0	0	18,878	0		0	0	0	0	0	67,384		102
CREDIT SUISSE SECURITIES Fixed Rate Interest Rate Swap-P SLYBL918	Branch Banking & Trust 07330MAA5	D	Interest Rate	CME Group Inc 5493003SMMGZR9SHXL96	06/18/2015	10/30/2026	0	4,600,000	(2.5388)	0	6,942	(29,196)	6,942		52,454	118,953	0	0	0	0		102
CREDIT SUISSE SECURITIES Variable Rate Interest Rate Swap-R SL3B2LER	UnitedHealth Group Inc 91324PCP5	D	Interest Rate	CME Group Inc 5493003SMMGZR9SHXL96	07/21/2015	07/15/2025	0	6,500,000	1.7215	0	0	26,568	0		0	0	0	0	0	87,760		104
CREDIT SUISSE SECURITIES Fixed Rate Interest Rate Swap-P SL3B2LER	UnitedHealth Group Inc 91324PCP5	D	Interest Rate	CME Group Inc 5493003SMMGZR9SHXL96	07/21/2015	07/15/2025	0	6,500,000	(2.4763)	0	15,129	(39,345)	15,129		114,314	229,486	0	0	0	0		104
CREDIT SUISSE SECURITIES Variable Rate Interest Rate Swap-R SLYBL8ZQ	Stryker Corporation 863667AF8	D	Interest Rate	CME Group Inc 5493003SMMGZR9SHXL96	06/18/2015	05/15/2024	0	4,700,000	1.4159	0	0	17,255	0		0	0	0	0	0	58,160		103
CREDIT SUISSE SECURITIES Fixed Rate Interest Rate Swap-P SLYBL8ZQ	Stryker Corporation 863667AF8	D	Interest Rate	CME Group Inc 5493003SMMGZR9SHXL96	06/18/2015	05/15/2024	0	4,700,000	(2.3550)	0	9,424	(27,671)	9,424		71,210	92,546	0	0	0	0		103
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBOTF5	QUALCOMM Inc 747525AF0	D	Interest Rate	CME Group Inc 5493003SMMGZR9SHXL96	10/08/2015	05/20/2025	0	4,250,000	1.8849	0	0	17,376	0		0	0	0	0	0	56,777		101
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBOTF5	QUALCOMM Inc 747525AF0	D	Interest Rate	CME Group Inc 5493003SMMGZR9SHXL96	10/08/2015	05/20/2025	0	4,250,000	(2.0460)	0	23,097	(21,739)	23,097		174,518	93,631	0	0	0	0		101
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBO0K3	Gilead Sciences Inc 375558BF9	D	Interest Rate	CME Group Inc 5493003SMMGZR9SHXL96	09/09/2015	03/01/2026	0	9,250,000	2.0063	0	0	39,730	0		0	0	0	0	0	130,154		105
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBO0K3	Gilead Sciences Inc 375558BF9	D	Interest Rate	CME Group Inc 5493003SMMGZR9SHXL96	09/09/2015	03/01/2026	0	9,250,000	(2.2580)	0	44,991	(52,216)	44,991		339,947	326,608	0	0	0	0		105
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBOW96	QUALCOMM Inc 747525AF0	D	Interest Rate	CME Group Inc 5493003SMMGZR9SHXL96	10/13/2015	05/20/2025	0	4,250,000	1.8849	0	0	17,376	0		0	0	0	0	0	56,777		101
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBOW96	QUALCOMM Inc 747525AF0	D	Interest Rate	CME Group Inc 5493003SMMGZR9SHXL96	10/13/2015	05/20/2025	0	4,250,000	(2.0080)	0	24,572	(21,335)	24,572		185,661	93,546	0	0	0	0		101
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBPB93	BHP Billiton Finance 055451AU2	D	Interest Rate	CME Group Inc 5493003SMMGZR9SHXL96	11/04/2015	09/30/2023	0	9,250,000	2.3020	0	0	39,037	0		0	0	0	0	0	108,466		101
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBPB93	BHP Billiton Finance 055451AU2	D	Interest Rate	CME Group Inc 5493003SMMGZR9SHXL96	11/04/2015	09/30/2023	0	9,250,000	(1.9670)	0	48,239	(44,981)	48,239		364,492	252,575	0	0	0	0		101
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBOSDD	ELECTRICITE DE FRANCE SA 268317AS3	D	Interest Rate	CME Group Inc 5493003SMMGZR9SHXL96	10/07/2015	10/13/2025	0	8,750,000	1.3586	0	0	32,112	0		0	0	0	0	0	120,102		102
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBOSDD	ELECTRICITE DE FRANCE SA 268317AS3	D	Interest Rate	CME Group Inc 5493003SMMGZR9SHXL96	10/07/2015	10/13/2025	0	8,750,000	(2.0810)	0	47,656	(45,522)	47,656		360,083	203,347	0	0	0	0		102
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBGTX6	Caterpillar Financial Service 14912L6G1	D	Interest Rate	CME Group Inc 5493003SMMGZR9SHXL96	04/23/2015	12/01/2024	0	4,800,000	2.0063	0	0	21,093	0		0	0	0	0	0	61,981		103
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBGTX6	Caterpillar Financial Service 14912L6G1	D	Interest Rate	CME Group Inc 5493003SMMGZR9SHXL96	04/23/2015	12/01/2024	0	4,800,000	(2.0155)	0	25,483	(24,186)	25,483		192,548	100,787	0	0	0	0		103
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBPB9F	Flowserve Corp 34354PAD7	D	Interest Rate	CME Group Inc 5493003SMMGZR9SHXL96	11/04/2015	11/15/2023	0	8,750,000	1.4159	0	0	32,124	0		0	0	0	0	0	103,762		101
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBPB9F	Flowserve Corp 34354PAD7	D	Interest Rate	CME Group Inc 5493003SMMGZR9SHXL96	11/04/2015	11/15/2023	0	8,750,000	(1.9720)	0	40,018	(43,138)	40,018		302,375	158,910	0	0	0	0		101
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBPB79	National Oilwell Varco Inc 637071AJ0	D	Interest Rate	CME Group Inc 5493003SMMGZR9SHXL96	11/04/2015	12/01/2022	0	8,500,000	2.0063	0	0	36,509	0		0	0	0	0	0	91,838		99
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBPB79	National Oilwell Varco Inc 637071AJ0	D	Interest Rate	CME Group Inc 5493003SMMGZR9SHXL96	11/04/2015	12/01/2022	0	8,500,000	(1.8800)	0	35,917	(39,950)	35,917		271,382	128,297	0	0	0	0		99

Statement as of March 31, 2018 of the **Life Insurance Company of the Southwest**

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 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)
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBP9H9	Tosco Corp 891490AR5	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	11/03/2015	01/01/2027	0	10,000,000	2.3080	0	0	43,078	0		0	0	0	0	0	147,925		106
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBP9H9	Tosco Corp 891490AR5	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	11/03/2015	01/01/2027	0	10,000,000	(2.2290)	0	57,016	(54,487)	57,016		430,808	297,040	0	0	0	0		106
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBOS9F	Marsh & Mclennan 571748AZ5	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	10/07/2015	03/14/2026	0	4,500,000	2.1069	0	0	18,902	0		0	0	0	0	0	63,463		102
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBOS9F	Marsh & Mclennan 571748AZ5	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	10/07/2015	03/14/2026	0	4,500,000	(2.0940)	0	29,204	(23,558)	29,204		220,659	154,020	0	0	0	0		102
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBP9N1	IBM Corp 459200AR2	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	11/03/2015	08/01/2027	0	10,500,000	1.3768	0	0	37,319	0		0	0	0	0	0	160,414		109
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBP9N1	IBM Corp 459200AR2	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	11/03/2015	08/01/2027	0	10,500,000	(2.2630)	0	61,024	(59,404)	61,024		461,091	405,298	0	0	0	0		109
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYL0ROP	ROLLS-ROYCE PLC 77578JAB4	D	Interest Rate	London Clearing House 549300035Z3DHK2T4A54	06/30/2016	10/14/2025	0	2,750,000	1.7215	0	0	11,635	0		0	0	0	0	0	37,753		101
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYL0ROP	ROLLS-ROYCE PLC 77578JAB4	D	Interest Rate	London Clearing House 549300035Z3DHK2T4A54	06/30/2016	10/14/2025	0	2,750,000	(1.3380)	0	34,091	(9,199)	34,091		257,590	60,688	0	0	0	0		101
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBNBW5	DIST OF COLUMBIA REVENUE 25483VPW8	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	08/18/2015	06/01/2025	0	3,000,000	2.0063	0	0	12,885	0		0	0	0	0	0	40,164		103
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBNBW5	DIST OF COLUMBIA REVENUE 25483VPW8	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	08/18/2015	06/01/2025	0	3,000,000	(2.2630)	0	10,600	(16,973)	10,600		80,095	66,935	0	0	0	0		103
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBO0IJ	Marsh & Mclennan 571748AZ5	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	09/09/2015	03/14/2026	0	6,500,000	1.5735	0	0	26,396	0		0	0	0	0	0	91,668		107
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBO0IJ	Marsh & Mclennan 571748AZ5	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	09/09/2015	03/14/2026	0	6,500,000	(2.2600)	0	31,809	(36,725)	31,809		240,344	228,595	0	0	0	0		107
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBOS8V	COMMUNITY HOSPITALS OF I 20369EAA0	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	10/07/2015	05/01/2025	0	10,500,000	1.3768	0	0	37,319	0		0	0	0	0	0	139,754		97
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBOS8V	COMMUNITY HOSPITALS OF I 20369EAA0	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	10/07/2015	05/01/2025	0	10,500,000	(2.0290)	0	58,053	(53,261)	58,053		438,645	232,317	0	0	0	0		97
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBP9IC	McDonalds Corp 580135BY6	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	11/03/2015	01/08/2028	0	10,000,000	1.3503	0	0	32,257	0		0	0	0	0	0	156,303		109
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBP9IC	McDonalds Corp 580135BY6	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	11/03/2015	01/08/2028	0	10,000,000	(2.2890)	0	58,147	(55,318)	58,147		439,353	398,501	0	0	0	0		109
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLU8V29T	KANSAS ST DEV FIN AUTH REVENUE 485429Y99	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	08/12/2015	04/15/2026	0	5,300,000	1.7215	0	0	21,663	0		0	0	0	0	0	75,148		102
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLU8V29T	KANSAS ST DEV FIN AUTH REVENUE 485429Y99	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	08/12/2015	04/15/2026	0	5,300,000	(2.2310)	0	23,271	(29,561)	23,271		175,836	130,116	0	0	0	0		102
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLH09LYA	Citigroup Inc 172967JP7	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	04/23/2015	04/27/2025	0	9,250,000	1.3745	0	0	33,824	0		0	0	0	0	0	123,020		104
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLH09LYA	Citigroup Inc 172967JP7	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	04/23/2015	04/27/2025	0	9,250,000	(2.0370)	0	50,315	(47,106)	50,315		380,172	204,117	0	0	0	0		104
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBQPH9	OAKLAND CA PENSN OBLG 672319CE8	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	01/07/2016	12/15/2023	0	4,500,000	2.1245	0	0	19,010	0		0	0	0	0	0	53,757		99
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBQPH9	OAKLAND CA PENSN OBLG 672319CE8	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	01/07/2016	12/15/2023	0	4,500,000	(1.9260)	0	22,023	(21,668)	22,023		166,406	79,797	0	0	0	0		99

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLU8V29N	KANSAS ST DEV FIN AUTH REVENUE 485429Y81	D	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	08/12/2015	04/15/2025	0	2,700,000	1.7215	0	0	11,036	0	...	0	0	0	0	0	35,824		102
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLU8V29N	KANSAS ST DEV FIN AUTH REVENUE 485429Y81	D	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	08/12/2015	04/15/2025	0	2,700,000	(2.1640)	0	11,469	(14,607)	11,469	...	86,658	60,001	0	0	0	0		102
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBP9NJ	21ST CENTURY FOX AMERICA 90131HBB0	D	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	11/03/2015	06/30/2028	0	8,000,000	2.3020	0	0	33,762	0	...	0	0	0	0	0	128,062		105
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBP9NJ	21ST CENTURY FOX AMERICA 90131HBB0	D	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	11/03/2015	06/30/2028	0	8,000,000	(2.3090)	0	42,754	(46,180)	42,754	...	323,044	230,500	0	0	0	0		105
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBOTKD	INVESCO FINANCE PLC 46132FAD2	D	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	10/08/2015	01/15/2026	0	9,000,000	1.7215	0	0	36,786	0	...	0	0	0	0	0	125,611		104
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBOTKD	INVESCO FINANCE PLC 46132FAD2	D	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	10/08/2015	01/15/2026	0	9,000,000	(2.1180)	0	54,350	(46,596)	54,350	...	410,666	310,203	0	0	0	0		104
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBNBVT	DIST OF COLUMBIA REVENUE 25483VPV0	D	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	08/18/2015	06/01/2024	0	1,750,000	2.0063	0	0	7,517	0	...	0	0	0	0	0	21,734		99
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBNBVT	DIST OF COLUMBIA REVENUE 25483VPV0	D	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	08/18/2015	06/01/2024	0	1,750,000	(2.1880)	0	6,025	(9,573)	6,025	...	45,528	34,653	0	0	0	0		99
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBO0IP	JOHNSON CONTROLS INTL PL 478375AR9	D	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	09/09/2015	02/14/2026	0	3,600,000	1.8334	0	0	14,650	0	...	0	0	0	0	0	50,503		104
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBO0IP	JOHNSON CONTROLS INTL PL 478375AR9	D	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	09/09/2015	02/14/2026	0	3,600,000	(2.2440)	0	17,743	(20,196)	17,743	...	134,066	126,484	0	0	0	0		104
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBPDMD	Cummins Engine 231021AJ5	D	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	11/06/2015	03/01/2028	0	10,500,000	2.0063	0	0	45,099	0	...	0	0	0	0	0	165,350		105
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBPDMD	Cummins Engine 231021AJ5	D	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	11/06/2015	03/01/2028	0	10,500,000	(2.3970)	0	49,983	(62,921)	49,983	...	377,668	425,237	0	0	0	0		105
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBOSAF	WELLS FARGO & COMPANY 94974BFY1	D	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	10/07/2015	06/03/2026	0	4,500,000	2.0246	0	0	18,747	0	...	0	0	0	0	0	64,332		104
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBOSAF	WELLS FARGO & COMPANY 94974BFY1	D	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	10/07/2015	06/03/2026	0	4,500,000	(2.1190)	0	25,773	(23,839)	25,773	...	194,735	109,873	0	0	0	0		104
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBPDPG	Kohls Corp 500255AT1	D	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	11/06/2015	12/15/2023	0	9,000,000	1.5885	0	0	36,882	0	...	0	0	0	0	0	107,515		103
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBPDPG	Kohls Corp 500255AT1	D	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	11/06/2015	12/15/2023	0	9,000,000	(2.0980)	0	33,966	(47,205)	33,966	...	256,642	164,053	0	0	0	0		103
DOMINION ENERGY GAS HOLDI Variable Rate Interest Rate Swap-R SLU8PZEV	DOMINION ENERGY GAS HOLDINGS 257375AH8	D	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	01/07/2015	12/15/2024	0	4,700,000	1.5885	0	0	19,261	0	...	0	0	0	0	0	60,866		102
DOMINION ENERGY GAS HOLDI Fixed Rate Interest Rate Swap-P SLU8PZEV	DOMINION ENERGY GAS HOLDINGS 257375AH8	D	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	01/07/2015	12/15/2024	0	4,700,000	(2.0620)	0	23,323	(24,229)	23,323	...	176,230	98,083	0	0	0	0		102
EBay Inc Variable Rate Interest Rate Swap-R SLU8P2WK	EBay Inc 278642AL7	D	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	12/11/2014	08/01/2024	0	4,500,000	1.7734	0	0	18,414	0	...	0	0	0	0	0	56,636		113
EBay Inc Fixed Rate Interest Rate Swap-P SLU8P2WK	EBay Inc 278642AL7	D	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	12/11/2014	08/01/2024	0	4,500,000	(2.2880)	0	15,420	(25,740)	15,420	...	116,509	143,339	0	0	0	0		113
GEORGIA-PACIFIC LLC Variable Rate Interest Rate Swap-R SLU8Q3TK	GEORGIA-PACIFIC LLC 37331NAH4	D	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	01/08/2015	03/01/2025	0	4,500,000	2.0063	0	0	19,328	0	...	0	0	0	0	0	59,186		100
GEORGIA-PACIFIC LLC Fixed Rate Interest Rate Swap-P SLU8Q3TK	GEORGIA-PACIFIC LLC 37331NAH4	D	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	01/08/2015	03/01/2025	0	4,500,000	(2.1440)	0	23,016	(24,120)	23,016	...	173,907	145,676	0	0	0	0		100

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-R SLYBOTMD	Gilead Sciences Inc 375558BF9	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	10/08/2015	03/01/2026	0	4,500,000	2.0063	0	0	19,328	0		0	0	0	0	0	63,318		101
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBOTMD	Gilead Sciences Inc 375558BF9	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	10/08/2015	03/01/2026	0	4,500,000	(2.1120)	0	28,208	(23,760)	28,208		213,135	155,167	0	0	0	0		101
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBPN45	Horace Mann Educators 440327AK0	D	Interest Rate	London Clearing House 549300035Z3DHK2T4A54	11/18/2015	12/01/2025	0	8,500,000	2.0063	0	0	36,509	0		0	0	0	0	0	117,698		103
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBPN45	Horace Mann Educators 440327AK0	D	Interest Rate	London Clearing House 549300035Z3DHK2T4A54	11/18/2015	12/01/2025	0	8,500,000	(2.1420)	0	40,603	(45,518)	40,603		306,794	191,917	0	0	0	0		103
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBOTMJ	Celgene Corp 151020AP9	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	10/08/2015	05/15/2024	0	4,500,000	1.4159	0	0	16,521	0		0	0	0	0	0	55,685		102
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBOTMJ	Celgene Corp 151020AP9	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	10/08/2015	05/15/2024	0	4,500,000	(1.9550)	0	23,444	(21,994)	23,444		177,138	87,955	0	0	0	0		102
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBPCCF	COOPERATIEVE RABOBANK UA 21685WDF1	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	11/05/2015	11/15/2022	0	4,500,000	1.4159	0	0	16,521	0		0	0	0	0	0	48,388		96
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBPCCF	COOPERATIEVE RABOBANK UA 21685WDF1	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	11/05/2015	11/15/2022	0	4,500,000	(1.8800)	0	18,634	(21,150)	18,634		140,799	67,081	0	0	0	0		96
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBPCAA	PNC BANK NA 69349LAG3	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	11/05/2015	11/01/2022	0	9,000,000	1.3768	0	0	31,987	0		0	0	0	0	0	96,368		99
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBPCAA	PNC BANK NA 69349LAG3	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	11/05/2015	11/01/2022	0	9,000,000	(1.8650)	0	37,749	(41,963)	37,749		285,231	134,498	0	0	0	0		99
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBOTMV	Janus Capital Group Inc 47102XAJ4	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	10/08/2015	08/01/2025	0	7,500,000	1.3768	0	0	26,656	0		0	0	0	0	0	101,570		100
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBOTMV	Janus Capital Group Inc 47102XAJ4	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	10/08/2015	08/01/2025	0	7,500,000	(2.0700)	0	45,583	(38,813)	45,583		344,419	248,140	0	0	0	0		100
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBN1NF	Morgan Stanley 6174468C6	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	08/04/2015	07/23/2025	0	4,600,000	1.7445	0	0	18,988	0		0	0	0	0	0	62,202		102
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBN1NF	Morgan Stanley 6174468C6	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	08/04/2015	07/23/2025	0	4,600,000	(2.2850)	0	18,829	(25,402)	18,829		142,273	157,557	0	0	0	0		102
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBN6G4	Yamana Gold Inc 98462YAB6	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	08/06/2015	07/15/2024	0	2,300,000	1.7215	0	0	9,401	0		0	0	0	0	0	28,846		100
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBN6G4	Yamana Gold Inc 98462YAB6	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	08/06/2015	07/15/2024	0	2,300,000	(2.2600)	0	8,267	(12,706)	8,267		62,468	72,809	0	0	0	0		100
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLU8UY6T	OAKLAND CA REDEV SUCCESSOR AGY 67232TAU9	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	08/10/2015	09/01/2023	0	850,000	2.0063	0	0	3,651	0		0	0	0	0	0	9,894		98
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLU8UY6T	OAKLAND CA REDEV SUCCESSOR AGY 67232TAU9	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	08/10/2015	09/01/2023	0	850,000	(2.1760)	0	3,120	(4,624)	3,120		23,576	24,229	0	0	0	0		98
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBOTMP	AP MOELLER-MAERSK A/S 00203QAD9	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	10/08/2015	09/28/2025	0	8,750,000	1.6858	0	0	36,876	0		0	0	0	0	0	119,770		102
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBOTMP	AP MOELLER-MAERSK A/S 00203QAD9	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	10/08/2015	09/28/2025	0	8,750,000	(2.0800)	0	54,677	(45,500)	54,677		413,136	289,114	0	0	0	0		102
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBGTYR	210692	B	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	04/23/2015	06/30/2027	0	10,000,000	2.3020	0	0	42,202	0		0	0	0	0	0	152,069		116
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBGTYR	210692	B	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	04/23/2015	06/30/2027	0	10,000,000	(2.1805)	0	60,640	(54,513)	60,640		458,192	265,444	0	0	0	0		116

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-R SLYBD74H	INGRAM MICRO INC 457153AG9	D	Interest Rate	CME Group Inc	5493003SMMGZR9SHXL96	02/05/2015	12/15/2024	0	4,375,000	1.5885	0	0	17,929	0		0	0	0	0	0	56,657		102
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBD74H	INGRAM MICRO INC 457153AG9	D	Interest Rate	CME Group Inc	5493003SMMGZR9SHXL96	02/05/2015	12/15/2024	0	4,375,000	(1.9475)	0	26,000	(21,301)	26,000		196,452	91,071	0	0	0	0		102
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBS3J3	International Paper Co 460146CL5	D	Interest Rate	CME Group Inc	5493003SMMGZR9SHXL96	02/17/2016	01/15/2026	0	8,250,000	1.7215	0	0	33,721	0		0	0	0	0	0	115,143		101
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBS3J3	International Paper Co 460146CL5	D	Interest Rate	CME Group Inc	5493003SMMGZR9SHXL96	02/17/2016	01/15/2026	0	8,250,000	(1.6735)	0	82,804	(33,749)	82,804		625,656	257,270	0	0	0	0		101
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBPBWK	DIGNITY HEALTH 254010AD3	D	Interest Rate	CME Group Inc	5493003SMMGZR9SHXL96	11/05/2015	11/01/2024	0	9,250,000	1.3768	0	0	32,876	0		0	0	0	0	0	118,693		102
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBPBWK	DIGNITY HEALTH 254010AD3	D	Interest Rate	CME Group Inc	5493003SMMGZR9SHXL96	11/05/2015	11/01/2024	0	9,250,000	(2.0425)	0	45,759	(47,233)	45,759		345,748	193,727	0	0	0	0		102
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLU8UY7B	OAKLAND CA REDEV SUCCESSOR AGY 67232TAW5	D	Interest Rate	CME Group Inc	5493003SMMGZR9SHXL96	08/10/2015	09/01/2025	0	550,000	2.0063	0	0	2,362	0		0	0	0	0	0	7,491		99
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLU8UY7B	OAKLAND CA REDEV SUCCESSOR AGY 67232TAW5	D	Interest Rate	CME Group Inc	5493003SMMGZR9SHXL96	08/10/2015	09/01/2025	0	550,000	(2.3370)	0	2,087	(3,213)	2,087		15,771	19,040	0	0	0	0		99
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBPCBJ	Raytheon Co 755111AP6	D	Interest Rate	CME Group Inc	5493003SMMGZR9SHXL96	11/05/2015	11/01/2028	0	8,000,000	1.3768	0	0	28,433	0		0	0	0	0	0	130,145		105
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBPCBJ	Raytheon Co 755111AP6	D	Interest Rate	CME Group Inc	5493003SMMGZR9SHXL96	11/05/2015	11/01/2028	0	8,000,000	(2.3150)	0	42,930	(46,300)	42,930		324,377	239,987	0	0	0	0		105
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBPCAM	United Technologies Corp 913017AT6	D	Interest Rate	CME Group Inc	5493003SMMGZR9SHXL96	11/05/2015	08/01/2028	0	10,000,000	1.3768	0	0	35,542	0		0	0	0	0	0	160,749		106
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBPCAM	United Technologies Corp 913017AT6	D	Interest Rate	CME Group Inc	5493003SMMGZR9SHXL96	11/05/2015	08/01/2028	0	10,000,000	(2.3050)	0	60,712	(57,625)	60,712		458,733	409,874	0	0	0	0		106
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBLBSB	Eaton Vance Corp 278265AD5	D	Interest Rate	CME Group Inc	5493003SMMGZR9SHXL96	06/19/2015	06/15/2023	0	9,250,000	2.1245	0	0	39,075	0		0	0	0	0	0	105,551		101
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBLBSB	Eaton Vance Corp 278265AD5	D	Interest Rate	CME Group Inc	5493003SMMGZR9SHXL96	06/19/2015	06/15/2023	0	9,250,000	(2.2010)	0	24,353	(50,898)	24,353		184,011	154,684	0	0	0	0		101
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBPBWQ	HUDSONS BAY SIMON JV TRUST SERIES 2015HB7 CLASS (CMBS) A7 44422PAU6	D	Interest Rate	CME Group Inc	5493003SMMGZR9SHXL96	11/05/2015	08/05/2022	0	14,000,000	1.7870	0	0	55,537	0		0	0	0	0	0	145,950		102
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBPBWQ	HUDSONS BAY SIMON JV TRUST SERIES 2015HB7 CLASS (CMBS) A7 44422PAU6	D	Interest Rate	CME Group Inc	5493003SMMGZR9SHXL96	11/05/2015	08/05/2022	0	14,000,000	(1.8175)	0	67,108	(61,492)	67,108		507,063	321,637	0	0	0	0		102
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBPCB1	Mattel Inc 577081AY8	D	Interest Rate	CME Group Inc	5493003SMMGZR9SHXL96	11/05/2015	03/15/2023	0	4,750,000	1.5885	0	0	19,466	0		0	0	0	0	0	52,885		100
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBPCB1	Mattel Inc 577081AY8	D	Interest Rate	CME Group Inc	5493003SMMGZR9SHXL96	11/05/2015	03/15/2023	0	4,750,000	(1.9100)	0	23,649	(22,681)	23,649		178,688	120,512	0	0	0	0		100
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLU8UOF6	LOS ANGELES CNTY CA REDEV REFU 54465AFT4	D	Interest Rate	CME Group Inc	5493003SMMGZR9SHXL96	07/28/2015	08/01/2024	0	3,600,000	1.3768	0	0	12,795	0		0	0	0	0	0	45,309		104
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLU8UOF6	LOS ANGELES CNTY CA REDEV REFU 54465AFT4	D	Interest Rate	CME Group Inc	5493003SMMGZR9SHXL96	07/28/2015	08/01/2024	0	3,600,000	(2.2680)	0	12,910	(20,412)	12,910		97,543	114,282	0	0	0	0		104
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBLEFM	National Fuel Gas Co 636180BM2	D	Interest Rate	CME Group Inc	5493003SMMGZR9SHXL96	06/22/2015	07/15/2025	0	8,250,000	1.7215	0	0	33,721	0		0	0	0	0	0	111,388		102
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBLEFM	National Fuel Gas Co 636180BM2	D	Interest Rate	CME Group Inc	5493003SMMGZR9SHXL96	06/22/2015	07/15/2025	0	8,250,000	(2.4800)	0	18,921	(50,013)	18,921		142,965	291,441	0	0	0	0		102

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBN1R7	Harley Davidson Inc 412822AD0	D	Interest Rate	CME Group Inc	5493003SMMGZR9SHXL96	08/04/2015	07/28/2025	0	4,600,000	1.7603	0	0	19,022	0		0	0	0	0	0	62,261		101
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBN1R7	Harley Davidson Inc 412822AD0	D	Interest Rate	CME Group Inc	5493003SMMGZR9SHXL96	08/04/2015	07/28/2025	0	4,600,000	(2.3050)	0	18,063	(27,391)	18,063		136,484	158,507	0	0	0	0		101
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBOQZ9	ROLLS-ROYCE PLC 77578JAB4	D	Interest Rate	CME Group Inc	5493003SMMGZR9SHXL96	10/06/2015	10/14/2025	0	6,250,000	1.7215	0	0	26,443	0		0	0	0	0	0	85,803		103
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBOQZ9	ROLLS-ROYCE PLC 77578JAB4	D	Interest Rate	CME Group Inc	5493003SMMGZR9SHXL96	10/06/2015	10/14/2025	0	6,250,000	(2.0600)	0	35,437	(32,188)	35,437		267,758	145,731	0	0	0	0		103
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBMZ9M	Celgene Corp 151020AS3	D	Interest Rate	CME Group Inc	5493003SMMGZR9SHXL96	08/03/2015	08/15/2025	0	6,000,000	1.8388	0	0	24,410	0		0	0	0	0	0	81,471		100
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBMZ9M	Celgene Corp 151020AS3	D	Interest Rate	CME Group Inc	5493003SMMGZR9SHXL96	08/03/2015	08/15/2025	0	6,000,000	(2.2550)	0	26,643	(33,825)	26,643		201,314	204,136	0	0	0	0		100
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLU8UOGC	UnitedHealth Group Inc 91324PCP5	D	Interest Rate	CME Group Inc	5493003SMMGZR9SHXL96	07/28/2015	07/15/2025	0	3,750,000	1.7215	0	0	15,328	0		0	0	0	0	0	50,631		104
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLU8UOGC	UnitedHealth Group Inc 91324PCP5	D	Interest Rate	CME Group Inc	5493003SMMGZR9SHXL96	07/28/2015	07/15/2025	0	3,750,000	(2.3430)	0	13,273	(21,478)	13,273		100,286	129,632	0	0	0	0		104
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLU8UY75	OAKLAND CA REDEV SUCCESSOR AGY 67232TAV7	D	Interest Rate	London Clearing House	549300035Z3DHK2T4A54	08/10/2015	09/01/2024	0	850,000	2.0063	0	0	3,651	0		0	0	0	0	0	10,768		89
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLU8UY75	OAKLAND CA REDEV SUCCESSOR AGY 67232TAV7	D	Interest Rate	London Clearing House	549300035Z3DHK2T4A54	08/10/2015	09/01/2024	0	850,000	(2.2650)	0	3,189	(4,813)	3,189		24,097	27,035	0	0	0	0		89
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBN101	CF INDUSTRIES INC 12527GAC7	D	Interest Rate	CME Group Inc	5493003SMMGZR9SHXL96	08/04/2015	06/01/2023	0	2,500,000	2.0063	0	0	10,738	0		0	0	0	0	0	28,421		97
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBN101	CF INDUSTRIES INC 12527GAC7	D	Interest Rate	CME Group Inc	5493003SMMGZR9SHXL96	08/04/2015	06/01/2023	0	2,500,000	(2.1030)	0	8,130	(13,144)	8,130		61,430	42,048	0	0	0	0		97
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBN1L0	Comerica Bank 200339DX4	D	Interest Rate	CME Group Inc	5493003SMMGZR9SHXL96	08/04/2015	07/27/2025	0	4,500,000	1.7603	0	0	19,113	0		0	0	0	0	0	60,896		100
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBN1L0	Comerica Bank 200339DX4	D	Interest Rate	CME Group Inc	5493003SMMGZR9SHXL96	08/04/2015	07/27/2025	0	4,500,000	(2.2860)	0	18,469	(26,575)	18,469		139,551	154,562	0	0	0	0		100
KEYSIGHT TECHNOLOGIES Variable Rate Interest Rate Swap-R SLYBBWQM	KEYSIGHT TECHNOLOGIES 49338LAB9	D	Interest Rate	CME Group Inc	5493003SMMGZR9SHXL96	01/22/2015	10/30/2024	0	4,500,000	1.7669	0	0	18,468	0		0	0	0	0	0	57,731		105
KEYSIGHT TECHNOLOGIES Fixed Rate Interest Rate Swap-P SLYBBWQM	KEYSIGHT TECHNOLOGIES 49338LAB9	D	Interest Rate	CME Group Inc	5493003SMMGZR9SHXL96	01/22/2015	10/30/2024	0	4,500,000	(2.0100)	0	23,454	(22,613)	23,454		177,217	94,126	0	0	0	0		105
KLA-Tencor Corp Variable Rate Interest Rate Swap-R SLU8Q3W0	KLA-Tencor Corp 482480AE0	D	Interest Rate	CME Group Inc	5493003SMMGZR9SHXL96	01/08/2015	11/01/2024	0	4,500,000	1.3768	0	0	15,994	0		0	0	0	0	0	57,743		101
KLA-Tencor Corp Fixed Rate Interest Rate Swap-P SLU8Q3W0	KLA-Tencor Corp 482480AE0	D	Interest Rate	CME Group Inc	5493003SMMGZR9SHXL96	01/08/2015	11/01/2024	0	4,500,000	(2.1280)	0	18,958	(23,940)	18,958		143,247	94,413	0	0	0	0		101
L-3 Communications Corp Variable Rate Interest Rate Swap-R SLU8P2X8	L-3 Communications Corp 502413BD8	D	Interest Rate	CME Group Inc	5493003SMMGZR9SHXL96	12/11/2014	05/28/2024	0	4,500,000	1.9842	0	0	18,577	0		0	0	0	0	0	55,849		112
L-3 Communications Corp Fixed Rate Interest Rate Swap-P SLU8P2X8	L-3 Communications Corp 502413BD8	D	Interest Rate	CME Group Inc	5493003SMMGZR9SHXL96	12/11/2014	05/28/2024	0	4,500,000	(2.2730)	0	12,219	(25,571)	12,219		92,328	88,751	0	0	0	0		112
MORGAN STANLEY BAML TRUST Variable Rate Interest Rate Swap-R SLYBD473	MORGAN STANLEY BAML TRUST SERIES 2014C19 CLASS (CMBS) AS 61764PBW1	D	Interest Rate	CME Group Inc	5493003SMMGZR9SHXL96	02/05/2015	11/15/2024	0	3,750,000	1.8388	0	0	15,256	0		0	0	0	0	0	48,261		96
MORGAN STANLEY BAML TRUST Fixed Rate Interest Rate Swap-P SLYBD473	MORGAN STANLEY BAML TRUST SERIES 2014C19 CLASS (CMBS) AS 61764PBW1	D	Interest Rate	CME Group Inc	5493003SMMGZR9SHXL96	02/05/2015	11/15/2024	0	3,750,000	(1.9425)	0	21,924	(18,211)	21,924		165,657	78,069	0	0	0	0		96

Statement as of March 31, 2018 of the **Life Insurance Company of the Southwest**

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central Clearinghouse	5 Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 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)
Medtronic PLC Variable Rate Interest Rate Swap-R SLU8P2V8	Medtronic PLC 585055BS4	D	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	12/11/2014	03/15/2025	0	4,700,000	2.1245	0	0	19,854	0		0	0	0	0	0	61,990		111
Medtronic PLC Fixed Rate Interest Rate Swap-P SLU8P2V8	Medtronic PLC 585055BS4	D	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	12/11/2014	03/15/2025	0	4,700,000	(2.3340)	0	16,682	(27,425)	16,682		126,049	156,317	0	0	0	0		111
Oceaneering Intl Inc Variable Rate Interest Rate Swap-R SLU8P2WW	Oceaneering Intl Inc 675232AA0	D	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	12/11/2014	11/15/2024	0	4,400,000	1.8388	0	0	17,900	0		0	0	0	0	0	56,626		102
Oceaneering Intl Inc Fixed Rate Interest Rate Swap-P SLU8P2WW	Oceaneering Intl Inc 675232AA0	D	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	12/11/2014	11/15/2024	0	4,400,000	(2.3100)	0	11,857	(25,410)	11,857		89,589	92,316	0	0	0	0		102
Pitney Bowes Inc Variable Rate Interest Rate Swap-R SLYBBWRV	Pitney Bowes Inc 724479AJ9	D	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	01/22/2015	03/15/2024	0	5,500,000	2.1245	0	0	23,234	0		0	0	0	0	0	67,127		103
Pitney Bowes Inc Fixed Rate Interest Rate Swap-P SLYBBWRV	Pitney Bowes Inc 724479AJ9	D	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	01/22/2015	03/15/2024	0	5,500,000	(1.9700)	0	30,941	(27,088)	30,941		233,784	158,001	0	0	0	0		103
Quest Diagnostics Inc Variable Rate Interest Rate Swap-R SL4K3V5H	Quest Diagnostics Inc 74834LAV2	D	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	11/06/2014	04/01/2024	0	4,650,000	2.3080	0	0	20,171	0		0	0	0	0	0	56,964		103
Quest Diagnostics Inc Fixed Rate Interest Rate Swap-P SL4K3V5H	Quest Diagnostics Inc 74834LAV2	D	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	11/06/2014	04/01/2024	0	4,650,000	(2.4630)	0	4,637	(28,632)	4,637		35,038	108,143	0	0	0	0		103
SELECT INCOME REIT Variable Rate Interest Rate Swap-R SLYBD47B	SELECT INCOME REIT 81618TAC4	D	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	02/05/2015	02/01/2025	0	4,250,000	1.3768	0	0	15,105	0		0	0	0	0	0	55,560		100
SELECT INCOME REIT Fixed Rate Interest Rate Swap-P SLYBD47B	SELECT INCOME REIT 81618TAC4	D	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	02/05/2015	02/01/2025	0	4,250,000	(1.9565)	0	28,071	(20,788)	28,071		212,099	133,087	0	0	0	0		100
Southwestern Energy Co Variable Rate Interest Rate Swap-R SLYBBWPA	Southwestern Energy Co 845467AL3	D	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	01/22/2015	01/23/2025	0	8,750,000	1.7445	0	0	36,118	0		0	0	0	0	0	114,202		105
Southwestern Energy Co Fixed Rate Interest Rate Swap-P SLYBBWPA	Southwestern Energy Co 845467AL3	D	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	01/22/2015	01/23/2025	0	8,750,000	(2.0260)	0	52,305	(42,841)	52,305		395,212	277,003	0	0	0	0		105
Stifel Financial Corp Variable Rate Interest Rate Swap-R SLYBCOKI	Stifel Financial Corp 860630AD4	D	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	01/23/2015	07/18/2024	0	4,000,000	1.7341	0	0	18,731	0		0	0	0	0	0	50,200		102
Stifel Financial Corp Fixed Rate Interest Rate Swap-P SLYBCOKI	Stifel Financial Corp 860630AD4	D	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	01/23/2015	07/18/2024	0	4,000,000	(1.9270)	0	25,047	(19,484)	25,047		189,256	119,852	0	0	0	0		102
VENTAS REALTY LP Variable Rate Interest Rate Swap-R SLU8Q3W8	VENTAS REALTY LP 92277GAE7	D	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	01/08/2015	02/01/2025	0	4,500,000	1.3768	0	0	15,994	0		0	0	0	0	0	58,828		102
VENTAS REALTY LP Fixed Rate Interest Rate Swap-P SLU8Q3W8	VENTAS REALTY LP 92277GAE7	D	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	01/08/2015	02/01/2025	0	4,500,000	(2.1430)	0	22,556	(24,109)	22,556		170,429	145,514	0	0	0	0		102
WELLS FARGO & COMPANY Variable Rate Interest Rate Swap-R SL4K3V4Y	WELLS FARGO & COMPANY 94974BFY1	D	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	11/06/2014	06/03/2026	0	4,550,000	2.0246	0	0	18,632	0		0	0	0	0	0	65,047		104
WELLS FARGO & COMPANY Fixed Rate Interest Rate Swap-P SL4K3V4Y	WELLS FARGO & COMPANY 94974BFY1	D	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	11/06/2014	06/03/2026	0	4,550,000	(2.6430)	0	1,709	(30,064)	1,709		12,909	112,809	0	0	0	0		104
0859999. Total-Swaps-Hedging Effective-Interest Rate											0	2,499,855	(696,671)	2,499,855	XX	18,888,658	14,231,311	0	0	0	6,974,870	XXX	XXX
0909999. Total-Swaps-Hedging Effective											0	2,499,855	(696,671)	2,499,855	XX	18,888,658	14,231,311	0	0	0	6,974,870	XXX	XXX
1159999. Total-Swaps-Interest Rate											0	2,499,855	(696,671)	2,499,855	XX	18,888,658	14,231,311	0	0	0	6,974,870	XXX	XXX
1209999. Total-Swaps											0	2,499,855	(696,671)	2,499,855	XX	18,888,658	14,231,311	0	0	0	6,974,870	XXX	XXX
1399999. Total-Hedging Effective											471,880,260	61,464,037	(696,671)	299,522,894	XX	315,911,697	(11,625,223)	0	0	0	6,974,870	XXX	XXX
1449999. TOTAL											471,880,260	61,464,037	(696,671)	299,522,894	XX	315,911,697	(11,625,223)	0	0	0	6,974,870	XXX	XXX

Statement as of March 31, 2018 of the **Life Insurance Company of the Southwest**

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)

(a)

Code	Description of Hedged Risk(s)
0001	The hedge effectiveness cannot be measured at inception. At 03/31/2018 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																					
MESM....	87	5,166,930	Mini MSCI EMg Mkt...............	Fixed Annuity Hedge..............	N/A........	Equity/Index	06/15/2018	NYF...................... 549300UF4R84F48NCH34.	03/28/2018	..1,198.4598	..1,187.8000	770,934	770,934	.........(46,370)	0	0	0	...........(46,370)	226,200	0001	50
RTAM....	74	5,668,770	RUSSELL 2000 MINI.............	Fixed Annuity Hedge..............	N/A........	Equity/Index	06/15/2018	NYF...................... 549300UF4R84F48NCH34.	03/28/2018	..1,561.3932	..1,532.1000	655,737	655,737	.......(108,385)	0	0	0	.........(108,385)	310,800	0001	50
ESM8.....	569	#########	S&P500 EMINI FUT................	Fixed Annuity Hedge..............	N/A........	Equity/Index	06/15/2018	CME..................... SNZ20JLFK8MNNCLQOF39	03/28/2018	..2,669.4880	..2,643.0000	5,042,083	5,042,083	.......(753,582)	0	0	0	.........(753,582)	3,300,200	0001	50
1279999. Total-Long Futures-Hedging Effective..........................												6,468,753	6,468,753	.......(908,337)	0	0	0	.........(908,337)	3,837,200	XXX	XXX
1329999. Total-Long Futures...												6,468,753	6,468,753	.......(908,337)	0	0	0	.........(908,337)	3,837,200	XXX	XXX
1399999. Total-Hedging Effective..												6,468,753	6,468,753	.......(908,337)	0	0	0	.........(908,337)	3,837,200	XXX	XXX
1449999. TOTAL..												6,468,753	6,468,753	.......(908,337)	0	0	0	.........(908,337)	3,837,200	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
JP Morgan	1,375,880	4,805,788	7,377,090
Total Net Cash Deposits..	1,375,880	4,805,788	7,377,090

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	0001	The hedge effectiveness cannot be measured at inception. At 03/31/2018 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	6,468,753	0	6,468,753	6,468,753	0	0	3,837,200	3,837,200
NAIC 1 Designation												
Bank of America	EYKN6V0ZCB8VD9IULB80	Y	Y	175,387,177	286,695,679	(158,310,151)	0	286,695,679	(158,310,151)	0	0	0
Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	Y	Y	69,053,000	176,735,490	(105,342,122)	2,340,368	176,735,490	(105,342,122)	2,340,368	0	0
Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	Y	Y	68,161,000	73,955,655	(36,342,925)	0	73,955,655	(36,342,925)	0	0	0
Deutsche Bank	7LTWFZYICNSX8D621K86	Y	Y	10,080,000	44,917,510	(27,632,595)	7,204,915	44,917,510	(27,632,595)	7,204,915	0	0
RBC Capital Markets	ES7IP3U3RHIGC71XBU11	Y	Y	60,560,000	95,523,787	(53,177,289)	0	95,523,787	(53,177,289)	0	0	0
0299999. Total NAIC 1 Designation				383,241,177	677,828,121	(380,805,082)	9,545,283	677,828,121	(380,805,082)	9,545,283	0	0
0899999. Aggregate Sum of Central Clearinghouse	XXX	XXX	XXX	0	2,499,855	0	2,499,855	18,888,658	0	18,888,658	6,974,867	6,974,867
0999999. Gross Totals				383,241,177	686,796,729	(380,805,082)	18,513,891	703,185,532	(380,805,082)	28,433,941	10,812,067	10,812,067
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					686,796,729	(380,805,082)						

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 A3 4	United States Treasury	7,960,160	8,000,000	7,980,346	11/30/2018	IV
J.P. Morgan Securities LLC	ZBUT11V806EZRVTWT807	CASH		CASH	7,377,090	7,377,090	7,377,090		V
J.P. Morgan Securities LLC	ZBUT11V806EZRVTWT807	CASH		CASH	2,492,682	2,492,682	2,492,682		V
0199999. Totals					17,829,932	17,869,772	17,850,118	XXX	XXX
Collateral Pledged to Reporting Entity									
Bank of America	EYKN6V0ZCB8VD9IULB80	TREASURY	912810 RC 4	United States Treasury	2,261,822	1,697,000	XXX	11/15/2027	IV
Bank of America	EYKN6V0ZCB8VD9IULB80	TREASURY	912810 RE 0	United States Treasury	4,829,111	3,961,000	XXX	08/15/2040	IV
Bank of America	EYKN6V0ZCB8VD9IULB80	TREASURY	912810 RG 5	United States Treasury	13,983,815	11,828,000	XXX	02/15/2044	IV
Bank of America	EYKN6V0ZCB8VD9IULB80	TREASURY	912810 RJ 9	United States Treasury	34,459,877	30,597,000	XXX	05/15/2044	IV
Bank of America	EYKN6V0ZCB8VD9IULB80	TREASURY	912810 RP 5	United States Treasury	113,832	108,000	XXX	11/15/2044	IV
Bank of America	EYKN6V0ZCB8VD9IULB80	TREASURY	912810 RS 9	United States Treasury	24,246,783	23,008,000	XXX	11/15/2045	IV
Bank of America	EYKN6V0ZCB8VD9IULB80	TREASURY	912810 RX 8	United States Treasury	95,208,429	99,769,000	XXX	05/15/2046	IV
Bank of America	EYKN6V0ZCB8VD9IULB80	TREASURY	912828 JR 2	United States Treasury	283,507	273,000	XXX	05/15/2021	IV
Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	CASH	09248U 70 0	CASH	69,053,000	69,053,000	XXX		V
Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	CASH	09248U 70 0	CASH	68,161,000	68,161,000	XXX		V
RBC Capital Markets	ES7IP3U3RHIGC71XBU11	CASH	09248U 70 0	CASH	60,560,000	60,560,000	XXX		V
Deutsche Bank	7LTWFZYICNSX8D621K86	CASH	09248U 70 0	CASH	10,080,000	10,080,000	XXX		V
0299999. Totals					383,241,177	379,095,000	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 6	7	8	9
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	9,454,430	15,413,122	35,796,652	XXX
JP Morgan Chase Bank	Dallas, TX		0.000	0	0	1,485,546	103,144,255	5,130,730	XXX
JP Morgan Chase Bank	San Antonio, TX		0.000	0	0	(19,690,857)	(20,460,451)	(21,917,957)	XXX
BNY Mellon	Pittsburgh, PA		0.000	0	0	4,023,034	107,592	3,974,002	XXX
0199998. Deposits in.....1 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories		XXX	XXX	0	0	(38,600)	(641)	(606)	XXX
0199999. Total Open Depositories		XXX	XXX	0	0	(4,766,447)	98,203,877	22,982,821	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	(4,766,447)	98,203,877	22,982,821	XXX
0599999. Total Cash		XXX	XXX	0	0	(4,766,447)	98,203,877	22,982,821	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO								
09248U 70 0	Blackrock Fed fund # 030		03/27/2018	0.000		175,700,000	0	284,121
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						175,700,000	0	284,121
8899999. Total - Cash Equivalents						175,700,000	0	284,121